ANNUAL STATEMENT

OF THE

National Life Insurance Company

Of

Montpelier

in the state of VT

to the Insurance Department

of the state of

For the Year Ended

December 31, 2021

2021

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

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

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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

National Life Insurance Company

NAIC Group Code.....634, 634 (Current Period) (Prior Period)	NAIC Company Code..... 66680	Employer's ID Number..... 03-0144090
Organized under the Laws of VT	State of Domicile or Port of Entry VT	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... November 13, 1848	Commenced Business..... January 17, 1850	
Statutory Home Office	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	802-229-3333 *(Area Code) (Telephone Number)*
Mail Address	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	802-229-3333 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.nationallife.com	
Statutory Statement Contact	Jaime Lauren Steinhart *(Name)*	802-229-3770 *(Area Code) (Telephone Number) (Extension)*
	Statereporting@nationallife.com *(E-Mail Address)*	802-229-7282 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mehran (nmn) Assadi	Chairman, President & CEO	2. Eric Gustave Sandberg #	SVP, Chief Financial Officer & Chief Risk Officer
3. Lisa Francesca Muller	VP, Assistant General Counsel & Secretary	4. Robert Earl Cotton	EVP & Chief Operating Officer

OTHER

Christopher Brett Zimmerman	SVP & General Counsel	Jason Joseph Doiron #	EVP & Chief Investment Officer
William David Whitsell	SVP & Executive Chief Underwriter	Nimesh (nmn) Mehta	SVP & Chief Information Officer
Achim Bernd Schwetlick #	EVP & Chief Marketing Officer	Ataollah (nmn) Azarshahi	SVP
Matthew Charles Frazee	SVP	Gregory Mark Mateja #	VP & Treasurer
Michael Leo Veilleux #	VP & Chief People Officer	David Brian Soccodato	VP, Controller & Tax Officer
Michael Hudson Crawford	VP, Chief Actuary & Appointed Actuary		

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Carol Ann Carlson	David Rudolph Coates	Bruce Michael Lisman
Thomas Henry MacLeay	Roger Blaine Porter	Harris Henry Simmons	James Holly Douglas
Yvette Dapremont Bright			

State of..... Vermont
County of..... Washington

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

DocuSigned by: Mehran Assadi 9D33DAA5D57F4AC... (Signature)

DocuSigned by: Eric Sandberg 39F2A9083B0D46B... (Signature)

DocuSigned by: Lisa Muller 3FF4DF283EDF4F9... (Signature)

Mehran (nmn) Assadi	Eric Gustave Sandberg	Lisa Francesca Muller
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chairman, President & CEO	SVP, Chief Financial Officer & Chief Risk Officer	VP, Assistant General Counsel & Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 14th day of February 2022

DocuSigned by: Janice Ellis 5D8577B2873D4B7...

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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	6,007,840,898	0	6,007,840,898	5,735,202,398
2. Stocks (Schedule D):				
2.1 Preferred stocks	1,962,125	0	1,962,125	2,337,125
2.2 Common stocks	2,009,009,592	0	2,009,009,592	1,680,153,852
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	486,022,840	0	486,022,840	428,663,198
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $.....0 encumbrances)	53,161,833	0	53,161,833	51,867,826
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	1,380,000
5. Cash ($.....49,429,654, Schedule E-Part 1), cash equivalents ($.....0, Schedule E-Part 2) and short-term investments ($.....0, Schedule DA)	49,429,654	0	49,429,654	185,868,004
6. Contract loans (including $.....0 premium notes)	458,033,776	0	458,033,776	475,742,952
7. Derivatives (Schedule DB)	191,724,968	0	191,724,968	231,951,084
8. Other invested assets (Schedule BA)	198,788,089	0	198,788,089	214,746,591
9. Receivables for securities	0	0	0	56,306
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	40,079	0	40,079	38,872
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,456,013,855	0	9,456,013,855	9,008,008,208
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	71,778,016	0	71,778,016	71,550,931
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,920,922	3,400	8,917,522	10,263,518
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	27,955,622	0	27,955,622	27,252,441
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,416,804	0	2,416,804	3,421,806
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	2,322,084
18.2 Net deferred tax asset	83,772,168	4,311,972	79,460,196	80,452,166
19. Guaranty funds receivable or on deposit	250,541	0	250,541	447,299
20. Electronic data processing equipment and software	106,274,445	103,820,195	2,454,250	2,725,959
21. Furniture and equipment, including health care delivery assets ($.....0)	10,539,803	10,539,803	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	18,859,949	0	18,859,949	11,282,802
24. Health care ($.....0) and other amounts receivable	2,884,979	2,884,979	0	0
25. Aggregate write-ins for other-than-invested assets	335,695,835	14,859,886	320,835,949	313,930,918
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,125,362,938	136,420,235	9,988,942,704	9,531,658,131
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,022,834,351	0	1,022,834,351	985,255,136
28. TOTAL (Lines 26 and 27)	11,148,197,289	136,420,235	11,011,777,055	10,516,913,266
DETAILS OF WRITE-INS				
1101. Other real estate deposits	40,079	0	40,079	38,872
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	40,079	0	40,079	38,872
2501. Corporate owned life insurance	305,714,998	0	305,714,998	296,608,224
2502. Cash value of deferred compensation life insurance policies	12,033,838	0	12,033,838	14,821,644
2503. Prepaid expenses	14,399,387	14,399,387	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	3,547,612	460,499	3,087,113	2,501,050
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	335,695,835	14,859,886	320,835,949	313,930,918

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $.....3,262,778,607 (Exhibit 5, Line 9999999) less $.....0 included in Line 6.3 (including $.....14,777,598 Modco Reserve)	3,262,778,607	3,014,473,316
2.	Aggregate reserve for accident and health contracts (including $....316,020,553 Modco Reserve)	398,986,220	417,468,769
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $.....0 Modco Reserve)	248,739,469	227,798,702
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	25,318,712	26,302,527
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	1,250,627	1,353,049
5.	Policyholders' dividends/refunds to members $.....0 and coupons $.....983,263 due and unpaid (Exhibit 4, Line 10)	983,263	1,179,102
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $.....7,317,577 Modco)	7,317,577	8,045,341
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $.....0 Modco)	0	0
	6.3 Coupons and similar benefits (including $.....0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....75,094 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	1,222,139	1,045,853
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $.....0 assumed and $.....0 ceded	0	0
	9.4 Interest Maintenance Reserve (IMR, Line 6)	19,883,989	21,215,401
10.	Commissions to agents due or accrued - life and annuity contracts $.....0, accident and health $.....28,793 and deposit-type contract funds $.....0	16,757,522	12,684,731
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	103,539,598	86,357,340
13.	Transfers to Separate Accounts due or accrued (net) (including $.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	2,593,639	3,000,299
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	4,474,821	1,353,156
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	20,113,592	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	94,369	94,064
17.	Amounts withheld or retained by reporting entity as agent or trustee	138,301	86,178
18.	Amounts held for agents' account, including $.....0 agents' credit balances	0	0
19.	Remittances and items not allocated	24,556,424	22,048,328
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	101,600,024	88,784,846
22.	Borrowed money $.....0 and interest thereon $.....0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR Line 16, Col. 7)	86,237,039	72,823,365
	24.02 Reinsurance in unauthorized and certified ($.....0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	24,713,136	28,690,429
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	2,595,721,539	2,721,387,350
	24.08 Derivatives	109,284,322	151,457,908
	24.09 Payable for securities	22,651,485	27,223,508
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	47,602,261	43,140,838
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	7,126,558,674	6,978,014,401
27.	From Separate Accounts Statement	1,006,372,658	972,068,991
28.	Total liabilities (Line 26 and 27)	8,132,931,332	7,950,083,392
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	657,115,214	657,031,681
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	511,616,224	511,616,224
34.	Aggregate write-ins for special surplus funds	17,401,983	14,039,913
35.	Unassigned funds (surplus)	1,690,212,301	1,381,642,057
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....16,461,694 in Separate Accounts Statement)	2,876,345,723	2,564,329,875
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,878,845,723	2,566,829,875
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,011,777,055	10,516,913,266

DETAILS OF WRITE-INS

2501.	Liability for pension and postretirement unfunded benefits	27,563,550	30,122,717
2502.	Low income housing tax credits	622,343	622,343
2503.	Reinsurance reserve adjustment	10,446,258	5,649,813
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,970,111	6,745,965
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	47,602,261	43,140,838
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.	Separate account annuity mortality fluctuation fund	16,461,694	13,186,145
3402.	Permanent surplus (Guaranty Fund)	500,000	500,000
3403.	Separate account special contingency fund	440,290	353,768
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	17,401,983	14,039,913

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	418,006,805	375,088,333
2.	Considerations for supplementary contracts with life contingencies	1,347,667	1,568,734
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	328,124,181	289,075,751
4.	Amortization of Interest Maintenance Reserve (IMR) (Line 5)	2,189,466	2,884,215
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	1,029,275	682,584
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	24,861,040	20,771,473
7.	Reserve adjustments on reinsurance ceded	(17,231,443)	(4,485,563)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	19,053,262	18,471,279
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	(14,332,905)	(14,374,041)
9.	Totals (Lines 1 to 8.3)	763,047,348	689,682,767
10.	Death benefits	82,857,177	69,520,334
11.	Matured endowments (excluding guaranteed annual pure endowments)	832,463	1,034,291
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	39,411,311	40,450,368
13.	Disability benefits and benefits under accident and health contracts	22,175,128	21,676,077
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	130,603,763	127,926,534
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	6,557,940	5,557,815
18.	Payments on supplementary contracts with life contingencies	3,408,587	3,243,207
19.	Increase in aggregate reserves for life and accident and health contracts	229,822,742	169,872,764
20.	Totals (Lines 10 to 19)	515,669,112	439,281,389
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	74,785,916	78,285,571
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	163	141
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	51,996,615	49,076,674
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	12,671,708	11,267,058
25.	Increase in loading on deferred and uncollected premiums	549,650	1,462,224
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(47,660,587)	(43,276,710)
27.	Aggregate write-ins for deductions	127,900,964	128,323,921
28.	Totals (Lines 20 to 27)	735,913,541	664,420,268
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	27,133,808	25,262,499
30.	Dividends to policyholders and refunds to members	6,404,975	6,247,438
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	20,728,833	19,015,061
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	7,924,551	(24,907,461)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	12,804,282	43,922,522
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....4,229,758 (excluding taxes of $.....228,090 transferred to the IMR)	(1,963,273)	(18,044,760)
35.	Net income (Line 33 plus Line 34)	10,841,009	25,877,762
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,566,829,875	2,289,306,070
37.	Net income (Line 35)	10,841,009	25,877,762
38.	Change in net unrealized capital gains (losses) less capital gains tax of $.....0	323,002,504	115,547,694
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0
40.	Change in net deferred income tax	3,320,002	(12,674,495)
41.	Change in nonadmitted assets	3,911,947	7,959,216
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0
43.	Change in reserve on account of change in valuation basis (increase) or decrease	0	0
44.	Change in asset valuation reserve	(13,413,674)	(5,125,282)
45.	Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47.	Other changes in surplus in Separate Accounts Statement	2,246,274	1,827,965
48.	Change in surplus notes	83,533	76,467
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	0	160,524,296
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	(50,000,000)	0
53.	Aggregate write-ins for gains and losses in surplus	32,024,253	(16,489,817)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	312,015,848	277,523,805
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,878,845,723	2,566,829,875

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	1,468,083	1,627,699
08.302.	Change in corporate owned life insurance	9,106,774	9,132,072
08.303.	MODCO interest	(24,907,762)	(25,133,812)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(14,332,905)	(14,374,041)
2701.	Funds withheld expense	120,035,031	121,013,080
2702.	Change in agents deferred comp	8,132,737	7,273,901
2703.	Fines and penalties	1,654	19,299
2798.	Summary of remaining write-ins for Line 27 from overflow page	(268,457)	17,640
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	127,900,964	128,323,921
5301.	Ceding commission	29,465,086	(13,708,442)
5302.	Change in liability for pension and postretirement unfunded benefits	2,559,167	(2,781,375)
5303.		0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	32,024,253	(16,489,817)

CASH FLOW

		1 Current Year	2 Prior Year
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	497,851,162	480,906,644
2.	Net investment income	334,011,563	288,086,453
3.	Miscellaneous income	(7,253,865)	4,635,302
4.	Total (Lines 1 through 3)	824,608,860	773,628,399
5.	Benefit and loss related payments	525,584,505	553,751,290
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(47,253,927)	(44,448,319)
7.	Commissions, expenses paid and aggregate write-ins for deductions	121,982,955	166,371,271
8.	Dividends paid to policyholders	33,897,468	41,394,037
9.	Federal and foreign income taxes paid (recovered) net of $.....4,229,758 tax on capital gains (losses)	(10,053,276)	(18,365,852)
10.	Total (Lines 5 through 9)	624,157,726	698,702,426
11.	Net cash from operations (Line 4 minus Line 10)	200,451,134	74,925,973
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	574,022,286	633,747,817
	12.2 Stocks	30,608,316	21,098,155
	12.3 Mortgage loans	36,018,909	92,531,948
	12.4 Real estate	1,220,700	0
	12.5 Other invested assets	22,919,625	13,136,424
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	4,026,387	32,319,179
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	668,816,222	792,833,523
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	841,264,725	821,304,859
	13.2 Stocks	40,411,581	26,885,725
	13.3 Mortgage loans	92,581,334	29,468,334
	13.4 Real estate	4,471,100	1,069,467
	13.5 Other invested assets	7,220,615	10,776,110
	13.6 Miscellaneous applications	4,573,230	13,237,502
	13.7 Total investments acquired (Lines 13.1 to 13.6)	990,522,585	902,741,997
14.	Net increase (decrease) in contract loans and premium notes	(17,709,176)	(33,284,143)
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	(303,997,186)	(76,624,331)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	123,000,000
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	16,321,852	31,195,157
	16.5 Dividends to stockholders	50,000,000	160,000,000
	16.6 Other cash provided (applied)	785,849	(21,303,514)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(32,892,299)	(27,108,357)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(136,438,350)	(28,806,715)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	185,868,004	214,674,719
	19.2 End of year (Line 18 plus Line 19.1)	49,429,654	185,868,004

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

20.0001	Non-cash bond and partnership exchange transactions, net	595,168	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	418,006,805	400,317,707	0	25,295,078	(10,366,163)	2,760,183	0	0	0
2. Considerations for supplementary contracts with life contingencies	1,347,667	XXX	XXX	1,347,667	0	XXX	XXX	0	XXX
3. Net investment income	328,124,182	250,248,522	0	37,631,604	6,532,526	29,703,833	0	4,007,697	0
4. Amortization of Interest Maintenance Reserve (IMR)	2,189,466	1,230,649	0	458,018	19,080	376,890	0	104,829	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	1,029,275	0	0	0	1,029,275	0	XXX	0	0
6. Commissions and expense allowances on reinsurance ceded	24,861,040	22,220,243	0	2,471	0	2,638,326	XXX	0	0
7. Reserve adjustments on reinsurance ceded	(17,231,443)	(2,863,830)	0	207,928	0	(14,575,541)	XXX	0	0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	19,053,262	16,504,320	0	2,548,942	0	0	XXX	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
8.3 Aggregate write-ins for miscellaneous income	(14,332,905)	7,246,541	0	(310,730)	0	(21,268,716)	0	0	0
9. Totals (Lines 1 to 8.3)	763,047,348	694,904,152	0	67,180,978	(2,785,282)	(365,025)	0	4,112,526	0
10. Death benefits	82,857,177	82,857,177	0	0	0	XXX	XXX	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	832,463	832,463	0	0	0	XXX	XXX	0	0
12. Annuity benefits	39,411,311	XXX	XXX	19,063,992	20,347,319	XXX	XXX	0	XXX
13. Disability benefits and benefits under accident and health contracts	22,175,128	9,928,114	0	0	0	12,247,014	XXX	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15. Surrender benefits and withdrawals for life contracts	130,603,762	77,196,746	0	53,407,016	0	XXX	XXX	0	0
16. Group conversions	0	0	0	0	0	0	XXX	0	0
17. Interest and adjustments on contract or deposit-type contract funds	6,557,941	1,741,976	0	4,009,077	188,662	0	XXX	618,226	0
18. Payments on supplementary contracts with life contingencies	3,408,587	0	0	3,408,587	0	XXX	XXX	0	0
19. Increase in aggregate reserves for life and accident and health contracts	229,822,742	262,694,620	0	(8,129,824)	(6,259,505)	(18,482,549)	XXX	0	0
20. Totals (Lines 10 to 19)	515,669,112	435,251,097	0	71,758,848	14,276,476	(6,235,535)	XXX	618,226	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	74,785,917	66,592,861	0	7,517,439	8,066	667,551	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	163	163	0	0	0	0	XXX	0	0
23. General insurance expenses and fraternal expenses	51,996,616	49,819,874	0	3,167,415	(1,298,037)	307,364	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,671,707	12,032,267	0	771,907	(316,335)	183,868	0	0	0
25. Increase in loading on deferred and uncollected premiums	549,649	549,649	0	0	0	0	XXX	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(47,660,587)	(6,198,200)	0	(21,137,387)	(20,325,000)	0	XXX	0	0
27. Aggregate write-ins for deductions	127,900,965	125,738,033	0	3,039,291	(876,359)	0	0	0	0
28. Totals (Lines 20 to 27)	735,913,544	683,785,745	0	65,117,513	(8,531,189)	(5,076,752)	0	618,226	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	27,133,805	11,118,406	0	2,063,465	5,745,907	4,711,727	0	3,494,300	0
30. Dividends to policyholders and refunds to members	6,404,974	6,350,902	0	54,072	0	0	XXX	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	20,728,831	4,767,504	0	2,009,393	5,745,907	4,711,727	0	3,494,300	0
32. Federal income taxes incurred (excluding tax on capital gains)	7,924,554	1,822,598	0	768,184	2,196,637	1,801,275	0	1,335,860	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	12,804,277	2,944,906	0	1,241,209	3,549,270	2,910,452	0	2,158,440	0
34. Policies/certificates in force end of year	208,151	190,282	0	10,522	539	6,808	XXX	0	0
DETAILS OF WRITE-INS									
08.301. MISCELLANEOUS INCOME	1,468,083	211,897	0	241,055	0	1,015,131	0	0	0
08.302. MODCO INTEREST	(24,907,762)	(2,072,130)	0	(551,785)	0	(22,283,847)	0	0	0
08.303. CHANGE IN COLI	9,106,774	9,106,774	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(14,332,905)	7,246,541	0	(310,730)	0	(21,268,716)	0	0	0
2701. MISCELLANEOUS DEDUCTIONS	(268,457)	(268,457)	0	0	0	0	0	0	0
2702. FUNDS WITHHELD EXPENSE	120,035,031	116,995,740	0	3,039,291	0	0	0	0	0
2703. CHANGES IN AGENTS DEF COMP	8,132,738	9,009,097	0	0	(876,359)	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	1,654	1,654	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	127,900,965	125,738,033	0	3,039,291	(876,359)	0	0	0	0

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts (a)	400,317,707	0	66,898,882	17,760,819	280,276,683	22,647,674	1,738,658	0	10,994,990	0	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	250,248,522	0	142,498,922	9,293,997	67,442,088	26,699,332	2,049,704	0	2,264,479	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	1,230,649	0	353,713	0	573,796	303,140	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	22,220,243	0	4,495,950	13,509,887	3,903	3,908,864	300,083	0	1,557	0	0	0
7. Reserve adjustments on reinsurance ceded	(2,863,830)	0	(2,692,409)	0	0	0	0	0	(171,421)	0	0	0
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	16,504,320	0	0	0	0	0	0	0	16,504,320	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	7,246,541	0	8,011,517	193	(35,424)	(53,893)	(4,137)	0	(671,715)	0	0	0
9. Totals (Lines 1 to 8.3)	694,904,152	0	219,566,575	40,564,896	348,261,046	53,505,117	4,084,308	0	28,922,210	0	0	0
10. Death benefits	82,857,177	0	840,228	12,387,801	30,939,642	19,414,500	1,490,448	0	17,784,558	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	832,463	0	362,652	0	0	447,448	22,363	0	0	0	0	0
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	9,928,114	0	403,735	296,459	116,153	8,362,665	642,001	0	107,102	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	77,196,746	0	31,617,483	739,460	22,313,230	3,630,877	278,742	0	18,616,954	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1,741,976	0	704,161	247,466	291,888	336,868	25,861	0	135,731	0	0	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	262,694,620	0	12,100,222	14,823,894	243,118,711	(5,403,998)	627,402	0	(2,571,611)	0	0	0
20. Totals (Lines 10 to 19)	435,251,097	0	46,028,481	28,495,080	296,779,624	26,788,360	3,086,817	0	34,072,734	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	66,592,861	0	10,993,120	6,314,926	46,222,672	2,136,563	164,024	0	761,556	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	163	0	163	0	0	0	0	0	0	0	0	0
23. General insurance expenses	49,819,874	0	8,325,622	2,210,349	34,880,667	2,818,522	216,378	0	1,368,336	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,032,267	0	2,010,766	533,833	8,424,219	680,717	52,259	0	330,474	0	0	0
25. Increase in loading on deferred and uncollected premiums	549,649	0	(9,225)	558,874	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(6,198,200)	0	0	0	0	0	0	0	(6,198,200)	0	0	0
27. Aggregate write-ins for deductions	125,738,033	0	110,695,029	1,867,015	0	13,175,989	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	683,785,745	0	178,043,957	39,980,078	386,307,182	45,600,151	3,519,478	0	30,334,901	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	11,118,406	0	41,522,618	584,819	(38,046,137)	7,904,967	564,830	0	(1,412,691)	0	0	0
30. Dividends to policyholders and refunds to members	6,350,902	0	6,182,684	168,218	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	4,767,504	0	35,339,934	416,601	(38,046,137)	7,904,967	564,830	0	(1,412,691)	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	1,822,598	0	13,510,315	159,265	(14,544,887)	3,022,038	215,933	0	(540,066)	0	0	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,944,906	0	21,829,619	257,336	(23,501,250)	4,882,929	348,897	0	(872,625)	0	0	0
34. Policies/certificates in force end of year	190,282	0	70,422	47,343	49,699	12,486	3,889	0	6,443	0	0	0
DETAILS OF WRITE-INS												
08.301. MISCELLANEOUS INCOME	211,897	0	(24,226)	193	(35,424)	(53,893)	(4,137)	0	329,384	0	0	0
08.302. MODCO INTEREST	(2,072,130)	0	(1,071,031)	0	0	0	0	0	(1,001,099)	0	0	0
08.303. CHANGE IN COLI	9,106,774	0	9,106,774	0	0	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	7,246,541	0	8,011,517	193	(35,424)	(53,893)	(4,137)	0	(671,715)	0	0	0
2701. MISCELLANEOUS DEDUCTIONS	(268,457)	0	(268,457)	0	0	0	0	0	0	0	0	0
2702. FUNDS WITHHELD EXPENSE	116,995,740	0	101,952,736	1,867,015	0	13,175,989	0	0	0	0	0	0
2703. CHANGES IN AGENTS DEF COMP	9,009,097	0	9,009,097	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	1,654	0	1,654	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	125,738,033	0	110,695,029	1,867,015	0	13,175,989	0	0	0	0	0	0

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

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

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

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

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

NONE

6.2

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

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

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

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

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

		Deferred					
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	25,295,078	22,702,020	0	2,109,860	0	483,198	0
2. Considerations for supplementary contracts with life contingencies	1,347,667	XXX	XXX	XXX	XXX	1,347,667	XXX
3. Net investment income	37,631,604	29,199,868	0	1,802,974	0	6,628,762	0
4. Amortization of Interest Maintenance Reserve (IMR)	458,018	447,789	0	10,229	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	2,471	(62)	0	2,533	0	0	0
7. Reserve adjustments on reinsurance ceded	207,928	0	0	207,928	0	0	0
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,548,942	0	0	2,548,942	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	(310,730)	(2)	0	(307,773)	0	(2,956)	0
9. Totals (Lines 1 to 8.3)	67,180,978	52,349,613	0	6,374,693	0	8,456,671	0
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	19,063,992	15,694,533	0	3,386,029	0	(16,570)	0
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	53,407,016	32,952,170	0	20,454,846	0	0	0
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	4,009,077	302,678	0	32,299	0	3,674,100	0
18. Payments on supplementary contracts with life contingencies	3,408,587	0	0	0	0	3,408,587	0
19. Increase in aggregate reserves for life and accident and health contracts	(8,129,824)	(5,308,281)	0	(949,638)	0	(1,871,905)	0
20. Totals (Lines 10 to 19)	71,758,848	43,641,100	0	22,923,536	0	5,194,212	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,517,439	7,271,653	0	203,806	0	41,980	0
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23. General insurance expenses	3,167,415	2,698,923	0	250,830	0	217,662	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	771,907	657,734	0	61,128	0	53,045	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(21,137,387)	0	0	(21,137,387)	0	0	0
27. Aggregate write-ins for deductions	3,039,291	3,039,291	0	0	0	0	0
28. Totals (Lines 20 to 27)	65,117,513	57,308,702	0	2,301,913	0	5,506,899	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,063,465	(4,959,088)	0	4,072,780	0	2,949,772	0
30. Dividends to policyholders and refunds to members	54,072	4,097	0	0	0	49,975	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,009,393	(4,963,185)	0	4,072,780	0	2,899,797	0
32. Federal income taxes incurred (excluding tax on capital gains)	768,184	(1,897,406)	0	1,557,009	0	1,108,581	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,241,209	(3,065,779)	0	2,515,771	0	1,791,216	0
34. Policies/certificates in force end of year	10,522	7,714	0	1,706	0	1,102	0
DETAILS OF WRITE-INS							
08.301. MISCELLANEOUS INCOME	241,055	(2)	0	244,012	0	(2,956)	0
08.302. MODCO INTEREST	(551,785)	0	0	(551,785)	0	0	0
08.303.	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(310,730)	(2)	0	(307,773)	0	(2,956)	0
2701. FUNDS WITHHELD EXPENSE	3,039,291	3,039,291	0	0	0	0	0
2702.	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	3,039,291	3,039,291	0	0	0	0	0

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

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

		Deferred					
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other
1. Premiums for group annuity contracts	(10,366,163)	0	0	0	0	0	(10,366,163)
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3. Net investment income	6,532,526	0	0	0	0	0	6,532,526
4. Amortization of Interest Maintenance Reserve (IMR)	19,080	0	0	0	0	0	19,080
5. Separate Accounts net gain from operations excluding unrealized gains or losses	1,029,275	0	0	0	0	0	1,029,275
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	(2,785,282)	0	0	0	0	0	(2,785,282)
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	20,347,319	0	0	0	0	0	20,347,319
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	0	0	0	0	0	0	0
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	188,662	0	0	0	0	0	188,662
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(6,259,505)	0	0	0	0	0	(6,259,505)
20. Totals (Lines 10 to 19)	14,276,476	0	0	0	0	0	14,276,476
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	8,066	0	0	0	0	0	8,066
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23. General insurance expenses	(1,298,037)	0	0	0	0	0	(1,298,037)
24. Insurance taxes, licenses and fees, excluding federal income taxes	(316,335)	0	0	0	0	0	(316,335)
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(20,325,000)	0	0	0	0	0	(20,325,000)
27. Aggregate write-ins for deductions	(876,359)	0	0	0	0	0	(876,359)
28. Totals (Lines 20 to 27)	(8,531,189)	0	0	0	0	0	(8,531,189)
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	5,745,907	0	0	0	0	0	5,745,907
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	5,745,907	0	0	0	0	0	5,745,907
32. Federal income taxes incurred (excluding tax on capital gains)	2,196,637	0	0	0	0	0	2,196,637
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	3,549,270	0	0	0	0	0	3,549,270
34. Policies/certificates in force end of year	539	0	0	0	0	0	539
DETAILS OF WRITE-INS							
08.301.	0	0	0	0	0	0	0
08.302.	0	0	0	0	0	0	0
08.303.	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0
2701. CHANGES IN AGENTS DEF COMP	(876,359)	0	0	0	0	0	(876,359)
2702.	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(876,359)	0	0	0	0	0	(876,359)

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

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only							
1. Premiums for accident and health contracts	2,760,183	0	0	0	0	0	0	0	0	0	2,760,183	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	29,703,833	0	0	0	0	0	0	0	0	0	29,703,833	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	376,890	0	0	0	0	0	0	0	0	0	376,890	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	2,638,326	0	0	0	0	0	0	0	0	0	2,638,326	0	0
7. Reserve adjustments on reinsurance ceded	(14,575,541)	0	0	0	0	0	0	0	0	0	(14,575,541)	0	0
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Sep. Accts	0	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	(21,268,716)	0	0	0	0	0	0	0	0	0	(21,268,716)	0	0
9. Totals (Lines 1 to 8.3)	(365,025)	0	0	0	0	0	0	0	0	0	(365,025)	0	0
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	12,247,014	0	0	0	0	0	0	0	0	0	12,247,014	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	(18,482,549)	0	0	0	0	0	0	0	0	0	(18,482,549)	0	0
20. Totals (Lines 10 to 19)	(6,235,535)	0	0	0	0	0	0	0	0	0	(6,235,535)	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	667,551	0	0	0	0	0	0	0	0	0	667,551	0	0
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23. General insurance expenses	307,364	0	0	0	0	0	0	0	0	0	307,364	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	183,868	0	0	0	0	0	0	0	0	0	183,868	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	(5,076,752)	0	0	0	0	0	0	0	0	0	(5,076,752)	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	4,711,727	0	0	0	0	0	0	0	0	0	4,711,727	0	0
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	4,711,727	0	0	0	0	0	0	0	0	0	4,711,727	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	1,801,275	0	0	0	0	0	0	0	0	0	1,801,275	0	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,910,452	0	0	0	0	0	0	0	0	0	2,910,452	0	0
34. Policies/certificates in force end of year	6,808	0	0	0	0	0	0	0	0	0	6,808	0	0
DETAILS OF WRITE-INS													
08.301. MISCELLANEOUS INCOME	1,015,131	0	0	0	0	0	0	0	0	0	1,015,131	0	0
08.302. MODCO INTEREST	(22,283,847)	0	0	0	0	0	0	0	0	0	(22,283,847)	0	0
08.303.	0	0	0	0	0	0	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(21,268,716)	0	0	0	0	0	0	0	0	0	(21,268,716)	0	0
2701.	0	0	0	0	0	0	0	0	0	0	0	0	0
2702.	0	0	0	0	0	0	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year	2,262,240,931	0	811,461,149	38,890,036	1,177,547,305	175,653,379	12,442,617	0	46,246,445	0	0	0
2. Tabular net premiums or considerations	338,408,175	0	50,528,731	28,945,094	202,164,425	23,203,541	19,757,199	0	13,809,185	0	0	0
3. Present value of disability claims incurred	0	0	0	0	0	0	0	0	0	0	0	0
4. Tabular interest	82,630,540	0	31,549,636	1,134,032	39,837,005	7,861,878	452,489	0	1,795,500	0	0	0
5. Tabular less actual reserve released	0	0	0	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	23,959,029	XXX	0	23,959,029	0	0	0	0	0	XXX	0	0
7. Other increases (net)	92,891,094	0	(6,973,697)	(7,707,459)	107,965,258	372,482	(765,490)	0	0	0	0	0
8. Totals (Lines 1 to 7)	2,800,129,769	0	886,565,819	85,220,732	1,527,513,993	207,091,280	31,886,815	0	61,851,130	0	0	0
9. Tabular cost	197,979,993	0	30,787,784	58,125,471	73,831,850	20,622,379	14,536,322	0	76,187	0	0	0
10. Reserves released by death	22,425,907	0	7,881,924	(1,984,677)	4,556,091	9,161,095	2,255,771	0	555,703	0	0	0
11. Reserves released by other terminations (net)	55,876,437	0	24,334,740	(24,633,992)	28,460,036	7,058,425	2,024,703	0	18,632,525	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	(1,088,119)	0	0	0	0	0	0	0	(1,088,119)	0	0	0
14. Total deductions (Lines 9 to 13)	275,194,218	0	63,004,448	31,506,802	106,847,977	36,841,899	18,816,796	0	18,176,296	0	0	0
15. Reserve December 31, current year	2,524,935,551	0	823,561,371	53,713,930	1,420,666,016	170,249,381	13,070,019	0	43,674,834	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year	1,791,799,795	0	420,637,203	0	1,216,872,758	113,265,736	1,210,083	0	39,814,015	0	0	0
17. Amount available for policy loans based upon Line 16 CSV	1,791,799,795	0	420,637,203	0	1,216,872,758	113,265,736	1,210,083	0	39,814,015	0	0	0

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

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

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

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life (b)	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31, prior year	0	0	0	0	0	0	0	0	0
2. Tabular net premiums or considerations	0	0	0	0	0	0	0	0	0
3. Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4. Tabular interest	0	0	0	0	0	0	0	0	0
5. Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7. Other increases (net)	0	0	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	0	0	0	0	0	0	0	0	0
9. Tabular cost	0	0	0	0	0	0	0	0	0
10. Reserves released by death	0	0	0	0	0	0	0	0	0
11. Reserves released by other terminations (net)	0	0	0	0	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	0	0	0	0	0	0	0	0	0
15. Reserve December 31, current year	0	0	0	0	0	0	0	0	0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year	0	0	0	0	0	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV	0	0	0	0	0	0	0	0	0

NONE

7.2

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

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

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year	616,697,719	541,358,123	0	27,713,559	0	47,626,037	0
2. Tabular net premiums or considerations	26,609,096	23,327,859	0	1,071,003	0	2,210,234	0
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	20,632,695	17,377,876	0	861,453	0	2,393,366	0
5. Tabular less actual reserve released	(131,777)	0	0	0	0	(131,777)	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7. Other increases (net)	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	663,807,733	582,063,858	0	29,646,015	0	52,097,860	0
9. Tabular cost	0	0	0	0	0	0	0
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	49,520,960	46,014,016	0	3,506,944	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	6,343,728	0	0	0	0	6,343,728	0
13. Net transfers to or (from) Separate Accounts	(624,850)	0	0	(624,850)	0	0	0
14. Total deductions (Lines 9 to 13)	55,239,838	46,014,016	0	2,882,094	0	6,343,728	0
15. Reserve December 31, current year	608,567,895	536,049,842	0	26,763,921	0	45,754,132	0
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year	540,761,648	514,062,543	0	26,699,105	0	0	0
17. Amount available for policy loans based upon Line 16 CSV	540,761,648	514,062,543	0	26,699,105	0	0	0

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

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

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year	135,534,665	0	0	0	0	0	135,534,665
2. Tabular net premiums or considerations	2,362,850	0	0	0	0	0	2,362,850
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	4,283,493	0	0	0	0	0	4,283,493
5. Tabular less actual reserve released	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7. Other increases (net)	(253,078)	0	0	0	0	0	(253,078)
8. Totals (Lines 1 to 7)	141,927,930	0	0	0	0	0	141,927,930
9. Tabular cost	0	0	0	0	0	0	0
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	11,332,695	0	0	0	0	0	11,332,695
12. Annuity, supplementary contract, and disability payments involving life contingencies	20,347,319	0	0	0	0	0	20,347,319
13. Net transfers to or (from) Separate Accounts	(19,027,244)	0	0	0	0	0	(19,027,244)
14. Total deductions (Lines 9 to 13)	12,652,770	0	0	0	0	0	12,652,770
15. Reserve December 31, current year	129,275,160	0	0	0	0	0	129,275,160
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year	4,625,647	0	0	0	0	0	4,625,647
17. Amount available for policy loans based upon Line 16 CSV	4,625,647	0	0	0	0	0	4,625,647

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 14,364,453	14,225,192
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 238,717,594	239,984,465
1.3	Bonds of affiliates	(a) 530,746	530,746
2.1	Preferred stocks (unaffiliated)	(b) 84,059	84,059
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	3,023,660	3,023,659
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 18,576,295	18,576,295
4.	Real estate	(d) 10,492,545	10,492,545
5.	Contract loans	24,721,340	23,904,635
6.	Cash, cash equivalents and short-term investments	(e) (27,019)	2,514
7.	Derivative instruments	(f) 49,349,327	49,422,322
8.	Other invested assets	32,952,724	35,202,724
9.	Aggregate write-ins for investment income	61,657	61,657
10.	Total gross investment income	392,847,381	395,510,813
11.	Investment expenses		(g) 16,055,591
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 1,608,469
13.	Interest expense		(h) 44,145,059
14.	Depreciation on real estate and other invested assets		(i) 5,577,522
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		67,386,641
17.	Net investment income (Line 10 minus Line 16)		328,124,172

DETAILS OF WRITE-INS

0901.	Miscellaneous Investment income	61,657	61,657
0902.		0	0
0903.		0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	61,657	61,657
1501.			0
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $.....11,514,439 accrual of discount less $.....13,208,092 amortization of premium and less $.....4,444,179 paid for accrued interest on purchases.
(b) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....7,048,291 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....16,055,591 investment expenses and $.....1,608,469 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....44,145,059 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....3,177,092 depreciation on real estate and $.....2,400,430 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	6,852,423	(2,040,726)	4,811,697	419,834	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	5,436,630	0	5,436,630	(1,259,408)	0
2.21	Common stocks of affiliates	0	0	0	314,500,254	0
3.	Mortgage loans	797,216	0	797,216	0	0
4.	Real estate	(159,300)	0	(159,300)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	(705,298)	(6,828,310)	(7,533,608)	9,341,823	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	12,221,671	(8,869,036)	3,352,635	323,002,503	0

DETAILS OF WRITE-INS

0901.		0	0	0	0	0
0902.		0	0	0	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0	0	0	0

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

	1	Insurance										12
		2	Ordinary		5	Group		Accident and Health			11	
			3	4	Credit Life	6	7	8	9	10	Aggregate of	Fraternal
	Total	Industrial Life	Life Insurance	Individual Annuities	(Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	All Other Lines of Business	(Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	1,250,113	0	1,249,987	0	0	0	0	0	0	126	0	0
2. Deferred and accrued	5,312,699	0	5,312,699	0	0	0	0	0	0	0	0	0
3. Deferred, accrued and uncollected:												
3.1 Direct	6,563,318	0	6,562,686	0	0	0	0	0	0	632	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	505	0	0	0	0	0	0	0	0	505	0	0
3.4 Net (Line 1 + Line 2)	6,562,812	0	6,562,686	0	0	0	0	0	0	126	0	0
4. Advance	29,344	0	29,344	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	6,533,468	0	6,533,342	0	0	0	0	0	0	126	0	0
6. Collected during year:												
6.1 Direct	79,721,883	0	76,080,891	3,538,400	0	0	0	0	0	102,592	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	286,692	0	183,846	21,151	0	0	0	0	0	81,695	0	0
6.4 Net	79,435,191	0	75,897,045	3,517,249	0	0	0	0	0	20,897	0	0
7. Line 5 + Line 6.4	85,968,659	0	82,430,387	3,517,249	0	0	0	0	0	21,023	0	0
8. Prior year (uncollected + deferred and accrued - advance)	6,360,851	0	6,359,833	0	0	0	0	0	0	1,018	0	0
9. First year premiums and considerations:												
9.1 Direct	79,890,933	0	76,254,400	3,538,400	0	0	0	0	0	98,133	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	283,125	0	183,846	21,151	0	0	0	0	0	78,128	0	0
9.4 Net (Line 7 - Line 8)	79,607,808	0	76,070,554	3,517,249	0	0	0	0	0	20,005	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	52,020,701	0	48,699,456	3,159,924	0	0	161,321	0	0	0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	17,429,529	0	17,400,585	28,944	0	0	0	0	0	0	0	0
10.4 Net	34,591,172	0	31,298,871	3,130,980	0	0	161,321	0	0	0	0	0
RENEWAL												
11. Uncollected	9,258,032	0	9,187,595	0	0	0	0	0	0	70,437	0	0
12. Deferred and accrued	25,161,849	0	25,161,849	0	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	52,397,720	0	52,032,899	0	0	0	0	0	0	364,821	0	0
13.2 Reinsurance assumed	13,000	0	13,000	0	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded	17,990,839	0	17,696,455	0	0	0	0	0	0	294,384	0	0
13.4 Net (Line 11 + Line 12)	34,419,881	0	34,349,444	0	0	0	0	0	0	70,437	0	0
14. Advance	1,192,795	0	1,117,701	0	0	0	0	0	0	75,094	0	0
15. Line 13.4 - Line 14	33,227,086	0	33,231,743	0	0	0	0	0	0	(4,657)	0	0
16. Collected during year:												
16.1 Direct	431,876,101	0	409,708,064	18,741,581	0	0	(10,527,484)	0	0	13,953,940	0	0
16.2 Reinsurance assumed	175,431	0	175,431	0	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded	127,801,915	0	116,479,044	94,732	0	0	0	0	0	11,228,139	0	0
16.4 Net	304,249,617	0	293,404,451	18,646,849	0	0	(10,527,484)	0	0	2,725,801	0	0
17. Line 15 + Line 16.4	337,476,703	0	326,636,194	18,646,849	0	0	(10,527,484)	0	0	2,721,144	0	0
18. Prior year (uncollected + deferred and accrued - advance)	33,668,879	0	33,687,913	0	0	0	0	0	0	(19,034)	0	0
19. Renewal premiums and considerations:												
19.1 Direct	431,456,861	0	409,650,298	18,741,581	0	0	(10,527,484)	0	0	13,592,466	0	0
19.2 Reinsurance assumed	188,431	0	188,431	0	0	0	0	0	0	0	0	0
19.3 Reinsurance ceded	127,837,468	0	116,890,447	94,732	0	0	0	0	0	10,852,289	0	0
19.4 Net (Line 17 - Line 18)	303,807,824	0	292,948,281	18,646,849	0	0	(10,527,484)	0	0	2,740,178	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	563,368,496	0	534,604,154	25,439,905	0	0	(10,366,163)	0	0	13,690,600	0	0
20.2 Reinsurance assumed	188,431	0	188,431	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded	145,550,122	0	134,474,878	144,827	0	0	0	0	0	10,930,416	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	418,006,804	0	400,317,706	25,295,078	0	0	(10,366,163)	0	0	2,760,183	0	0

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

	1	Insurance										12
		2	Ordinary		5	Group		Accident and Health			11	
			3	4	Credit Life	6	7	8	9	10	Aggregate of	Fraternal
	Total	Industrial Life	Life Insurance	Individual Annuities	(Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	All Other Lines of Business	(Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	5,587,393	0	5,587,393	0	0	0	0	0	0	0	0	0
22. All other	19,191,519	0	19,160,469	31,050	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	116,091	0	20,834	0	0	0	0	0	0	95,257	0	0
23.2 Reinsurance assumed	163	0	163	0	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed	115,928	0	20,671	0	0	0	0	0	0	95,257	0	0
24. Single:												
24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	24,744,949	0	22,199,410	2,471	0	0	0	0	0	2,543,068	0	0
25.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
25.3 Net ceded less assumed	24,744,949	0	22,199,410	2,471	0	0	0	0	0	2,543,068	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	24,861,040	0	22,220,244	2,471	0	0	0	0	0	2,638,325	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	163	0	163	0	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed	24,860,877	0	22,220,081	2,471	0	0	0	0	0	2,638,325	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	52,131,274	0	45,307,631	6,787,644	0	0	0	0	0	35,999	0	0
28. Single	37,851	0	0	37,851	0	0	0	0	0	0	0	0
29. Renewal	22,616,791	0	21,285,229	691,944	0	0	8,066	0	0	631,552	0	0
30. Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21)	74,785,916	0	66,592,860	7,517,439	0	0	8,066	0	0	667,551	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines			
		Life	Cost Containment	All Other	of Business	Investment	Fraternal	Total
1.	Rent	1,788,169	0	0	0	0	0	1,788,169
2.	Salaries and wages	22,911,947	0	187,823	0	0	0	23,099,770
3.11	Contributions for benefit plans for employees	3,128,192	0	25,644	0	0	0	3,153,836
3.12	Contributions for benefit plans for agents	515,285	0	0	0	0	0	515,285
3.21	Payments to employees under non-funded benefit plans	289,143	0	0	0	0	0	289,143
3.22	Payments to agents under non-funded benefit plans	806,656	0	0	0	0	0	806,656
3.31	Other employee welfare	(122,445)	0	0	0	0	0	(122,445)
3.32	Other agent welfare	(22,721)	0	0	0	0	0	(22,721)
4.1	Legal fees and expenses	845,087	0	0	0	0	0	845,087
4.2	Medical examination fees	2,096,621	0	0	0	0	0	2,096,621
4.3	Inspection report fees	0	0	0	0	0	0	0
4.4	Fees of public accountants and consulting actuaries	280,550	0	0	0	0	0	280,550
4.5	Expense of investigation and settlement of policy claims	122,513	0	0	0	0	0	122,513
5.1	Traveling expenses	178,034	0	0	0	0	0	178,034
5.2	Advertising	197,159	0	0	0	0	0	197,159
5.3	Postage, express, telegraph and telephone	727,947	0	5,967	0	0	0	733,914
5.4	Printing and stationery	516,825	0	4,237	0	0	0	521,062
5.5	Cost or depreciation of furniture and equipment	302,160	0	0	0	0	0	302,160
5.6	Rental of equipment	2,385,334	0	0	0	0	0	2,385,334
5.7	Cost or depreciation of EDP equipment and software	8,317,606	0	68,185	0	0	0	8,385,790
6.1	Books and periodicals	9,996	0	0	0	0	0	9,996
6.2	Bureau and association fees	260,309	0	0	0	0	0	260,309
6.3	Insurance, except on real estate	172,488	0	0	0	0	0	172,488
6.4	Miscellaneous losses	0	0	0	0	0	0	0
6.5	Collection and bank service charges	299,000	0	0	0	0	0	299,000
6.6	Sundry general expenses	1,891,845	0	15,509	0	0	0	1,907,353
6.7	Group service and administration fees	0	0	0	0	0	0	0
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1	Agency expense allowance	3,862,504	0	0	0	0	0	3,862,504
7.2	Agents' balances charged off (less $.....0 recovered)	(33,528)	0	0	0	0	0	(33,528)
7.3	Agency conferences other than local meetings	879,338	0	0	0	0	0	879,338
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	(1,172,601)	0	0	0	0	0	(1,172,601)
9.2	Investment expenses not included elsewhere	0	0	0	0	16,055,591	0	16,055,591
9.3	Aggregate write-ins for expenses	255,840	0	0	0	0	0	255,840
10.	General expenses Incurred	51,689,250	0	307,364	0	16,055,591	(b) 0	(a) 68,052,206
11.	General expenses unpaid December 31, prior year	86,357,340	0	0	0	0	0	86,357,340
12.	General expenses unpaid December 31, current year	103,539,598	0	0	0	0	0	103,539,598
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	34,506,992	0	307,364	0	16,055,591	0	50,869,948
	DETAILS OF WRITE-INS							
09.301.	Other Expenses	255,840	0	0	0	0	0	255,840
09.302.		0	0	0	0	0	0	0
09.303.		0	0	0	0	0	0	0
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above)	255,840	0	0	0	0	0	255,840

(a) Includes management fees of $.....3,307,721 to affiliates and $.....92,010 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $.....0; 2. Institutional $.....0; 3. Recreational and Health $.....0; 4. Educational $.....0
5. Religious $.....0; 6. Membership $.....0; 7. Other $.....0; 8. Total $.....0

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	9,922	0	0	1,608,469	0	1,618,391
2.	State insurance department licenses and fees	420,497	0	0	0	0	420,497
3.	State taxes on premiums	6,754,535	183,868	0	0	0	6,938,402
4.	Other state taxes, including $.....0 for employee benefits	3,667,306	0	0	0	0	3,667,306
5.	U.S. Social Security taxes	1,593,264	0	0	0	0	1,593,264
6.	All other taxes	42,316	0	0	0	0	42,316
7.	Taxes, licenses and fees incurred	12,487,840	183,868	0	1,608,469	0	14,280,177
8.	Taxes, licenses and fees unpaid December 31, prior year	1,353,156	0	0	0	0	1,353,156
9.	Taxes, licenses and fees unpaid December 31, current year	4,474,821	0	0	0	0	4,474,821
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	9,366,174	183,868	0	1,608,469	0	11,158,511

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	2,051,813	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	3,973,042	0
4.	Applied to provide paid-up annuities	28,942	0
5.	Total Lines 1 through 4	6,053,797	0
6.	Paid-in cash	989,753	0
7.	Left on deposit	285,028	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	7,328,578	0
10.	Amount due and unpaid	983,263	0
11.	Provision for dividends or refunds payable in the following calendar year	6,008,196	0
12.	Terminal dividends	1,309,381	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	8,300,840	0
16.	Total from prior year	9,224,443	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	6,404,975	0
	DETAILS OF WRITE-INS		
0801.		0	0
0802.		0	0
0803.		0	0
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Line 0801 through 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Life Insurance:					
0100001. NLP AE 3% to 12-31-47	111,912	0	111,912	0	0
0100002. NLP 41 CSO 2.5% from 1-1-48-12-31-63	2,053,098	0	2,053,098	0	0
0100003. NLP 58 CSO 2.25% from 1-1-64	188,919	0	188,919	0	0
0100004. NLP 58 CSO 3%-20-2% from 1-1-66	4,173,060	0	4,173,060	0	0
0100005. NLP 58 CSO 3.5%-20-2.5% from 4-1-73	1,370,433	0	1,370,433	0	0
0100006. NLP 58 CSO 3.5% from 9-15-74	3,411,073	0	3,411,073	0	0
0100007. NLP 58 CSO 4% from 5-1-78	14,115,879	0	14,115,879	0	0
0100008. NLP 58 CSO 4%-20-2.5% from 1-1-80	9,867,161	0	9,867,161	0	0
0100009. NLP 58 CSO 4%-10-3% from 1-1-80	1,389,631	0	1,389,631	0	0
0100010. NLP 58 CSO 4.5% from 1-1-81	537,188,138	0	537,188,138	0	0
0100011. NLP 80 CSO 6% from 7-1-85	22,778,702	0	22,778,702	0	0
0100012. NLP 80 CSO 5.5% from 1-1-87	127,511,796	0	127,511,796	0	0
0100013. NLP 80 CSO 4% from 1-1-88	52,737,248	0	52,737,248	0	0
0100014. NLP 80 CSO 5% from 7-1-92	68,276,105	0	68,276,105	0	0
0100015. NLP 80 CSO 5%PP4% from 1-1-93	7	0	7	0	0
0100016. NLP 80 CSO 4.5%PP4% from 1-1-96	5,501	0	5,501	0	0
0100017. NLP 80 CSO 4.5% from 1-1-93	127,708,074	0	127,708,074	0	0
0100018. MOD 58 CSO 3.5%-20-2.5% from 1-1-74	2,284,546	0	2,284,546	0	0
0100019. MOD 58 CSO 3.5% from 9-15-74	2,996,704	0	2,996,704	0	0
0100020. MOD 58 CSO 4% from 5-1-78	13,449,520	0	13,449,520	0	0
0100021. MOD 58 CSO 4%-20-2.5% from 1-1-80	11,458,618	0	11,458,618	0	0
0100022. MOD 58 CSO 4%-10-3% from 1-1-80	88,914,416	0	88,914,416	0	0
0100023. MOD 58 CSO 4.5% from 1-1-80	94,152,695	0	94,152,695	0	0
0100024. CRVM 58 CSO 4.5% from 1-1-83	81,348,517	0	81,348,517	0	0
0100025. CRVM 80 CSO 4% from 1-1-88	137,510,688	0	137,510,688	0	0
0100026. CRVM 80 CSO 6% from 7-1-85	98,663,974	0	98,663,974	0	0
0100027. CRVM 80 CSO 5.5% from 1-1-87	501,283,091	0	501,283,091	0	0
0100028. CRVM 80 CSO 5% from 7-1-92	168,807,342	0	168,807,342	0	0
0100029. CRVM 80 CSO 5%PP4% from 1-1-93	4,809,250	0	4,809,250	0	0
0100030. CRVM 80 CSO 4.5%PP4% from 1-1-96	14,645,765	0	14,645,765	0	0
0100031. CRVM 80 CSO 4.5% from 1-1-93	528,911,266	0	528,911,266	0	0
0100032. NY 147 80 CSO 4.5% from 1-1-94	56,884	0	56,884	0	0
0100033. 1999 XXX 80 CSO 4.5% from 1-1-2000	14,666,599	0	14,666,599	0	0
0100034. NLP 2001 CSO 4% from 1-1-05	67,462,530	0	67,462,530	0	0
0100035. CRVM 2001 CSO 4% from 1-1-05	89,089,967	0	89,089,967	0	0
0100036. 1999 XXX 2001CSO 4.5% from 1-1-2005	5,002,412	0	5,002,412	0	0
0100037. 1999 XXX 2001CSO 4% from 1-1-2006	38,062,117	0	38,062,117	0	0
0100038. NLP 2001 CSO 3.5% from 1-1-13	73,468,098	0	73,468,098	0	0
0100039. CRVM 2001 CSO 3.5% from 1-1-13	98,148,949	0	98,148,949	0	0
0100040. 1999 XXX 2001CSO 3.5% from 1-1-2013	80,030,756	0	80,030,756	0	0
0100041. Revised XXX 2017CSO S/N SEL 3.5% from 1-1-2017	17,524,563	0	17,524,563	0	0
0100042. NLP 2017 CSO COMP 3.5% from 1-1-2019	482,794	0	482,794	0	0
0100043. CRVM 2017 CSO COMP 3.5% from 1-1-2019	5,434,794	0	5,434,794	0	0
0100044. NPR 2017 CSO VM-20 4.5% from 1-1-2020	3,797,475	0	3,797,475	0	0
0100045. NLP 2017 CSO VM-20 3.5% from 1-1-2020	4,203,693	0	4,203,693	0	0
0100046. CRVM 2017 CSO VM-20 3.5% from 1-1-2020	9,498,742	0	9,498,742	0	0
0100047. NPR 2017 CSO VM-20 3.75% from 1-1-2021	693,001	0	693,001	0	0
0100048. NLP 2017 CSO VM-20 3.0% from 1-1-2021	266,458	0	266,458	0	0
0100049. CRVM 2017 CSO VM-20 3.0% from 1-1-2021	382,697	0	382,697	0	0
0100050. Traditional Life VM-20 DET/STO	23,959,029	0	23,959,029	0	0
0100051. Universal Life CRVM 80 CSO 6% 86	5,061,590	0	5,061,590	0	0
0100052. Universal Life CRVM 80 CSO 5.5% 87-91	43,129,591	0	43,129,591	0	0
0100053. Universal Life CRVM 80 CSO 4.5% 92 -	6,198,864	0	6,198,864	0	0
0100054. Universal Life CRVM 80 CSO 4% 87 -	321,854,595	0	321,854,595	0	0
0100055. Universal Life FUND VALUE 87-92	2,013,434	0	2,013,434	0	0
0100056. Universal Life CRVM 58 CSO 4.5% 83-89	64,331,356	0	64,331,356	0	0
0100057. Universal Life CRVM 80 CSO 3.0% 04-	158,305,684	0	158,305,684	0	0
0100058. Universal Life CRVM 2001 CSO 2.0% 05-	16,334,866	0	16,334,866	0	0
0100059. Universal Life CRVM 2001 CSO 4.0% 06-	364,603,777	0	364,603,777	0	0
0100060. Universal Life CRVM 2001 CSO 3.0% 09-	333,888	0	333,888	0	0
0100061. Universal Life CRVM 2001 CSO 2.5% 11 -	723,555,191	0	723,555,191	0	0
0100062. Universal Life CRVM 2001 CSO 3.5% 13 -	289,618,968	0	289,618,968	0	0
0100063. Universal Life CRVM 2017 CSO 3.5% 17 -	9,043,951	0	9,043,951	0	0
0100064. Universal Life VM-20 NPR 2017 CSO 3.5% 20 -	63,850,580	0	63,850,580	0	0
0100065. Universal Life VM-20 NPR 2017 CSO 3.0% 21 -	39,074,352	0	39,074,352	0	0
0100066. Universal Life VM-20 DET/STO	0	0	-	0	0
0100067. Universal Life California Method	498,154	0	498,154	0	0
0100068. Reinsurance Assumed - Various Valuation Bases	146,697	0	146,697	0	0
0100069. Substandard Extra	7,199,834	0	7,199,834	0	0
0199997. Totals (Gross)	5,369,510,059	0	5,369,510,059	0	0
0199998. Reinsurance ceded	2,919,171,795	0	2,919,171,795	0	0
0199999. Totals (Net)	2,450,338,264	0	2,450,338,264	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
Annuities (excluding supplementary contracts with life contingencies):					
0200001. A-1949 Projected Modified 3 1/2% I	222,191	XXX	222,191	XXX	0
0200002. Retirement Annuities 3% Various Tables * D	272,500	XXX	272,500	XXX	0
0200003. Retirement Annuities 2-3/4% 37 STD Ann * D	106	XXX	106	XXX	0
0200004. Retirement Annuities 2% 37 STD Ann * D	32,021	XXX	32,021	XXX	0
0200005. Retirement Annuities 6%(5)/3% Projected A-49 * D	20,073,350	XXX	20,073,350	XXX	0
0200006. Retirement Annuities 4 1/2% Projected A-49 * D	49,408,159	XXX	49,408,159	XXX	0
0200007. Company Retirement Plans; 4% 51 GA* B	124,649,513	XXX	0	XXX	124,649,513
0200008. Group Annuities 4.5% D	4,625,647	XXX	0	XXX	4,625,647
0200009. 83 IAM, 9% I	163,891	XXX	163,891	XXX	0
0200010. 83 IAM, 8 3/4% I	660,382	XXX	660,382	XXX	0
0200011. 83 IAM, 8 1/4% I	726,476	XXX	726,476	XXX	0
0200012. 83 IAM, 8% I	92,040	XXX	92,040	XXX	0
0200013. 83 IAM, 7 3/4% I	918,216	XXX	918,216	XXX	0
0200014. 83 IAM, a-2000 7% I	830,082	XXX	830,082	XXX	0
0200015. 83 IAM, a-2000 6 1/2% I	2,503,082	XXX	2,503,082	XXX	0
0200016. 83 IAM, 7 1/4% I	1,316,885	XXX	1,316,885	XXX	0
0200017. 83 IAM, a-2000 6 3/4% I	2,479,613	XXX	2,479,613	XXX	0
0200018. a-2000, 6% I	2,441,158	XXX	2,441,158	XXX	0
0200019. a-2000, 5.5 % I	2,369,969	XXX	2,369,969	XXX	0
0200020. a-2000, 5.25 % I	2,163,615	XXX	2,163,615	XXX	0
0200021. a-2000, 5.00 % I	908,585	XXX	908,585	XXX	0
0200022. a-2000, 4.5% I	17,985	XXX	17,985	XXX	0
0200023. a-2000, 4.25% I	193,738	XXX	193,738	XXX	0
0200024. a-2000, 4% I	276,875	XXX	276,875	XXX	0
0200025. a-2012 IAR, 3.75% I	547,298	XXX	547,298	XXX	0
0200026. a-2012 IAR, 4% I	496,345	XXX	496,345	XXX	0
0200027. 83 IAM, a-2000 6 1/4% I	831,777	XXX	831,777	XXX	0
0200028. a-2012 IAR, 3.25% I	350,874	XXX	350,874	XXX	0
0200029. a-2012 IAR, 3% I	202,516	XXX	202,516	XXX	0
0200030. a-2012 IAR, 2.75% I	390,297	XXX	390,297	XXX	0
0200031. a-2012 IAR, 2.5% I	100,802	XXX	100,802	XXX	0
0200032. a-2012 IAR, 2.0% I	171,178	XXX	171,178	XXX	0
0200033. a-2012 IAR, 1.75% I	62,387	XXX	62,387	XXX	0
0200034. Retirement Annuities 8.50 % CARVM D	13,752,113	XXX	13,752,113	XXX	0
0200035. Retirement Annuities 7.25 % CARVM D	1,336,587	XXX	1,336,587	XXX	0
0200036. Retirement Annuities 7 % CARVM D	10,484,030	XXX	10,484,030	XXX	0
0200037. Retirement Annuities 6.75 % CARVM D	15,540,709	XXX	15,540,709	XXX	0
0200038. Retirement Annuities 6.50 % CARVM D	23,668,476	XXX	23,668,476	XXX	0
0200039. Retirement Annuities 6.25 % CARVM D	35,172,943	XXX	35,172,943	XXX	0
0200040. Retirement Annuities 6 % CARVM D	17,654,201	XXX	17,654,201	XXX	0
0200041. Retirement Annuities 5.75 % CARVM D	20,212,082	XXX	20,212,082	XXX	0
0200042. Retirement Annuities 5.50 % CARVM D	49,634,412	XXX	49,634,412	XXX	0
0200043. Retirement Annuities 5.25 % CARVM D	91,499,462	XXX	91,499,462	XXX	0
0200044. Retirement Annuities 5 % CARVM D	61,268,887	XXX	61,268,887	XXX	0
0200045. Retirement Annuities 4.75 % CARVM D	49,651,009	XXX	49,651,009	XXX	0
0200046. Retirement Annuities 4.50 % CARVM D	39,053,241	XXX	39,053,241	XXX	0
0200047. Retirement Annuities 4.25 % CARVM D	23,751,084	XXX	23,751,084	XXX	0
0200048. Retirement Annuities 4 % CARVM D	1,280,910	XXX	1,280,910	XXX	0
0200049. Retirement Annuities 3.75 % CARVM D	50,380,561	XXX	50,380,561	XXX	0
0200050. Retirement Annuities 3.50 % CARVM D	30,171,856	XXX	30,171,856	XXX	0
0200051. Retirement Annuities 3.25 % CARVM D	5,013,401	XXX	5,013,401	XXX	0
0200052. Retirement Annuities 3.00 % CARVM D	1,007,640	XXX	1,007,640	XXX	0
0299997. Totals (Gross)	761,033,157	XXX	631,757,997	XXX	129,275,160
0299998. Reinsurance ceded	67,505,975	XXX	67,505,975	XXX	0
0299999. Totals (Net)	693,527,182	XXX	564,252,022	XXX	129,275,160
Supplementary Contracts with Life Contingencies:					
0300001. 83 IAM, 9% I	71,238	0	71,238	0	0
0300002. 83 IAM, 8 3/4% I	223,593	0	223,593	0	0
0300003. 83 IAM, 8 1/4% I	873,661	0	873,661	0	0
0300004. 83 IAM, 8% I	258,407	0	258,407	0	0
0300005. 83 IAM, 7 3/4% I	293,009	0	293,009	0	0
0300006. 83 IAM,a-2000, 7% I	969,919	0	969,919	0	0
0300007. 83 IAM,a-2000, 6 1/2% I	941,405	0	941,405	0	0
0300008. 83 IAM, 7 1/4% I	1,177,283	0	1,177,283	0	0
0300009. 83 IAM,a-2000, 6 1/4% I	1,444,661	0	1,444,661	0	0
0300010. 83 IAM,a-2000 6 3/4% I	2,316,446	0	2,316,446	0	0
0300011. a-2000, 6% I	1,438,397	0	1,438,397	0	0
0300012. a-2000, 5.5% I	1,509,509	0	1,509,509	0	0
0300013. a-2000, 5.25% I	2,636,418	0	2,636,418	0	0
0300014. a-2000, 5.00% I	476,936	0	476,936	0	0
0300015. a-2000, 4.25 % I	486,518	0	486,518	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300016. a-2000, 4 % I	790,468	0	790,468	0	0
0300017. a-2000, 4.5 % I	894,812	0	894,812	0	0
0300018. A-1949 Projected Modified 3 1/2%	209,696	0	209,696	0	0
0300019. a-2012 IAR, 3.75% I	127,191	0	127,191	0	0
0300020. a-2012 IAR, 4% I	2,249,283	0	2,249,283	0	0
0300021. a-2012 IAR, 3.25% I	841,157	0	841,157	0	0
0300022. a-2012 IAR, 3.5% I	330,324	0	330,324	0	0
0300023. a-2012 IAR, 4.25% I	156,173	0	156,173	0	0
0300024. a-2012 IAR, 2.75% I	1,512,972	0	1,512,972	0	0
0300025. a-2012 IAR, 3.00% I	105,923	0	105,923	0	0
0300026. a-2012 IAR, 2.5% I	1,052,751	0	1,052,751	0	0
0300027. a-2012 IAR, 2.25% I	343,329	0	343,329	0	0
0300028. a-2012 IAR, 2.00% I	253,070	0	253,070	0	0
0300029. a-2012 IAR, 1.75% I	185,569	0	185,569	0	0
0300030. a-2012 IAR, 1.50% I	145,760	0	145,760	0	0
0399997. Totals (Gross)	24,315,878	0	24,315,878	0	0
0399999. Totals (Net)	24,315,878	0	24,315,878	0	0
Accidental Death Benefits:					
0400001. 1926-1933 Inter-Company Double Indemnity 1941 CSO 3%	265,919	0	265,919	0	0
0400002. 1959 Accidental Death Benefit 1980 CSO 4.5%	4,942	0	4,942	0	0
0400003. 1959 Accidental Death Benefit 2001 CSO 4.0%	3,791	0	3,791	0	0
0400004. 1959 Accidental Death Benefit 2001 CSO 3.5%	2,167	0	2,167	0	0
0499997. Totals (Gross)	276,819	0	276,819	0	0
0499998. Reinsurance ceded	256,216	0	256,216	0	0
0499999. Totals (Net)	20,603	0	20,603	0	0
Disability - Active Lives:					
0500001. Issues prior to 1964, 1941 CSO 2.5%: Modified WP Ben 5 w/ Per 2	8	0	8	0	0
0500002. Issues 1964 and after, 58 CSO 2.5%: Modified WP Ben 5 w/ Per 2	16,418,037	0	16,418,037	0	0
0500003. WPI & WIE: Modified Ben 4 w/ Per 2	72	0	72	0	0
0500004. Annuities of 1977 & after, 58 CSO 2.5% Mod WP Ben 5 w/ Per 2	0	0	-	0	0
0500005. 1 year FPT 1985 NNHS 83 GAM 4.5%	5,536,314	0	5,536,314	0	0
0599997. Totals (Gross)	21,954,431	0	21,954,431	0	0
0599998. Reinsurance ceded	2,819,469	0	2,819,469	0	0
0599999. Totals (Net)	19,134,962	0	19,134,962	0	0
Disability - Disabled Lives:					
0600001. Ben 2 Per 2 Modified 2.5%	20,208,315	0	20,208,315	0	0
0600002. Claims unreported	500,000	0	500,000	0	0
0600003. 1 year FPT 1985 NNHS 83 GAM 4.5%	126,832	0	126,832	0	0
0699997. Totals (Gross)	20,835,147	0	20,835,147	0	0
0699998. Reinsurance ceded	9,080,785	0	9,080,785	0	0
0699999. Totals (Net)	11,754,362	0	11,754,362	0	0
Miscellaneous Reserves:					
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	31,482,008	0	31,482,008	0	0
0700002. For surrender values in excess of reserves otherwise required and carried in this schedule	13,721,634	0	13,721,634	0	0
0700003. Additional actuarial reserves - Asset/Liability Analysis	20,000,000	0	20,000,000	0	0
0700004. Variable Annuity Supplemental Death Benefit	0	0	0	0	0
0700005. Variable Universal Life Guaranteed Minimum Death Benefit Reserve	353,134	0	353,134	0	0
0799997. Totals (Gross)	65,556,776	0	65,556,776	0	0
0799998. Reinsurance ceded	1,869,420	0	1,869,420	0	0
0799999. Totals (Net)	63,687,356	0	63,687,356	0	0
9999999. Totals (Net) - Page 3, Line 1	3,262,778,607	0	3,133,503,447	0	129,275,160

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

EXHIBIT 5 - INTERROGATORIES

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

2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [X] No [ ]
2.2 If not, state which kind is issued

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes [ ] No [X]
4.1 Amount of insurance: $.....0
4.2 Amount of reserve: $.....0
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during year: $.....0

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $.....0

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $.....0
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: $.....0
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: $.....0
7.4 Identify where the reserves are reported in the blank.

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $.....0
8.2 State the amount of reserves established for this business: $.....0
8.3 Identify where the reserves are reported in the blank:

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

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due To Change

NONE

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Additional contract reserves (b)	8,344,703	0	0	0	0	0	0	0	0	0	8,344,703	0	0
3. Additional actuarial reserves - Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	8,344,703	0	0	0	0	0	0	0	0	0	8,344,703	0	0
8. Reinsurance ceded	1,950	0	0	0	0	0	0	0	0	0	1,950	0	0
9. Totals (Net)	8,342,753	0	0	0	0	0	0	0	0	0	8,342,753	0	0
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	402,759,067	0	0	0	0	0	0	0	0	0	402,759,067	0	0
11. Additional actuarial reserves - Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross)	402,759,067	0	0	0	0	0	0	0	0	0	402,759,067	0	0
15. Reinsurance ceded	12,115,599	0	0	0	0	0	0	0	0	0	12,115,599	0	0
16. Totals (Net)	390,643,468	0	0	0	0	0	0	0	0	0	390,643,468	0	0
17. TOTALS (Net)	398,986,221	0	0	0	0	0	0	0	0	0	398,986,221	0	0
18. TABULAR FUND INTEREST	20,000,000	0	0	0	0	0	0	0	0	0	20,000,000	0	0
DETAILS OF WRITE-INS													
0601.	0	0	0	0	0	0	0	0	0	0	0	0	0
0602.	0	0	0	0	0	0	0	0	0	0	0	0	0
0603.	0	0	0	0	0	0	0	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.	0	0	0	0	0	0	0	0	0	0	0	0	0
1302.	0	0	0	0	0	0	0	0	0	0	0	0	0
1303.	0	0	0	0	0	0	0	0	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	308,580,180	0	3,485,477	46,462,966	82,574,542	176,057,195
2. Deposits received during the year	23,817,702	0	422,155	1,632,776	1,036,826	20,725,945
3. Investment earnings credited to the account	9,299,201	0	111,789	6,012,824	2,958,449	216,139
4. Other net change in reserves	0	0	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	16,795,052	0	732,535	7,571,639	8,495,748	(4,870)
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8)	324,902,031	0	3,286,886	46,536,927	78,074,069	197,004,149
10. Reinsurance balance at the beginning of the year	(80,781,479)	0	0	0	(80,781,479)	0
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	(4,618,916)	0	0	0	(4,618,916)	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12)	(76,162,563)	0	0	0	(76,162,563)	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13)	248,739,468	0	3,286,886	46,536,927	1,911,506	197,004,149

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct	191,704	0	191,704	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
1.4 Net	191,704	0	191,704	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct	80,750,050	0	76,720,793	2,955,162	329,541	0	0	0	0	0	744,554
2.22 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded	70,749,489	0	70,042,690	706,798	0	0	0	0	0	0	0
2.24 Net	10,000,562	0	(b) 6,678,103	(b) 2,248,363	329,541	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 744,554
3. Incurred but unreported:											
3.1 Direct	42,587,073	0	42,081,000	0	0	0	0	0	0	0	506,073
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	26,210,000	0	26,210,000	0	0	0	0	0	0	0	0
3.4 Net	16,377,073	0	(b) 15,871,000	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 506,073
4. Totals:											
4.1 Direct	123,528,827	0	118,993,497	2,955,162	329,541	0	0	0	0	0	1,250,627
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	96,959,489	0	96,252,690	706,798	0	0	0	0	0	0	0
4.4 Net	26,569,339	(a) 0	(a) 22,740,807	2,248,363	329,541	0	(a) 0	0	0	0	1,250,627

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $.....834,706, Individual Annuities $.....0, Credit Life (Group and Individual) $.....0, and Group Life $.....0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $.....0, Credit (Group and Individual) Accident and Health $.....0 and Other Accident and Health $.....11,543,336 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct	455,538,473	0	350,421,332	21,186,992	3,473,477	0	0	20,347,319	0	0	60,109,354
1.2 Reinsurance assumed	136,163	0	136,163	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	306,908,734	0	258,030,421	1,118,395	0	0	0	0	0	0	47,759,919
1.4 Net	(d) 148,765,902	0	92,527,074	20,068,597	3,473,477	0	0	20,347,319	0	0	12,349,435
2. Liability December 31, current year from Part 1:											
2.1 Direct	123,528,827	0	118,993,497	2,955,162	329,541	0	0	0	0	0	1,250,627
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	96,959,489	0	96,252,690	706,798	0	0	0	0	0	0	0
2.4 Net	26,569,339	0	22,740,807	2,248,363	329,541	0	0	0	0	0	1,250,627
3. Amounts recoverable from reinsurers Dec. 31, current year	2,416,804	0	2,416,804	0	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct	71,931,138	0	66,513,609	3,670,049	394,431	0	0	0	0	0	1,353,049
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	44,275,561	0	43,858,481	417,080	0	0	0	0	0	0	0
4.4 Net	27,655,577	0	22,655,128	3,252,969	394,431	0	0	0	0	0	1,353,049
5. Amounts recoverable from reinsurers Dec. 31, prior year	3,421,806	0	3,421,806	0	0	0	0	0	0	0	0
6. Incurred benefits:											
6.1 Direct	507,136,163	0	402,901,220	20,472,105	3,408,587	0	0	20,347,319	0	0	60,006,932
6.2 Reinsurance assumed	136,163	0	136,163	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	358,587,661	0	309,419,629	1,408,113	0	0	0	0	0	0	47,759,919
6.4 Net	148,684,665	0	93,617,755	19,063,992	3,408,587	0	0	20,347,319	0	0	12,247,013

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $.....3,040,918 in Line 1.1, $.....832,463 in Line 1.4, $.....3,040,918 in Line 6.1 and $.....832,463 in Line 6.4.

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

(d) Includes $.....0 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	3,400	3,124	(276)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	4,311,972	0	(4,311,972)
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	103,820,195	113,146,067	9,325,872
21. Furniture and equipment, including health care delivery assets	10,539,803	13,339,373	2,799,570
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	2,884,979	2,776,946	(108,033)
25. Aggregate write-ins for other-than-invested assets	14,859,886	11,066,671	(3,793,215)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	136,420,235	140,332,181	3,911,947
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. TOTALS (Lines 26 and 27)	136,420,235	140,332,181	3,911,947

DETAILS OF WRITE-INS

1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Prepaid expenses	14,399,387	10,912,877	(3,486,511)
2502. Items not allocated	36,511	33,688	(2,823)
2503. Miscellaneous	423,987	120,106	(303,881)
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	14,859,886	11,066,671	(3,793,215)

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of National Life Insurance Company (“the Company”, "NLIC", "National Life") are presented on the basis of accounting practices prescribed or permitted by the Vermont Department of Financial Regulation (“the Department”).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Vermont for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under Vermont Insurance Law. The National Association of Insurance Commissioners’ ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Department. NAIC SAP consists of Statements of Statutory Accounting Principles ("SSAPs") and other authoritative guidance. The Commissioner of the Vermont Department of Financial Regulation ("The Vermont Commissioner”) has the right to permit specific practices that deviate from the NAIC SAP.

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

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 10,841,009	$ 25,877,762
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 10,841,009	$ 25,877,762
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,878,845,723	$ 2,566,829,875
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 2,878,845,723	$ 2,566,829,875

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

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

C. Accounting Policy

Traditional and term life and accident and health disability premiums are recognized on each policy anniversary when due. Annuity and universal life considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new business, including acquisition costs such as sales commissions, are charged to operations as incurred.

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

(1) Basis for Short-Term Investments
Short-term investments are stated at amortized cost.

(2) Basis for Bonds and Amortization Schedule
Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other than temporarily impaired are written down to their fair value.

(3) Basis for Common Stocks
Common stocks are carried at fair value except investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 20% or more which are carried on the equity basis.

(4) Basis for Preferred Stocks
Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32 – Investments in Preferred Stock (Including Investments in Preferred Stock of Subsidiary, Controlled, or Affiliated Entities).

(5) Basis for Mortgage Loans
Mortgage loans on real estate are stated at the aggregate carrying value less accrued interest.

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities
The Company carries Life Insurance Company of the Southwest (“LSW”) at statutory valuation less surplus notes issued of $30 million.

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities
The Company has minor ownership interests in partnerships. The Company carries these interests based on the underlying audited GAAP equity of the investee.

NOTES TO FINANCIAL STATEMENTS

(9) Accounting Policies for Derivatives
All derivatives are stated at fair value.

(10) Anticipated Investment Income Used in Premium Deficiency Calculation
The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54 - Individual and Group Accident and Health Contracts.

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses
Liabilities for losses and loss/claim adjustment expenses for accident and health contracts are estimated by the Company's valuation actuary using statistical claim development models to develop best estimates of liabilities for medical expense business and using tabular reserves employing mortality/morbidity tables and discount rates specified by regulatory authorities for disability income business.

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
The Company has not modified its capitalization policy from the prior period.

(13) Method Used to Estimate Pharmaceutical Rebate Receivables
The Company has no pharmaceutical rebate receivables.

D. Going Concern

N/A

Note 2 – Accounting Changes and Corrections of Errors - N/A

Note 3 – Business Combinations and Goodwill

A. Statutory Purchase Method - NONE

B. Statutory Merger - NONE

C. Assumption Reinsurance - NONE

D. Impairment Loss - NONE

Note 4 – Discontinued Operations - N/A

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) Maximum and Minimum Lending Rates
3.25% - 4.69%

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was: 70%

	Current Year	Prior Year
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$0	$25,507

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ 0	$ 0	$ 0	$ 0	$ 486,022,840	$ 0	$ 486,022,840
(b) 30-59 Days Past Due	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(c) 60-89 Days Past Due	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(d) 90-179 Days Past Due	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(e) 180+ Days Past Due	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Interest Accrued	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Interest Accrued	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
4. Interest Reduced							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ 0	$ 0	$ 0	$ 0	$ 428,663,198	$ 0	$ 428,663,198
(b) 30-59 Days Past Due	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(c) 60-89 Days Past Due	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(d) 90-179 Days Past Due	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(e) 180+ Days Past Due	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Interest Accrued	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Interest Accrued	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
4. Interest Reduced							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With Allowance for Credit Losses	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. No Allowance for Credit Losses	0	0	0	0	0	0	0
3. Total (1 + 2)	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	0	0	0	0	0	0	0
b. Prior Year							
1. With Allowance for Credit Losses	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. No Allowance for Credit Losses	$ 0	$ 0	$ 0	$ 0	$ 3,713,426	$ 0	$ 3,713,426
3. Total (1 + 2)	$ 0	$ 0	$ 0	$ 0	$ 3,713,426	$ 0	$ 3,713,426
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment	0	0	0	0	1,856,713	0	1,856,713
2. Interest Income Recognized	0	0	0	0	24,271	0	24,271
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a	0	0	0	0	228,418	0	228,418

NOTES TO FINANCIAL STATEMENTS

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
Cash-Basis Method of Accounting							
b. Prior Year							
1. Average Recorded Investment	0	0	0	0	3,713,426	0	3,713,426
2. Interest Income Recognized	0	0	0	0	203,297	0	203,297
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	185,671	0	185,671

(7) Allowances for Credit Losses - N/A

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

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

(9) Policy for Recognizing Interest Income on Impaired Loans
The company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized upon receipt.

B. Debt Restructuring

		Current Year	Prior Year
(1)	The total recorded investment in restructured loans, as of year-end	$ 0	$ 3,713,426
(2)	The realized capital losses related to these loans	0	1,512,411
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ 0	$ 0

(4) Creditor's Income Recognition Policy for Interest Income on Impaired Loans
The Company recognizes interest income on impaired loans as it is received.

C. Reverse Mortgages - N/A

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.

(2) Securities with Recognized Other-Than-Temporary Impairment
NONE

(3) Recognized OTTI Securities - N/A

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	(39,167)
	2. 12 Months or Longer	$	(2,533)
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	1,821,447
	2. 12 Months or Longer	$	160,487

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
The evaluation of securities for impairment is both a quantitative and qualitative process. Evaluation includes but is not limited to, general economic conditions, the issuer's financial condition and/or future prospects, the effects of changes in interest rates or credit spreads, the expected recovery period. The process incorporates information from third-party sources along with certain internal assumptions and judgments regarding future performance. Where possible, data is benchmarked against third-party sources.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - N/A

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

H. Repurchase Agreements Transactions Accounted for as a Sale - N/A

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - N/A

J. Real Estate

(1) Recognized Impairment Loss
NONE

(2) Sold or Classified Real Estate Investments as Held for Sale
A) The Company sold one property in 2021: a retail building in Valdosta, GA; the sale took place on December 30, 2021.

B) A loss of $159,300 was recognized on the sale of the Valdosta, GA property and was recorded in line 34 of the Summary of Operations – Net realized capital gains (losses)

(3) Changes to a Plan of Sale for an Investment in Real Estate
No change of plan

(4) Retail Land Sales Operations
N/A

(5) Real Estate Investments with Participating Mortgage Loan Features
None

K. Low-Income Housing Tax Credits (LIHTC)

(1) Number of Remaining Years of Unexpired Tax Credits and Holding Period for LIHTC Investments
The remaining holding periods vary for these investments with the longest being 9 years and the Company anticipates full absorption of all LIHTC credits. The required holding period is 15 years.

(2) Amount of LIHTC and Other Tax Benefits Recognized
The Company recognized $2,157,648 in tax credits and $629,557 of other tax benefits in 2021. The Company recognized $2,406,888 in tax credits and $749,392 of other tax benefits in 2020.

(3) Balance of Investment Recognized
In 2021, a balance of $9,875,540 is recognized in the statement of financial position. The prior year amount reflected in the statement of financial position is $12,325,557.

(4) Regulatory Reviews
The LIHTC properties are not subject to any regulatory reviews.

(5) LIHTC investments which Exceed 10% of Total Admitted Assets
The Company's investments in LIHTC do not exceed 10% of the total admitted assets.

(6) Recognized Impairment
The Company did not recognize any impairments or write-downs during 2021 or 2020 on LIHTC investments.

(7) Amount and Nature of Write-Downs or Reclassifications
There were no write-downs or reclassifications made during the year due to the forfeiture or ineligibility of tax credits.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted — Current Year 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b. Collateral held under security lending arrangements	0	0	0	0	0	0	0
c. Subject to repurchase agreements	0	0	0	0	0	0	0
d. Subject to reverse repurchase agreements	0	0	0	0	0	0	0
e. Subject to dollar repurchase agreements	0	0	0	0	0	0	0
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0
g. Placed under option contracts	0	0	0	0	0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0	0	0	0	0
i. FHLB capital stock	9,460,400	0	0	0	9,460,400	9,132,300	328,100
j. On deposit with states	6,631,838	0	0	0	6,631,838	6,906,534	(274,696)
k. On deposit with other regulatory bodies	0	0	0	0	0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	410,689,627	0	0	0	410,689,627	458,386,878	(47,697,251)
m. Pledged as collateral not captured in other categories	1,799,408	0	0	0	1,799,408	1,559,795	239,613
n. Other restricted assets	63,645,985	0	0	0	63,645,985	52,795,985	10,850,000
o. Total Restricted Assets	$ 492,227,258	$ 0	$ 0	$ 0	$ 492,227,258	$ 528,781,492	$ (36,554,234)

Restricted Asset Category	Current Year 8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted	11 Admitted Restricted to Total Admitted Assets (d)

NOTES TO FINANCIAL STATEMENTS

			to Total Assets (c)	
a. Subject to contractual obligation for which liability is not shown	$ 0	$ 0	0.0%	0.0%
b. Collateral held under security lending arrangements	0	0	0.0%	0.0%
c. Subject to repurchase agreements	0	0	0.0%	0.0%
d. Subject to reverse repurchase agreements	0	0	0.0%	0.0%
e. Subject to dollar repurchase agreements	0	0	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements	0	0	0.0%	0.0%
g. Placed under option contracts	0	0	0.0%	0.0%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0.0%	0.0%
i. FHLB capital stock	0	9,460,400	0.1%	0.1%
j. On deposit with states	0	6,631,838	0.1%	0.1%
k. On deposit with other regulatory bodies	0	0	0.0%	0.0%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	0	410,689,627	3.7%	3.7%
m. Pledged as collateral not captured in other categories	0	1,799,408	0.0%	0.0%
n. Other restricted assets	0	63,645,985	0.6%	0.6%
o. Total Restricted Assets	$ 0	$ 492,227,258	4.4%	4.5%

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

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
Description of Assets	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Pledged assets for swaps	$ 1,446,454	$ 0	$ 0	$ 0	$ 1,446,454	$ 1,559,795	$ (113,341)	$ 1,446,454	0.0%	0.0%
Pledged assets for futures	$ 352,954	$ 0	$ 0	$ 0	$ 352,954	$ 0	$ 352,954	$ 352,954	0.0%	0.0%
Total (c)	$ 1,799,408	$ 0	$ 0	$ 0	$ 1,799,408	$ 1,559,795	$ 239,613	$ 1,799,408	0.0%	0.0%

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
Description of Assets	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for counterparties with derivative exposure	$ 63,645,985	$ 0	$ 0	$ 0	$ 63,645,985	$ 52,795,985	$ 10,850,000	$ 63,645,985	0.6%	0.6%
Total (c)	$ 63,645,985	$ 0	$ 0	$ 0	$ 63,645,985	$ 52,795,985	$ 10,850,000	$ 63,645,985	0.6%	0.6%

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

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

M. Working Capital Finance Investments - N/A

N. Offsetting and Netting of Assets and Liabilities - N/A

O. 5GI Securities - NONE

P. Short Sales - NONE

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Accounts
(1) Number of CUSIPs	31	0
(2) Aggregate Amount of Investment Income	$ 7,511,505	$ 0

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

Asset Type	Percent Share
(1) Cash	100.0%
(2) Cash Equivalents	0.0%
(3) Short-Term Investments	0.0%
(4) Total	100.0%

NOTES TO FINANCIAL STATEMENTS

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership

The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies

The Company recognized an impairment write down of $6.8 million and $9.9 million in 2021 and 2020, respectively.

Note 7 – Investment Income

A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:

Due and accrued income is excluded from investment income when collection of interest is uncertain. Rental income is excluded from investment income when more than three months in arrears.

B. The total amount excluded:

There were no amounts excluded at December 31, 2021 and 2020.

Note 8 – Derivative Instruments

A. Derivatives Under *SSAP No. 86 – Derivatives*

(1) Market Risk, Credit Risk and Cash Requirements

The Company may purchase or sell various derivative instruments, including equity options, total return swaps, forwards and futures based on the S&P 500, MSCI Emerging Markets, Russell 2000 and other indices in order to hedge its obligation with respect to indexed products. These derivative instruments generally cost 5% or less of the indexed liabilities at the time they are purchased, are authorized under state law, and are purchased from counterparties that conform to the Company's policies and guidelines regarding derivative instruments. The standard option position involves contracts of duration one year or less and, except for dynamic portfolio balancing (which is limited), are held to maturity. If the related index decreases, options purchased expire worthless, and any future contracts will be settled at a loss.

These instruments are marked to market daily and may produce exposure in excess of internal counterparty limits established by the Insurance Companies' investment policy. The Company requires the counterparties to post collateral on its behalf to correct any overage stemming from either trading activity or market movements. The Company receives cash, cash equivalents and securities as collateral for any excess exposure and records the collateral received as a liability. The Company is required, in certain instances, to post collateral in order to purchase option, futures, or swap contracts. The amount of collateral that may be required for future or swap trading is determined by the exchange on which it is traded. The amount of collateral that is required for option trading is dependent on the counterparty.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter ("OTC") derivatives, which are bilateral contracts between two counterparties. The Company manages credit risk by dealing with creditworthy counterparties, establishing risk control limits, obtaining collateral from all counterparties and evaluating the financial stability of each counterparty before entering into each agreement and throughout the period that the financial instrument is owned. The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company enters into interest rate swaps to reduce market risks from changes in interest rates. The Company designates interest rate swaps as fair value hedges when they have met the requirements to be deemed fair value hedges. These swaps are primarily pay-fixed for receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

Note 9 – Income Taxes

A. Deferred Tax Assets/(Liabilities)

1. Components of Net Deferred Tax Asset/(Liability)

	2021			2020			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Gross deferred tax assets	$156,187,771	$ 6,349,141	$162,536,912	$152,404,290	$ 7,824,135	$160,228,425	$ 3,783,481	$ (1,474,994)	$ 2,308,487
b. Statutory valuation allowance adjustment	0	0	0	0	0	0	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	$156,187,771	$ 6,349,141	$162,536,912	$152,404,290	$ 7,824,135	$160,228,425	$ 3,783,481	$ (1,474,994)	$ 2,308,487
d. Deferred tax assets nonadmitted	4,311,972	0	4,311,972	0	0	0	4,311,972	0	4,311,972
e. Subtotal net admitted deferred tax asset (1c-1d)	$151,875,799	$ 6,349,141	$158,224,940	$152,404,290	$ 7,824,135	$160,228,425	$ (528,491)	$ (1,474,994)	$ (2,003,485)
f. Deferred tax liabilities	64,647,170	14,117,573	78,764,743	70,279,438	9,496,821	79,776,259	(5,632,268)	4,620,752	(1,011,516)
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	$ 87,228,629	$ (7,768,432)	$ 79,460,197	$ 82,124,852	$ (1,672,686)	$ 80,452,166	$ 5,103,777	$ (6,095,746)	$ (991,969)

2. Admission Calculation Components SSAP No. 101

NOTES TO FINANCIAL STATEMENTS

	2021			2020			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below:	77,813,289	1,646,907	79,460,196	80,110,782	2,905,991	83,016,773	(2,297,493)	(1,259,084)	(3,556,577)
Adjusted gross deferred tax assets expected to be realized following the balance sheet date	77,813,289	1,646,907	79,460,196	80,110,782	2,905,991	83,016,773	(2,297,493)	(1,259,084)	(3,556,577)
Adjusted gross deferred tax assets allowed per limitation threshold			419,539,692			372,547,762			46,991,930
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	74,062,509	4,702,234	78,764,743	72,293,508	4,918,144	77,211,652	1,769,001	(215,910)	1,553,091
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(b)+2(c)	$ 151,875,798	$ 6,349,141	$ 158,224,939	$ 152,404,290	$ 7,824,135	$ 160,228,425	$ (528,492)	$ (1,474,994)	$ (2,003,486)

3. Other Admissibility Criteria

		2021	2020
a.	Ratio percentage used to determine recovery period and threshold limitation amount	15.0%	15.0%
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 3,035,291,713	$ 2,709,234,103

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

	2021		2020		Change	
	1 Ordinary	2 Capital	3 Ordinary	4 Capital	5 (Col. 1-3) Ordinary	6 (Col. 2-4) Capital
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 156,187,771	$ 6,349,141	$ 152,404,290	$ 7,824,135	$ 3,783,481	$ (1,474,994)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	100.0%	0.0%	100.0%	0.0%	0.0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 151,875,799	$ 6,349,141	$ 152,404,290	$ 7,824,135	$ (528,491)	$ (1,474,994)
4 Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	26.0%	0.0%	37.0%	0.0%	(11.0)%

(b) Does the company's tax planning strategies include the use of reinsurance? NO

There are no unrecognized deferred tax liabilities pursuant to SSAP No. 101, Income Taxes.

B. Deferred Tax Liabilities Not Recognized - NONE

C. Current and Deferred Income Taxes

1. Current Income Tax

NOTES TO FINANCIAL STATEMENTS

	1 2021	2 2020	3 (Col 1-2) Change
a. Federal	$ 9,904,945	$ (22,749,813)	$ 32,654,758
b. Foreign	0	0	0
c. Subtotal	9,904,945	(22,749,813)	32,654,758
d. Federal income tax on net capital gains	4,561,279	1,558,183	3,003,096
e. Utilization of capital loss carry-forwards	0	0	0
f. Other	(1,980,394)	(2,157,648)	177,254
g. Federal and Foreign income taxes incurred	$ 12,485,830	$ (23,349,278)	$ 35,835,108

2. Deferred Tax Assets

	1 2021	2 2020	3 (Col 1-2) Change
a. Ordinary:			
1. Discounting of unpaid losses	$ 0	$ 0	$ 0
2. Unearned premium reserve	0	0	0
3. Policyholder reserves	46,293,567	50,320,288	(4,026,721)
4. Investments	0	0	0
5. Deferred acquisition costs	42,586,548	37,793,642	4,792,906
6. Policyholder dividends accrual	1,432,406	1,553,485	(121,079)
7. Fixed assets	24,015,600	26,561,942	(2,546,342)
8. Compensation and benefits accrual	35,718,029	31,168,330	4,549,699
9. Pension accrual	0	0	0
10. Receivables - nonadmitted	0	0	0
11. Net operating loss carry-forward	0	0	0
12. Tax credit carry-forward	0	0	0
13. Other (items <=5% and >5% of total ordinary tax assets)	6,141,621	5,006,603	1,135,018
Other (items listed individually >5%of total ordinary tax assets)			
			0
99. Subtotal	$ 156,187,771	$ 152,404,290	$ 3,783,481
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	4,311,972	0	4,311,972
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	$ 151,875,799	$ 152,404,290	$ (528,491)
e. Capital:			
1. Investments	6,349,141	7,824,135	(1,474,994)
2. Net capital loss carry-forward	0	0	0
3. Real estate	0	0	0
4. Other (items <=5% and >5% of total capital tax assets)	0	0	0
Other (items listed individually >5% of total capital tax assets)			
			0
99. Subtotal	$ 6,349,141	$ 7,824,135	$ (1,474,994)
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Admitted capital deferred tax assets (2e99-2f-2g)	6,349,141	7,824,135	(1,474,994)
i. Admitted deferred tax assets (2d+2h)	$ 158,224,940	$ 160,228,425	$ (2,003,485)

3. Deferred Tax Liabilities

	1 2021	2 2020	3 (Col 1-2) Change
a. Ordinary:			
1. Investments	$ 16,113,806	$ 14,231,248	$ 1,882,558
2. Fixed assets	16,774,750	18,459,257	(1,684,507)
3. Deferred and uncollected premium	7,743,361	7,878,352	(134,991)
4. Policyholder reserves	10,891,788	13,636,387	(2,744,599)
5. Other (items <=5% and >5% of total ordinary tax liabilities)	13,123,465	16,074,194	(2,950,729)
Other (items listed individually >5% of total ordinary tax liabilities)			
			0
99. Subtotal	$ 64,647,170	$ 70,279,438	$ (5,632,268)
b. Capital:			
1. Investments	$ 14,117,573	$ 9,496,821	$ 4,620,752
2. Real estate	0	0	0
3. Other (Items <=5% and >5% of total capital tax liabilities)	0	0	0
Other (items listed individually >5% of total capital tax liabilities)			
			0
99. Subtotal	$ 14,117,573	$ 9,496,821	$ 4,620,752
c. Deferred tax liabilities (3a99+3b99)	$ 78,764,743	$ 79,776,259	$ (1,011,516)
4. Net Deferred Tax Assets (2i – 3c)	$ 79,460,197	$ 80,452,166	$ (991,969)

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

	Amount	Effective Tax Rate (%)
Permanent Differences:		
Provision computed at statutory rate	$ 5,057,107	21.0%
Proration of tax exempt investment income		%

NOTES TO FINANCIAL STATEMENTS

	Amount	Effective Tax Rate (%)
Amortization of interest maintenance reserve	(459,788)	(1.9)%
Tax exempt interest		%
Dividends received deduction	(518,407)	(2.2)%
Corporate owned life insurance	(1,860,031)	(7.7)%
Disallowed travel and entertainment	55,025	0.2%
Lobbying expenses disallowed	16,423	0.1%
Other permanent differences	5,312,401	22.1%
Change in nonadmitted assets		%
Statutory valuation allowance adjustment		%
Accrual adjustment	(991,270)	(4.1)%
Other	(1,980,394)	(8.2)%
Totals	$ 4,631,066	19.2%
Federal and foreign income taxes incurred	7,924,551	32.9%
Realized capital gains (losses) tax	4,561,279	18.9%
Change in net deferred income taxes	(7,854,764)	(32.6)%
Total statutory income taxes	$ 4,631,066	19.2%

E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes - NONE

2. The following is income tax expense for current year and proceeding years that is available for recoupment in the event of future net losses - NONE

3. The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code - NONE

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated with the following entities:
Life Insurance Company of the Southwest, Catamount Reinsurance Company, Longhorn Reinsurance Company, National Life Holding Company, NLV Financial Corp., Sentinel Asset Management, Inc., and Equity Services, Inc.

2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:
The method of allocation for federal income tax expense between the companies is pursuant to a written agreement. Allocation is based upon separate return calculations with current credit for net losses. Intercompany tax balances are settled quarterly.

G. Federal or Foreign Federal Income Tax Loss Contingencies:

The Company does not expect any significant change in liability for federal income tax loss contingencies within the next twelve months.

H. Repatriation Transition Tax (RTT) - RTT owed under the TCJA - N/A

I. Alternative Minimum Tax Credit - N/A

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

A. Nature of the Relationship Involved

The Company converted from a mutual to a stock life insurer under a mutual holding company reorganization in 1999. All of National Life's outstanding shares are currently held by its parent, NLVF, which is a wholly-owned subsidiary of National Life Holding Company ("NLHC"), the mutual holding company. Policyholders and contract owners of the Company hold membership interests in NLHC. NLHC currently has ownership of all of NLVF's common stock class B shares outstanding. NLVF has assets and operations primarily related to the issuance of debt and as the sponsor of certain employee related benefit plans. Under the terms of the reorganization, NLHC must always hold a majority of the voting shares of NLVF.

Catamount Reinsurance Company ("Catamount") commenced business on August 5, 2015 as a special purpose financial insurance company domiciled and licensed in the state of Vermont. Effective July 1, 2015, National Life entered into a coinsurance with funds withheld arrangement with Catamount Reinsurance Company. This transaction reinsures the Company's Closed Block policies. As a result of this transaction, National Life recognized a ceding commission, a portion of which was recorded in net income and the other portion as an increase to surplus, which will be recognized as income on a net tax basis as earnings emerge from the reinsured business, in accordance with Appendix-791. Upon formation of Catamount, National Life Insurance Company made an initial capital contribution to Catamount Reinsurance Company of $10 million, this was comprised of 5,000,000 shares at $1 par value per share, and $5 million additional paid in capital. During 2016, ownership of Catamount was transferred as a dividend from the Company to NLVF.

On March 6, 2015, National Life Distribution, LLC ("NLD") was organized as a Vermont domestic limited liability company. LSW is the sole member of the LLC and paid cash of $100,000 on June 5, 2015 as a capital contribution. NLD serves as a master agency for National Life Group's field force operations. NLIC incurs commission expenses based on applicable product commission schedules agreed to with NLD.

In 2016, Longhorn Reinsurance Company ("Longhorn") was formed as a direct subsidiary of National Life. Longhorn commenced business on August 17, 2016 as a special purpose financial insurance company domiciled and licensed in the state of Vermont for the purpose of entering into reinsurance transactions with LSW. At formation, Longhorn issued 5,000,000 shares of common stock at $1 par value per share to NLIC in exchange for cash. NLIC paid an additional $17 million in cash to Longhorn, which was recorded as gross paid in and contributed surplus. During 2019, ownership of Longhorn was transferred as a dividend from the Company to NLVF.

The Company owns 100% of the outstanding common stock of its subsidiary, LSW.

B. Transactions

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In 2020, there were capital contributions totaling $160.5 million from NLVF to National Life, which included a cash capital contribution of $115 million, and a capital contribution of $45.5 million, comprised of $8.0 million cash and a partnership investment with a carrying value of $37.5 million. In 2020, the Company made a capital contribution to LSW, which included a capital contribution of $45.5 million, comprised of $8.0 million cash and a partnership investment with a carrying value of $37.5 million. No capital contributions occurred in 2021.

In 2021, National Life paid a $50 million cash dividend to NLVF. No dividends were paid to NLVF in 2020.

See Schedule Y for more detail.

C. Transactions with Related Parties who are not Reported on Schedule Y - NONE

D. Amounts Due From or To Related Parties

All intercompany transactions are settled on a current basis. Amounts receivable or payable at December 31 generally represent year end cost allocations, reinsurance transactions, and income taxes and are included in the Company's statement of assets, liabilities, and capital and surplus. The net amount payable totaled $5.9 million and $17.4 at December 31, 2021 and December 31, 2020, respectively.

E. Material Management or Service Contracts and Cost-Sharing Arrangements

The Company and several of its subsidiaries and affiliates share common facilities and employees. Expenses are periodically allocated according to specified expense sharing agreements. Significant transactions are disclosed, as appropriate, on Schedule Y-Part 2. The Company had no agreements in place at December 31, 2021 to potentially move non-admitted assets into subsidiaries or affiliates.

F. Guarantees or Undertakings

No guarantees or undertakings on behalf of an affiliate resulting in a material contingent exposure of the Compay's assets or liabilities existed at December 31, 2021. See Note 14 for information regarding other contingencies.

G. Nature of the Control Relationship

See Note 10(A) regarding control structure for the Company.

H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned

The Company does not own any shares of an upstream parent or affiliate.

I. Investments in SCA that Exceed 10% of Admitted Assets

The Company owns 100% of Life Insurance Company of the Southwest, whose carrying value exceeds 10% of the admitted assets of the Company. The Company carries LSW at statutory equity less surplus notes issued of $30 million.

At December 31, 2021, the statement value of LSW's assets and liabilities were $27.5 billion and $25.5 billion, respectively. LSW's net income was $307.7 million for the year ended December 31, 2021.

J. Investments in Impaired SCAs

The Company does not have an investment in an impaired SCA entity.

K. Investment in Foreign Insurance Subsidiary

The Company does not have an investment in a foreign insurance subsidiary.

L. Investment in Downstream Noninsurance Holding Company

The Company does not have an investment in a downstream noninsurance holding company.

M. All SCA Investments

All SCA entities are 8b(i) entities.

N. (1) Accounting Practice that Differs from NAIC Statutory Accounting Practices and Procedures
The Company's investment in insurance SCAs follow NAIC statutory accounting practices.

O. SCA or SSAP 48 Entity Loss Tracking - NONE

Note 11 – Debt

A. Debt Including Capital Notes

The Company does not have any debt covered by SSAP No. 15, Debt and Holding Company Obligations.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

The Company is a member of the Federal Home Loan Bank (FHLB) of Boston which provides National Life with access to a secured asset-based borrowing capacity. It is part of the Company's strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. The Company has received advances from FHLB in the form of funding agreements, which are included in the liability for deposit-type contracts. The proceeds of the

NOTES TO FINANCIAL STATEMENTS

FHLB funding agreements have been invested in fixed-rate and floating-rate assets.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	2,107,800	2,107,800	0
(c) Activity Stock	7,027,000	7,027,000	0
(d) Excess Stock	325,600	325,600	0
(e) Aggregate Total (a+b+c+d)	$ 9,460,400	$ 9,460,400	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	1,179,425,136	XXX	XXX

2. Prior Year-End

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	2,080,500	2,080,500	0
(c) Activity Stock	6,149,000	6,149,000	0
(d) Excess Stock	902,800	902,800	0
(e) Aggregate Total (a+b+c+d)	$ 9,132,300	$ 9,132,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	1,262,859,902	XXX	XXX

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

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 2,107,800	$ 2,107,800	$ 0	$ 0	$ 0	$ 0

11B(2)B1 current year total (column 1) should equal 11B(2)a1(a) total (column 1).
11B(2)B2 current year total (column 1) should equal 11B(2)a1(b) total (column 1).

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 442,687,159	$ 410,689,627	$ 173,175,000
2. Current Year General Account Total Collateral Pledged	442,687,159	410,689,627	173,175,000
3. Current Year Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	$ 499,597,311	$ 458,386,878	$ 149,975,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 493,495,670	$ 453,486,065	$ 149,975,000
2. Current Year General Account Maximum Collateral Pledged	493,495,670	453,486,065	149,975,000
3. Current Year Separate Accounts Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	$ 534,580,292	$ 497,496,016	$ 118,295,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total	2 General	3 Separate	4 Funding Agreements

NOTES TO FINANCIAL STATEMENTS

	2 + 3	Account	Accounts	Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	173,175,000	173,175,000	0	$ 173,175,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 173,175,000	$ 173,175,000	$ 0	$ 173,175,000

2. Prior Year-End

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	149,975,000	149,975,000	0	$ 149,975,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 149,975,000	$ 149,975,000	$ 0	$ 149,975,000

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ 0	$ 0	$ 0
2. Funding Agreements	173,175,000	173,175,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$ 173,175,000	$ 173,175,000	$ 0

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

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

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

A. Defined Benefit Plan

(1) Change in Benefit Obligation
Defined Benefit Plan

The Company sponsors a frozen non-contributory qualified defined benefit plan that provided benefits to employees in the career channel general agencies. The plan was amended effective January 1, 2004 to freeze plan benefits. No new participants were admitted to the plan after December 31, 2003, and there were no increases in benefits after December 31, 2003 for existing participants. These pension plans are separately funded. In addition, the Company sponsors other pension plans, including a non-contributory defined benefit plan for National Life career general agents who met the eligibility requirements to enter the plan prior to January 1, 2005. These defined benefit pension plans are non-qualified and are not separately funded. Plan assets that support the funded plans are primarily mutual funds and bonds held in a Company separate account and funds invested in a group variable annuity contract held in the general account of National Life. None of the securities held in the Company's separate account were issued by the Company.

The Company sponsors defined benefit postemployment plans that provide medical benefits agency staff and agents. Medical coverage is contributory; with retiree contributions adjusted annually, and contain cost sharing features such as deductibles and copayments. The postemployment plans are not separately funded, and the Company, therefore, pays for plan benefits from operating cash flows. The costs of providing these benefits are recognized as they are earned.

	Overfunded		Underfunded	
	2021	2020	2021	2020
a. Pension Benefits				
1. Benefit obligation at beginning of year	$ 0	$ 0	$ 73,329,878	$ 72,660,222
2. Service cost	0	0	0	1,191
3. Interest cost	0	0	1,551,466	2,166,609
4. Contribution by plan participants	0	0	0	0
5. Actuarial gain (loss)	0	0	(1,486,150)	5,640,247
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	0	0	6,876,720	7,138,391
8. Plan amendments	0	0	0	0
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	0	0	0	0
10. Benefit obligation at end of year	$ 0	$ 0	$ 66,518,474	$ 73,329,878
	Overfunded		Underfunded	
b. Postretirement Benefits	2021	2020	2021	2020
1. Benefit obligation at beginning of year	$ 0	$ 0	$ 1,276,879	$ 1,162,284
2. Service cost	0	0	0	0
3. Interest cost	0	0	26,673	36,556
4. Contribution by plan participants	0	0	126,555	128,693
5. Actuarial gain (loss)	0	0	(37,455)	206,969
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	0	0	253,418	257,623
8. Plan amendments	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

	Overfunded		Underfunded	
	2021	2020	2021	2020
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	0	0	0	0
10. Benefit obligation at end of year	$ 0	$ 0	$ 1,139,234	$ 1,276,879
	Overfunded		Underfunded	
c. Special or Contractual Benefits per SSAP No. 11	2021	2020	2021	2020
1. Benefit obligation at beginning of year	$ 0	$ 0	$ 0	$ 0
2. Service cost	0	0	0	0
3. Interest cost	0	0	0	0
4. Contribution by plan participants	0	0	0	0
5. Actuarial gain (loss)	0	0	0	0
6. Foreign currency exchange rate changes	0	0	0	0
7. Benefits paid	0	0	0	0
8. Plan amendments	0	0	0	0
9 Business combinations, divestitures, curtailments, settlements and special termination benefits	0	0	0	0
10. Benefit obligation at end of year	$ 0	$ 0	$ 0	$ 0

(2) Change in Plan Assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Fair value of plan assets at beginning of year	$ 17,148,232	$ 15,863,578	$ 0	$ 0	$ 0	$ 0
b. Actual return on plan assets	(252,268)	2,139,327	0	0	0	0
c. Foreign currency exchange rate changes	0	0	0	0	0	0
d. Reporting entity contribution	5,985,507	6,283,718	126,863	128,930	0	0
e. Plan participants' contributions	0	0	126,555	128,693	0	0
f. Benefits paid	6,876,720	7,138,391	253,418	257,623	0	0
g. Business combinations, divestitures and settlements	0	0	0	0	0	0
h. Fair value of plan assets at end of year	$ 16,004,751	$ 17,148,232	$ 0	$ 0	$ 0	$ 0

(3) Funded Status

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Components				
1. Prepaid benefit costs	$ 0	$ 0	$ 0	$ 0
2. Overfunded plans assets	$ 0	$ 0	$ 0	$ 0
3. Accrued benefit costs	$ 22,514,597	$ 25,621,455	$ 1,574,811	$ 1,714,354
4. Liability for pension benefits	$ 27,999,126	$ 30,560,191	$ (435,577)	$ (437,475)
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$ 0	$ 0	$ 0	$ 0
2. Liabilities recognized	$ 50,513,723	$ 56,181,646	$ 1,139,234	$ 1,276,879
c. Unrecognized liabilities	$ 0	$ 0	$ 0	$ 0

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
a. Service cost	$ 0	$ 1,191	$ 0	$ 0	$ 0	$ 0
b. Interest cost	1,551,466	2,166,609	26,673	36,556	0	0
c. Expected return on plan assets	(787,418)	(813,441)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	2,114,601	1,799,640	(39,353)	(59,685)	0	0
f. Prior service cost or credit	0	0	0	0	0	0
g. Gain or loss recognized due to a settlement curtailment	0	0	0	0	0	0
h. Total net periodic benefit	$ 2,878,649	$ 3,153,999	$ (12,680)	$ (23,129)	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits		Special or Benefits per	Contractual SSAP No. 11
	2021	2020	2021	2020	2021	2020
cost						

(5) Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Items not yet recognized as a component of net periodic cost – prior year	$ 30,560,191	$ 28,045,470	$ (437,475)	$ (704,129)
b. Net transition asset or obligation recognized	0	0	0	0
c. Net prior service cost or credit arising during the period	0	0	0	0
d. Net prior service cost or credit recognized	0	0	0	0
e. Net gain and loss arising during the period	(446,464)	4,314,361	(37,455)	206,969
f. Net gain and loss recognized	(2,114,601)	(1,799,640)	39,353	59,685
g. Items not yet recognized as a component of net periodic cost – current period	$ 27,999,126	$ 30,560,191	$ (435,577)	$ (437,475)

(6) Amounts in Unassigned Funds (Surplus) That Have Not Yet Been Recognized as Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits	
	2021	2020	2021	2020
a. Net transition asset or obligation	$ 0	$ 0	$ 0	$ 0
b. Net prior service cost or credit	$ 0	$ 0	$ 0	$ 0
c. Net recognized gains and losses	$ 27,999,126	$ 30,560,191	$ (435,577)	$ (437,475)

(7) Weighted-Average Assumptions Used to Determine Net Periodic Benefit Cost as of December 31

	2021	2020
a. Weighted-average discount rate	2.2%	3.1%
b. Expected long-term rate of return on plan assets	4.7%	5.3%
c. Rate of compensation increase	5.0%	5.0%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.0%	0.0%
Weighted-average assumptions used to determine projected benefit obligations as of December 31		
e. Weighted-average discount rate	2.7%	2.2%
f. Rate of compensation increase	5.0%	5.0%
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.0%	0.0%

(8) Accumulated Benefit Obligation for Defined Benefit Pension Plans
The amount of the accumulated benefit obligation for defined benefit pension plans was $66.5 million and $72.0 million for 2021 and 2020, respectively.

(9) For Postretirement Benefits Other Than Pensions, the Assumed Health Care Cost Trend Rate(s)
The assumed health care cost trend rate for the next year is 5%.

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the year indicated:

Year(s)	Amount
a. 2022	$ 6,906,048
b. 2023	$ 6,208,865
c. 2024	$ 5,823,799
d. 2025	$ 5,576,837
e. 2026	$ 5,296,104
f. 2027 through 2031	$ 21,708,040

(11) Estimate of Contributions Expected to be Paid to the Plan
In 2022, a contribution is not expected into the Company's separately funded defined benefit pension plan.

(12) Amounts and Types of Securities Included in Plan Assets
The group annuity contract is a contract issued by the Company. None of the securities which are held in the Company's separate account were issued by the Company.

(13) Alternative Method Used to Amortize Prior Service Amounts or Net Gains and Losses
N/A

(14) Substantive Comment Used to Account for Benefit Obligation
N/A

(15) Cost of Providing Special or Contractual Termination Benefits Recognized
N/A

(16) Reasons for Significant Gains/Losses Related to Changes in Defined Benefit Obligation and any Other Significant Change in the Benefit Obligations or Plan Assets Not Otherwise Apparent
N/A

(17) Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans
As of December 31, 2021, the Company's pension benefit obligation and accumulated postretirement benefit was $66.5 million and $1.1 million, respectively. Plan assets for the funded pension plan were $16 million. The Company's unfunded status for the pension and postemployement retirement plans were $50.5 million and $1.1 million, respectively. The Company had an accrued benefit obligation of $24.1 million. The Company's surplus impact as of December 31, 2021 to reflect the full benefit obligation was $27.6 million.

(18) Full Transition Surplus Impact of SSAP 102
N/A

B. Investment Policies and Strategies

The primary objective is to maximize long-term total return within the investment policy and guidelines. The Company's investment policy for the plan assets associated with the separately funded plans is to maintain a target allocation of approximately 90%-100% fixed income and 0%–10% other alternative instruments when measured at fair value.

C. Fair Value of Plan Assets

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
Corporates	$ 0	$ 15,669,227	$ 0	$ 15,669,227
Short Term Investments	$ 184,996	$ 0	$ 0	$ 184,996
Group Annuity	$ 0	$ 150,528	$ 0	$ 150,528
Total Plan Assets	$ 184,996	$ 15,819,755	$ 0	$ 16,004,751

(2) Valuation Technique(s) and Inputs Used to Measure Fair Value
For information on fair value inputs and techniques, see Note 20(A)4.

D. Basis Used to Determine Expected Long-Term Rate-of-Return

The Company's expected future long-term rate of return of 4.70% is based upon the combination of current asset mix of equities and fixed income, the Company's historical and projected experience and on long-term projections by investment research organizations.

E. Defined Contribution Plans

The Company provides employees with a 401(k) plan. Under the Company's 401(k) plan for employees, eligible employees earning less than a specified amount and hired prior to January 1, 2021 receive a 75% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Employees earning more than the specified amount receive a 50% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Employees hired on or after January 1, 2021 will receive a 100% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Additional employee voluntary contributions may be made to the plans subject to contribution guidelines. Vesting and withdrawal privilege schedules are attached to the Company's matching contributions. The Company's match on the 401(k) plans was $0.5 million for both 2021 and 2020. Effective January 1, 2016, agency employees became a part of the employee 401(k) plan with the same matching contributions as home office employees.

The Company also provides a 401(k) plan for its regular full-time agents. The Company makes an annual contribution equal to 6.1% of an agent's compensation up to the Social Security Taxable Wage Base plus 7.5% of the agent's compensation in excess of the Social Security Taxable Wage Base. In addition, the agent may elect to defer a portion of the agent's compensation, up to the legal limit on elective deferrals, and have that amount contributed to the plan. Total annual contributions cannot exceed certain limits which vary based on total agent compensation. The Company's match on the agents 401(k) plan was $1.0 million and $1.3 million for 2021 and 2020, respectively.

The Company provides other non-qualified defined contribution deferred compensation plans for certain employees, agents, general agents and independent directors.

These plans are not separately funded. Costs associated with these plans are included in general insurance expenses.

F. Multiemployer Plans

N/A

G. Consolidated/Holding Company Plans

The Company participates in plans that are sponsored by its parent company, NLVF. The Company has no ongoing obligation in connection with these plans outside of contributing towards the annual cost for the Company's employees who participate in the plan. The Company expense in connection with these plans was $2.9 million and $3.0 million for 2021 and 2020, respectively.

H. Postemployment Benefits and Compensated Absences

N/A

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

(1) Recognition of the Existence of the Act
The Company's remaining post-retirement health plans do not qualify for the Medicare Part D Subsidy.

(2) Effects of the Subsidy in Measuring the Net Postretirement Benefit Cost
N/A

(3) Disclosure of Gross Benefit Payments
N/A

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

A. Number of Share and Par or State Value of Each Class

At December 31, 2021, the Company had 2,500,000 shares authorized and outstanding $1 par value per share. All shares are Class A shares.

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

The Company has no preferred stock outstanding.

C. Dividend Restrictions

On January 1, 1999, the Company converted from a mutual to a stock insurance company as part of a reorganization into a mutual holding company corporate structure. Under the provisions of the reorganization, the Company issued 2,500,000 common stock shares at $1 par per share to its parent and recorded $5 million of additional paid in capital as transfers from retained earnings. Dividends declared by the Company in excess of the greater of ten percent of statutory surplus or statutory net gain from operations require pre-approval by the Vermont Commissioner.

D. Dates and Amounts of Dividends Paid

In 2021, National Life paid a $50 million cash dividend to NLVF. No dividend was paid to NLVF in 2020.

E. Profits that may be Paid as Ordinary Dividends to Stockholders

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

F. Restrictions Placed on Unassigned Funds (Surplus)

Policyowner surplus is restricted by required statutory surplus of $5 million, other state permanent surplus (guaranty fund) requirements of $500,000, and special surplus amounts required by the State of New York in connection with variable annuity business.

G. Amount of Advances to Surplus not Repaid

The total amount of advances to surplus not repaid is $-0-.

H. Amount of Stock Held for Special Purposes

No stock is held for special purposes.

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

There were no changes in the balances of any special surplus funds.

J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: $1,227,473,683.

K. The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations

As of December 31, 2021, the Company had $657.1 million of outstanding surplus notes.
On July 19, 2018, the Company issued surplus notes (the "2018 Notes") with a principal balance of $350 million and a maturity date of July 19, 2068.
The 2018 Notes are unsecured and subordinated in right of payment to all present and future indebtedness, policy claims and prior claims of the Company and rank pari passu with the Company's surplus notes issued in 2009 (the "2009 Notes") that remain outstanding. The net proceeds from the issuance of the 2018 Notes were $346.9 million and will be used for general corporate purposes.
The 2018 Notes will accrue interest at a fixed rate of 5.25% until July 19, 2048, and thereafter at a floating rate equal to the Three-month USD LIBOR rate plus 3.314%. Interest on the 2018 Notes is scheduled to be paid semi-annually in arrears on January 19 and July 19 of each year, commencing on January 19, 2019 until and including July 19, 2048, and thereafter quarterly in arrears on January 19, April 19, July 19 and October 19 of each year, respectively, commencing on October 19, 2048 and ending on the maturity date. Each payment of interest on or principal of the surplus notes, and any redemption payment, may be made only with the prior approval of the Vermont Commissioner.
On July 19, 2018, the Company completed an exchange transaction in which it issued additional 2018 Notes in exchange for redeemed 2009 Notes. The 2009 Notes exchanged had a principal balance of $12.8 million, and the additional 2018 Notes had a principal balance of $22.1 million. The discount at the time of the exchange, $9.3 million, will be charged to interest expense over the life of the 2018 Notes.
On April 23, 2019, the Company completed an additional offering of the 2018 Notes (the "Additional 2018 Notes") with a principal balance of $128 million. The discount at the time of issuance, $1.9 million, will be charged to interest expense over the life of the 2018 Notes. The Additional 2018 Notes have identical terms as the existing 2018 Notes.
The 2018 Notes were underwritten by Credit Suisse Securities (USA) LLC and Jefferies LLC. All payments are to be made in immediately available funds. None of the notes currently outstanding are owned by any affiliate of the Company. Holders of the outstanding notes are registered directly or through fiscal agents with the Depository Trust Company. As of December 31, 2021, no holder held 10% or more of the outstanding balance of the notes.
The 2009 Notes were originally issued on September 23, 2009 and are scheduled to mature on September 15, 2039, with scheduled interest payments of 10.5% due on March 15 and September 15. The notes are unsecured and subordinated in right of payment to all present and future indebtedness, policy claims and prior claims of the Company. These notes are subject to full or partial redemption, at the option of the Issuer, at any time or from time to time, at the make-whole redemption price, together with accrued interest payments to the redemption date. Each payment of interest on or principal of the Notes, and any redemption payment, may be made only with the prior approval of the Vermont Commissioner.
The 2009 Notes were underwritten by Barclays Capital Inc. and Goldman, Sachs & Company. All payments are to be made in immediately available funds. None of the notes currently outstanding are owned by any affiliate of the Company. Holders of the outstanding notes are registered directly or through fiscal agents with the Depository Trust Company. As of December 31, 2021, Loomis Sayles & Company LP and Natixis SA held 10% or more of the outstanding balance of the notes.

NOTES TO FINANCIAL STATEMENTS

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party? (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
1	September 23, 2009	10.500	$ 200,000,000	NO	$ 168,037,000	$ 168,037,000	$ 5,195,144
2	July 19, 2018	5.300	$ 500,000,000	NO	$ 488,994,681	$ 489,078,214	$ 11,812,500
XXX	XXX	XXX	$ 700,000,000	XXX	$ 657,031,681	$ 657,115,214	$ 17,007,644

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-to-Date Interest Expense Recognized	Current Year Interest Offset Percentage (Not Including Amounts Paid to a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-to-Date Principal Paid	Date of Maturity
1	$ 17,643,885	$ 212,569,930	0.00	$ 0	$ 31,963,000	September 15, 2039
2	$ 26,250,000	$ 73,507,002	0.00	$ 0	$ 0	July 19, 2068
XXX	$ 43,893,885	$ 286,076,932	XXX	$ 0	$ 31,963,000	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used to Purchase an Asset Directly from the Holder of the Surplus Note? (Y/N)	Is Asset Insurer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1	NO	NO	NO	NO	CASH
2	NO	NO	NO	NO	CASH
XXX	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carrying Value of Assets	Is Liquidity Source a Related Part to the Surplus Note Issuer? (Y/N)
1	$ 0	$ 0	NO
2	$ 0	$ 0	NO
XXX	$ 0	$ 0	XXX

L. The impact of any restatement due to prior quasi-reorganizations is as follows - N/A

M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization - N/A

Note 14 – Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Total SSAP No. 97, Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities: $28,133,103.

(2) Detail of other contingent commitments - NONE

(3) Guarantee Obligations - N/A

B. Assessments

(1) Assessments Where Amount is Known or Unknown

The Company participates in the guaranty association of each state in which it conducts business. The amount of any assessment is based on various rates, established by the National Organization of Life and Health Insurance Guaranty Associations (NOLHGA). At December 31, 2021, NLIC had accrued assessment charges of $62,320 with expected payment over ten years. The Company has also recorded a related asset of $250,541 for premium tax credits, which are expected to be realized through 2031.

(2) Assessments

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 447,299
b.	Decreases current year:	
		104,151
c.	Increases current year:	
		(92,607)
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 250,541

(3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts
NONE

C. Gain Contingencies

NONE

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

NONE

E. Joint and Several Liabilities

NONE

F. All Other Contingencies

The Company is subject, in the ordinary course of business, to claims, litigation, arbitration proceedings and governmental examinations. Although the Company is not aware of any actions, proceedings or allegations that reasonably should give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of any particular matter cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial condition.

Note 15 – Leases

A. Lessee Operating Lease

(1) Lessee's Leasing Arrangements - NONE

(2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year - NONE

(3) For Sale-Leaseback Transactions

a. Terms of the Sale-Leaseback Transactions
The Company is not involved in any material sale-leaseback transactions.

b. Obligation of Future Minimum Lease Payments and Total of Minimum Sublease Rentals
N/A

B. Lessor Leases

(1) Operating Leases:

a. Lessor's Leasing Arrangements
Leasing is not a significant part of the lessor's business activities in terms of revenue, net income, or assets.

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

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

	Assets		Liabilities	
	2021	2020	2021	2020
a. Swaps	$ 19,500,000	$ 19,500,000	$ 0	$ 0
b. Futures	2,379,250	0	0	0
c. Options	0	0	0	0
d. Total	$ 21,879,250	$ 19,500,000	$ 0	$ 0

See Schedule DB for additional detail.

2. Nature and Terms of Off-Balance Sheet Risk

The Company purchases exchange-traded futures on various indexes including the S&P 500. If the referenced index decreases, any futures contracts will be settled at a loss. See Note 8 for additional information concerning market risk and cash requirements.

The Company has entered into pay-fixed, receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

3. Amount of Loss if any Party to the Financial Instrument Failed

The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter ("OTC") swap contracts, which are bilateral contracts between two counterparties. Losses would be limited to the carrying value of the swap positions, less any net collateral held that has been obtained from the relevant counterparty.

4. Collateral or Other Security Required to Support Financial Instrument

The Company is required, in certain instances, to post collateral in order to purchase futures contracts. The amount of collateral that may be required for futures trading is determined by the exchange on which it is traded.

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

A. Transfers of Receivables Reported as Sales - N/A

B. Transfer and Servicing of Financial Assets - N/A

C. Wash Sales - N/A

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - NONE

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

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	$ 0	$ 10,058,475	$ 0	$ 0	$ 10,058,475
Common Stock	$ 852,898	$ 0	$ 9,460,400	$ 54,765,316	$ 65,078,614
Derivatives	$ 352,954	$ 191,372,013	$ 0	$ 0	$ 191,724,967
Partnerships	$ 0	$ 0	$ 0	$ 93,178,854	$ 93,178,854
Cash, Cash Equivalents & Short Term Investments	$ 49,429,654	$ 0	$ 0	$ 0	$ 49,429,654
Separate Accounts	$ 242,795	$ 376,793,595	$ 0	$ 645,797,961	$ 1,022,834,351
Total	$ 50,878,301	$ 578,224,083	$ 9,460,400	$ 793,742,131	$ 1,432,304,915
Liabilities at Fair Value					
Derivatives	$ 0	$ 109,284,322	$ 0	$ 0	$ 109,284,322
Total	$ 0	$ 109,284,322	$ 0	$ 0	$ 109,284,322

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

Description	Beginning Balance at 1/1/2021	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance at 12/31/2021
a. Assets										
Common Stock	$ 9,132,300	$ 0	$ 0	$ 0	$ 0	$ 2,146,000	$ 0	$ (1,817,900)	$ 0	$ 9,460,400
Total	$ 9,132,300	$ 0	$ 0	$ 0	$ 0	$ 2,146,000	$ 0	$ (1,817,900)	$ 0	$ 9,460,400
b. Liabilities										
	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(3) Policies when Transfers Between Levels are Recognized
The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Bonds are valued using cash flow models based on appropriate observable inputs such as market quotes, yield curves, interest rates, and spreads. These securities are generally categorized in Level 2 of the fair value hierarchy; in instances where significant inputs are unobservable, they are categorized as Level 3.

Common stocks - Common stocks consist mainly of mutual funds that are traded daily and have a net asset value. These securities are not categorized in the fair value hierarchy. For FHLB common stock par value approximates fair value and are categorized as Level 3.

Derivative assets and liabilities - Derivative assets and liabilities include options, swaptions, interest rate swaps and futures contracts. Fair value of these over the counter ("OTC") derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs observed from actively quoted markets, and is widely accepted by the financial services industry. The majority of the Company's OTC derivative products use this and other pricing models and are categorized as Level 2. Fair values of futures are based on quoted prices which are observable and readily and regularly available in an active market. Therefore, futures are categorized as Level 1.

Partnerships - Investments in limited partnerships are included in other invested assets. Limited partnerships do not have a readily determinable fair value, and as such, the Company values them at its prorata share of the limited partnership’s NAV, or its equivalent. Investments in limited partnerships are not categorized in the fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

Short term investments – Money markets included in short term investments are valued using NAV as a practical expedient.

Separate account assets - Separate account assets include assets supporting our variable products which are carried at fair value. Separate account assets also include the assets of the Company's separately funded pension plans, which are primarily comprised of bonds and limited partnerships. Separate account assets that are valued using NAV as a practical expedient are not categorized in the fair value hierarchy.

(5) Fair Value Disclosures
For additional information on derivatives see 20(A) 1-4 above.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Additional fair value information regarding the fair value of benefit plan assets is included in Note 12.

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$6,717,478,140	$6,007,840,898	$ 297,871,107	$6,394,857,122	$ 24,749,911	$ 0	$ 0
Preferred Stock	$ 2,044,799	$ 1,962,125	$ 0	$ 2,044,799	$ 0	$ 0	$ 0
Common Stock	$ 65,078,613	$2,009,009,592	$ 852,898	$ 0	$ 9,460,400	$ 54,765,315	$ 0
Mortgage Loans	$ 492,153,890	$ 486,022,840	$ 0	$ 0	$ 492,153,890	$ 0	$ 0
Real Estate	$ 51,491,300	$ 53,161,833	$ 0	$ 51,491,300	$ 0	$ 0	$ 0
Cash, Cash Equivalents & Short Term Investments	$ 49,429,654	$ 49,429,654	$ 49,429,654	$ 0	$ 0	$ 0	$ 0
Derivative Asset	$ 191,724,968	$ 191,724,968	$ 352,954	$ 191,372,013	$ 0	$ 0	$ 0
Surplus Notes	$ 122,231,032	$ 93,296,195	$ 0	$ 122,231,032	$ 0	$ 0	$ 0
Other Invested Assets	$ 105,491,896	$ 105,491,895	$ 0	$ 0	$ 0	$ 95,616,355	$ 9,875,541
Separate Account Assets	$1,022,834,351	$1,022,834,351	$ 242,795	$ 376,793,595	$ 0	$ 645,797,961	$ 0
Derivative Liability	$ 109,284,322	$ 109,284,322	$ 0	$ 109,284,322	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	$ 9,875,541	0.0		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Carrying Value December 31, 2021	Unfunded Commitments as of December 31, 2021	Redemption Period (if currently eligible)	Redemption Notice Period
Common Stock	54,765,315	-	Not Applicable	Not Applicable
Other Invested Assets	95,616,355	28,133,103	Not Applicable	Not Applicable
Separate Account Assets	645,797,961	8,001,486	Not Applicable or Quarterly	Not Applicable or 70 Days

See Note 20(A)4 above for a description of valuation techniques and inputs used in fair value measurement.

Note 21 – Other Items

A. Unusual or Infrequent Items
NONE

B. Troubled Debt Restructuring Debtors
N/A

C. Other Disclosures
NONE

D. Business Interruption Insurance Recoveries
NONE

E. State Transferable and Non-Transferable Tax Credits
NONE

F. Subprime Mortgage Related Risk Exposure
NONE

G. Retained Assets

NOTES TO FINANCIAL STATEMENTS

(1) Description of How Accounts are Structured and Reporting

The reserve asset program for the Company is reported as a liability on the financial statements. In the event of a death claim, clients have numerous settlement options to choose. In certain states where it's permitted, if a client does not choose a settlement option, the default is a reserve asset account. Once a client has a reserve asset account, the account is opened with a third party vendor and the withdrawals are funded through an unaffiliated financial institution. The client receives a check book, statement, and information regarding the new account. Interest is credited to each account monthly. There is only one interest rate for the program. The Company pays the administrative fees associated with the accounts but the clients may be assessed the following transaction fees should they occur:

$10.00- Insufficient Funds

$12.00- Stop Payment orders

$2.00- Draft Copies or special statements

(2) Retained Assets In Force

	In Force		In Force	
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	8	$ 1,341,459	14	$ 3,903,269
b. 13 to 24 months	12	1,165,294	13	1,272,065
c. 25 to 36 months	9	1,168,606	19	2,307,503
d. 37 to 48 months	16	2,109,082	12	1,069,859
e. 49 to 60 months	12	779,454	14	819,868
f. Over 60 months	287	11,964,932	387	13,974,625
g. Total	344	$ 18,528,827	459	$ 23,347,189

(3) Segregation Between Individual and Group Contracts

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset account at the beginning of the year	459	$ 23,347,189	0	$ 0
b. Number/amount of retained asset accounts issued/added during the year	10	2,133,558	0	0
c. Investment earnings credited to retained asset accounts during the year	N/A	155,384	N/A	0
d. Fees and other charges assessed to retained asset accounts during the year	N/A	32	N/A	0
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	0	0	0	0
f. Number/amount of retained asset accounts closed/withdrawn during the year	125	7,107,272	0	0
g. Number balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	344	$ 18,528,827	0	$ 0

H. Insurance-Linked Securities (ILS) Contracts - N/A

I. The Amount that Could be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or has Otherwise Obtained Rights to Control the Policy - N/A

Note 22 – Events Subsequent

Subsequent events have been considered through for these statutory financial statements which are to be issued on .

Subsequent events have been considered through December 31, 2021 for the statutory statement issued on February 25, 2022.

Note 23 – Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

NOTES TO FINANCIAL STATEMENTS

Section 2 – Ceded Reinsurance Report – Part A

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

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

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

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

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. **$202.3M**

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes [X] No [ ]
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? **$9.9M**

B. Uncollectible Reinsurance

The Company has not written off any uncollectible reinsurance during the year.

C. Commutation of Ceded Reinsurance Reflected in Income and Expenses

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

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - N/A

E. Reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer - N/A

F. Reinsurance Agreement with Affiliated Captive Reinsurer

Effective July 1, 2015, the Company entered into a coinsurance with funds withheld agreement with affiliated captive reinsurer Catamount Reinsurance Company ("Catamount"), which is domiciled under the laws of the state of Vermont. The agreement is for Catamount to reinsure National Life's Closed Block policies, which includes policies that were in force and had existing reserves established by the Company as of the effective date of the agreement.

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

H. Reinsurance Credits

(1) Disclose any reinsurance contracts subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.
N/A

(2) Disclose any reinsurance contracts not subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer's assumptions of risk.
N/A

(3) Disclose if any reinsurance contracts contain features which result in delays in payment in form or in fact.
N/A

(4) Disclose if the reporting entity has reflect reinsurance accounting credit for any contracts not subject to A-791 and not yearly renewal term, which meet the risk transfer requirements of SSAP No. 61R and identify the type of contacts and the reinsurance contracts.
N/A

(5) Disclose if the reporting entity ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract during the period covered by the financial statement.
N/A

(6) If affirmative disclosure is required for Paragraph 23H(5) above, explain why the contract(s) is treated differently under GAAP and SAP.
N/A

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination - N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses - N/A

Note 26 – Intercompany Pooling Arrangements - NONE

Note 27 – Structured Settlements - NONE

NOTES TO FINANCIAL STATEMENTS

Note 28 – Health Care Receivables - N/A

Note 29 – Participating Policies

Substantially all of the Company's traditional life insurance and individual accident & health insurance is participating. The Company accounts for its policyholder dividends based upon SSAP No. 51, Life Contracts. The Company paid dividends in 2021 in the amount of $29.0 million to policyholders and did not allocate any additional income to such policyholders.

Note 30 – Premium Deficiency Reserves - N/A

Note 31 – Reserves for Life Contracts and Annuity Contracts

(1) Reserve Practices

The Company waives deduction of deferred fractional premiums upon death of the insured and returns any portion of the final premium beyond the date of death, except where provided in policy provisions. Surrender values are not promised in excess of the legally computed reserves.

(2) Valuation of Substandard Policies

Extra premiums are charged for substandard lives in addition to the gross premium for a true age. For term and traditional whole life business, reserves are determined by computing mean reserves using standard mortality, then calculating a substandard extra reserve. Where the extra premium is a flat extra, the extra reserve is equal to one-half the flat extra premium charge for the year. For policies with a percentage extra rating, the extra reserve is defined as the difference between mean reserves calculated using standard valuation mortality and mean reserves calculated using valuation mortality adjusted by the percentage rating. For fixed, indexed, and variable universal life, reserves are determined using the percentage rating and/or flat extra mortality associated with the policy. A substandard extra reserve is not separately computed. Table ratings for all life insurance policies expire after 20 years or at age 65, whichever is later.

(3) Amount of Insurance Where Gross Premiums are Less than the Net Premiums

As of December 31, 2021, the Company had $1,953,139,442 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Vermont. Reserves to cover the above insurance totaled $31,482,008 at year end and are reported in Exhibit 5 - Miscellaneous Reserves.

(4) Method Used to Determine Tabular Interest, Reserves Released, and Cost

The Tabular Interest (Page 7, Part A, Line 4), the Tabular Less Actual Reserve Released (Page 7, Part A, Line 5), and the Tabular Cost (Page 7, Part A, Line 9) have been determined by formula as described in the instructions for Page 7.

(5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies

The Tabular Interest on funds not involving life contingencies (Page 7, Part A, Line 5), has been determined by formula as described in the instructions for Page 7.

(6) Details for Other Changes

N/A

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

A. INDIVIDUAL ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to Discretionary Withdrawal:					
(a) With market value adjustment	$ 4,840,680	$ 0	$ 0	$ 4,840,680	0.6%
(b) At book value less current surrender charge of 5% or more	46,464,582	0	215,733	46,680,315	6.1%
(c) At fair value	0	0	0	0	0.0%
(d) Total with market value adjustment or at fair value (total of a through c)	$ 51,305,262	$ 0	$ 215,733	$ 51,520,995	6.7%
(e) At book value without adjustment (minimal or no charge or adjustment)	489,340,219	0	175,923,551	665,263,770	87.0%
2. Not subject to discretionary withdrawal	47,922,415	0	277,809	48,200,224	6.3%
3. Total (gross: direct + assumed)	588,567,896	0	176,417,093	764,984,989	100.0%
4. Reinsurance ceded	0	0	0	0	
5. Total (net)* (3) - (4)	$ 588,567,896	$ 0	$ 176,417,093	$ 764,984,989	
6. Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ 4,309,676	$ 0	$ 0	$ 4,309,676	

NOTES TO FINANCIAL STATEMENTS

B. GROUP ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to Discretionary Withdrawal:					
(a) With market value adjustment	$ 4,625,647	$ 0	$ 0	$ 4,625,647	0.9%
(b) At book value less current surrender charge of 5% or more	124,405,491	0	0	124,405,491	23.1%
(c) At fair value	0	0	0	0	0.0%
(d) Total with market value adjustment or at fair value (total of a through c)	$ 129,031,138	$ 0	$ 0	$ 129,031,138	24.0%
(e) At book value without adjustment (minimal or no charge or adjustment)	0	0	0	0	0.0%
2. Not subject to discretionary withdrawal	244,022	0	409,133,479	409,377,501	76.0%
3. Total (gross: direct + assumed)	129,275,160	0	409,133,479	538,408,639	100.0%
4. Reinsurance ceded	0	0	0	0	
5. Total (net) (3) - (4)	$ 129,275,160	$ 0	$ 409,133,479	$ 538,408,639	
6. Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date	$ 0	$ 0	$ 0	$ 0	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies)	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to Discretionary Withdrawal:					
(a) With market value adjustment	$ 0	$ 0	$ 0	$ 0	0.0%
(b) At book value less current surrender charge of 5% or more	0	0	0	0	0.0%
(c) At fair value	0	0	0	0	0.0%
(d) Total with market value adjustment or at fair value (total of a through c)	$ 0	$ 0	$ 0	$ 0	0.0%
(e) At book value without adjustment (minimal or no charge or adjustment)	72,277,583	0	0	72,277,583	29.1%
2. Not subject to discretionary withdrawal	176,461,886	0	0	176,461,886	70.9%
3. Total (gross: direct + assumed)	248,739,469	0	0	248,739,469	100.0%
4. Reinsurance ceded	0	0	0	0	
5. Total (net) (3) - (4)	$ 248,739,469	$ 0	$ 0	$ 248,739,469	
6. Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date	$ 0	$ 0	$ 0	$ 0	

D. Life and Accident & Health Annual Statement:

(1) Exhibit 5, Annuities section, Total (net)	$ 693,527,181
(2) Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	24,315,875
(3) Exhibit 7, Deposit-type contracts, Line 14, Column 1	248,739,469
(4) Subtotal	$ 966,582,525
Separate Accounts Statement:	
(5) Exhibit 3, Line 0299999, Column 2	$ 585,550,572
(6) Exhibit 3, Line 0399999, Column 2	0
(7) Policyholder dividend and coupon accumulations	0
(8) Policyholder premiums	0
(9) Guaranteed interest contracts	0
(10) Other contract deposit funds	0
(11) Subtotal	$ 585,550,572
(12) Combined Total	$ 1,552,133,097

NOTES TO FINANCIAL STATEMENTS

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

1. Subject to discretionary withdrawal, surrender values, or policy loans:

	Account Value	Cash Value	Reserve
a. Term Policies with Cash Value	$ 0	$ 0	$ 0
b. Universal Life	303,811,906	242,870,822	323,871,803
c. Universal Life with Secondary Guarantees	92,885,333	83,946,680	320,242,588
d. Indexed Universal Life	299,196,892	298,917,022	304,741,335
e. Indexed Universal Life with Secondary Guarantees	1,183,195,987	917,955,736	1,112,369,161
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	2,658,130,345	2,658,130,345	3,102,253,852
h. Variable Life	0	0	0
i. Variable Universal Life	44,832,027	39,814,015	48,037,281
j. Miscellaneous Reserves	0	0	0

2. Not subject to discretionary withdrawal or no cash values:

a. Term Policies without Cash Value	XXX	XXX	$ 172,019,930
b. Accidental Death Benefits	XXX	XXX	20,603
c. Disability – Active Lives	XXX	XXX	19,134,962
d. Disability – Disabled Lives	XXX	XXX	11,754,362
e. Miscellaneous Reserves	XXX	XXX	63,687,356

3. Total (gross: direct + assumed)	$ 4,582,052,490	$ 4,241,634,620	$ 5,478,133,233
4. Reinsurance Ceded	2,461,843,403	2,449,834,825	2,933,197,685
5. Total (net) (c) (D)	$ 2,120,209,087	$ 1,791,799,795	$ 2,544,935,548

B. Separate Account with Guarantees

1. Subject to discretionary withdrawal, surrender values, or policy loans:

	Account Value	Cash Value	Reserve
a. Term Policies with Cash Value	$ 0	$ 0	$ 0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	0	0	0
j. Miscellaneous Reserves	0	0	0

2. Not subject to discretionary withdrawal or no cash values:

a. Term Policies without Cash Value	XXX	XXX	$ 0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability – Active Lives	XXX	XXX	0
d. Disability – Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0

3. Total (gross: direct + assumed)	$ 0	$ 0	$ 0
4. Reinsurance Ceded	0	0	0
5. Total (net) (c) (D)	$ 0	$ 0	$ 0

C. Separate Account Nonguaranteed

1. Subject to discretionary withdrawal, surrender values, or policy loans:

	Account Value	Cash Value	Reserve
a. Term Policies with Cash Value	$ 0	$ 0	$ 0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0

i.	Variable Universal Life	398,927,972	360,373,942	423,398,878
j.	Miscellaneous Reserves	0	0	0

2. Not subject to discretionary withdrawal or no cash values:

a.	Term Policies without Cash Value	XXX	XXX	$ 0
b.	Accidental Death Benefits	XXX	XXX	0
c.	Disability – Active Lives	XXX	XXX	0
d.	Disability – Disabled Lives	XXX	XXX	0
e.	Miscellaneous Reserves	XXX	XXX	0

3.	Total (gross: direct + assumed)	$ 398,927,972	$ 360,373,942	$ 423,398,878
4.	Reinsurance Ceded	0	0	0
5.	Total (net) (c) (D)	$ 398,927,972	$ 360,373,942	$ 423,398,878

D. Amount

Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 2,450,338,264
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	20,603
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	19,134,962
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	11,754,362
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	63,687,356
(6) Subtotal	$ 2,544,935,547
Separate Accounts Annual Statement	
(7) Exhibit 3, Line 0199999, Column 2	$ 423,398,878
(8) Exhibit 3, Line 0499999, Column 2	0
(9) Exhibit 3, Line 0599999, Column 2	0
(10) Subtotal (Lines (7) through (9))	$ 423,398,878
(11) Combined Total ((6) and (10))	$ 2,968,334,425

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of end of December 31, 2021 were:

	Gross	Net of Loading
(1) Industrial	$ 0	$ 0
(2) Ordinary new business	6,562,686	1,656,113
(3) Ordinary renewal	42,120,300	35,149,869
(4) Credit life	0	0
(5) Group life	0	0
(6) Group annuity	0	0
(7) Totals	$ 48,682,986	$ 36,805,982

Note 35 – Separate Accounts

A. Separate Account Activity

(1) General nature of Separate Account Business

The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business. For the current reporting year, the Company reported assets and liabilities from the following product lines into a separate account:

Variable Life Insurance Products

Variable Annuities

Benefit Plans

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

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Life Insurance Products	$ 419,404,261	$ 0
Variable Annuity Products	$ 177,818,070	$ 16,461,694
Benefit Plans	$ 409,150,325	$ 0
Total	$ 1,006,372,656	$ 16,461,694

NOTES TO FINANCIAL STATEMENTS

(3) In accordance with the products/transaction recorded within the separate account, some separate account liabilities are guaranteed by the general account. (In accordance with the guarantees provided, if the investment proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the general account.)

To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a.	2020	$ 69,906
b.	2019	$ 68,164
c.	2018	$ 76,272
d.	2017	$ 82,501
e.	2016	$ 89,072

(4) Securities Lending Within the Separate Account
The Company has no securities lending transactions within the separate accounts.

B. General Nature and Characteristics of Separate Accounts Business

Separate Accounts with Guarantees

		Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for end of year	$ 0	$ 0	$ 0	$ 0	$ 0
	Reserves at end of year					
(2)	For accounts with assets at:					
	a. Fair value	$ 0	$ 0	$ 0	$ 1,008,949,449	$ 1,008,949,449
	b. Amortized cost	0	0	0	0	0
	c. Total reserves*	$ 0	$ 0	$ 0	$ 1,008,949,449	$ 1,008,949,449
(3)	By withdrawal characteristics					
	a. Subject to discretionary withdrawal					
	1. With market value adjustment	$ 0	$ 0	$ 0	$ 0	$ 0
	2. At book value without market value adjustment and with current surrender charge of 5% or more	0	0	0	4,246,334	4,246,334
	3. At fair value	0	0	0	0	0
	4. At book value without market value adjustment and with current surrender charge less than 5%	0	0	0	595,291,827	595,291,827
	5. Subtotal	0	0	0	599,538,161	599,538,161
	b. Not subject to discretionary withdrawal	0	0	0	409,411,288	409,411,288
	c. Total	$ 0	$ 0	$ 0	$ 1,008,949,449	$ 1,008,949,449
(4)	Reserves for asset default risk in lieu or AVR	$ 0	$ 0	$ 0	$ 0	$ 0

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

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 17,601,833
b.	Transfer from Separate Accounts (Page 4, Line 10)	65,755,540
c.	Net transfers to or (from) Separate Accounts (a) - (b)	$ (48,153,707)

(2) Reconciling adjustments:

Adjustment	Amount
Benefit plan and miscellaneous expenses	$ 493,120

(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement
(1c) + (2) = (Page 4, Line 26) $(47,660,587)

Note 36 – Loss/Claim Adjustment Expenses

The Company has claim adjustment reserves and expenses associated with its disability income insurance. The Company has substantially reinsured its disability income business through treaties with third parties, primarily UNUM Life Insurance Company (UNUM). UNUM handles all claim administration as part of the reinsurance treaties. Net claim administration expense reserves were $0.4 million at December 31, 2021 and $0.7 million at December 31, 2020. Payments to UNUM for claim administration services were $0.6 million at December 31, 2021 and $0.7 million at December 31, 2020. A breakout of expenses based on current year vs. prior year events is not readily available. There were no liability reductions for any salvage or subrogation of claims.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

1.3 State regulating? Vermont

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

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

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

2.2 If yes, date of change: 02/19/2021

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/03/2020

3.4 By what department or departments?
Vermont Department of Financial Regulation

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [X] No [ ]

4.22 renewals? Yes [X] No [ ]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If the answer is YES, complete and file the merger history data file with the NAIC.

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

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

6.2 If yes, give full information:

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

7.2 If yes,

7.21 State the percentage of foreign control 0.0%

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

1 Nationality	2 Type of Entity

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Equity Services, Inc.	Montpelier, VT	No	No	No	Yes

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers, LLP 185 Asylum St. Suite 2400 Hartford, CT 06103-3404

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Michael H. Crawford, VP, Chief Actuary and Appointed Actuary, 15455 Dallas Parkway, Addison, TX 75001

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

12.11 Name of real estate holding company CrossHarbor Institutional II, Siguler Guff Distressed RE Opportunities, Thor Urban Retail Fund, Thor Urban Property Fund II

12.12 Number of parcels involved 4

12.13 Total book/adjusted carrying value $ 4,054,595

12.2 If yes, provide explanation
The Company is a partner in four real estate joint ventures. See Schedule BA-Part 1, Line 2199999.

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

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

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

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

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

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

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

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

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

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

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

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

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

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
0			$ 0

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

20.11 To directors or other officers $ 0

20.12 To stockholders not officers $ 0

20.13 Trustees, supreme or grand (Fraternal only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers $ 0

20.22 To stockholders not officers 0

20.23 Trustees, supreme or grand (Fraternal only) 0

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

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

21.21 Rented from others $ 0

21.22 Borrowed from others $ 0

21.23 Leased from others $ 0

21.24 Other $ 0

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

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

23.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?	Yes [X] No [ ]
23.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:	$ 1,738,127
24.1	Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days?	Yes [ ] No [X]

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

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

INVESTMENT

25.01	Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 25.03)?	Yes [X] No [ ]
25.02	If no, give full and complete information, relating thereto:	
25.03	For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).	
25.04	For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions.	$ 0
25.05	For the reporting entity's securities lending program, report amount of collateral for other programs.	$ 0
25.06	Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?	Yes [ ] No [ ] N/A [X]
25.07	Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?	Yes [ ] No [ ] N/A [X]
25.08	Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?	Yes [ ] No [ ] N/A [X]
25.09	For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:	
25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 0
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$ 0
25.093	Total payable for securities lending reported on the liability page:	$ 0
26.1	Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 25.03.)	Yes [X] No [ ]
26.2	If yes, state the amount thereof at December 31 of the current year:	
26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 9,460,400
26.28	On deposit with states	$ 6,631,838
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 1,799,403
26.31	Pledged as collateral to FHLB – including assets backing funding agreements	$ 410,689,627
26.32	Other	$ 63,645,985

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		$ 0

27.1	Does the reporting entity have any hedging transactions reported on Schedule DB?	Yes [X] No [ ]
27.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.	Yes [X] No [ ] N/A [ ]

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

27.3	Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity?	Yes [ ] No [X]
27.4	If the response to 27.3 is yes, does the reporting entity utilize:	
27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]
27.5	By responding yes to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:	Yes [ ] No [ ]

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

28.1	Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?	Yes [ ] No [X]
28.2	If yes, state the amount thereof at December 31 of the current year:	$ 0

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	New York, NY

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Sentinel Asset Management, Inc.	A
Varagon Capital Partners, L.P.	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	5493008OI7ZBDR2FWI52	SEC	DS
281851	Varagon Capital Partners, L.P.		SEC	NO

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

30.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		$ 0
30.2999 TOTAL		$ 0

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		$ 0	

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

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1	Bonds	$ 6,007,840,898	$ 6,717,478,140	$ 709,637,242
31.2	Preferred Stocks	$ 1,962,125	$ 2,044,799	$ 82,674
31.3	Totals	$ 6,009,803,023	$ 6,719,522,939	$ 709,719,916

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

National Association of Insurance Commissioners Financial Times Interactive Data prices through HUB data.

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

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

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

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

33.2 If no, list exceptions:

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

a. The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

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

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

c. If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a-37.c are reported as long-term investments.

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

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 1,598,459

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

1 Name	2 Amount Paid
	$ 0

39.1 Amount of payments for legal expenses, if any? $ 4,333,448

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

1 Name	2 Amount Paid
Alston & Bird	$ 2,625,097

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 5,000

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

1 Name	2 Amount Paid
Life Insurance Council of New York	$ 5,000

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?	Yes [ ]	No [X]
1.2	If yes, indicate premium earned on U.S. business only.	$	0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	$	0
	1.3 Reason for excluding:		
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	$	0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	$	0
1.6	Individual policies:		
	Most current three years:		
	1.61 Total premium earned	$	0
	1.62 Total incurred claims	$	0
	1.63 Number of covered lives	$	0
	All years prior to most current three years:		
	1.64 Total premium earned	$	0
	1.65 Total incurred claims	$	0
	1.66 Number of covered lives	$	0
1.7	Group policies:		
	Most current three years:		
	1.71 Total premium earned	$	0
	1.72 Total incurred claims	$	0
	1.73 Number of covered lives	$	0
	All years prior to most current three years:		
	1.74 Total premium earned	$	0
	1.75 Total incurred claims	$	0
	1.76 Number of covered lives	$	0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 0	$ 0
2.2	Premium Denominator	$ 418,006,805	$ 375,088,333
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	$ 1,250,627	$ 1,353,049
2.5	Reserve Denominator	$ 3,624,646,810	$ 3,391,729,126
2.6	Reserve Ratio (2.4/2.5)	0.0%	0.0%

3.1	Does the reporting entity have Separate Accounts?	Yes [X]	No [ ]	
3.2	If yes, has a Separate Accounts statement been filed with this Department	Yes [X]	No [ ]	N/A[ ]
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?	$	0	
3.4	State the authority under which Separate Accounts are maintained: 8VSA 3855-59			
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?	Yes [X]	No [ ]	
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?	Yes [ ]	No [X]	
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"	$	0	
4.	For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:			
4.1	Amount of loss reserves established by these annuities during the current year:	$	0	
4.2	List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.			

1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
	0

5.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]	
5.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$	0	
5.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]	
5.4	If yes, please provide the balance of the funds administered as of the reporting date.	$	0	
6.1	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?	Yes [X]	No [ ]	N/A [ ]

GENERAL INTERROGATORIES

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

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

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
Catamount Reinsurance Company	15803	VT	$ 2,431,132,779	$ 0	$ 0	$ 2,335,171,375

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

7.1	Direct premiums written	$ 534,604,154
7.2	Total incurred claims	$ 402,901,220
7.3	Number of covered lives	190,282

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21	Paid	$ 0
9.22	Received	$ 314,883,244

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

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

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

11. For stock reporting entities only:

11.1	Total amount paid in by stockholders as surplus funds since organization of the reporting entity:	$ 511,616,224

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

12.11	Cash	$ 413,311,967
12.12	Stock	$ 32,000,000

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

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

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

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

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000	$ 0	$ 0
13.42	$25,000 — 99,999	$ 0	$ 0
13.43	$100,000 — 249,999	$ 0	$ 0
13.44	$250,000 — 999,999	$ 0	$ 0
13.45	$1,000,000 or more	$ 0	$ 0

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

Fraternal Benefit Societies Only:

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

15. How often are meetings of the subordinate branches required to be held?

16. How are the subordinate branches represented in the supreme or governing body?

17. What is the basis of representation in the governing body?

GENERAL INTERROGATORIES

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

18.1	How often are regular meetings of the governing body held?		
18.2	When was the last regular meeting of the governing body held?		
18.3	When and where will the next regular or special meeting of the governing body be held?		
18.4	How many members of the governing body attended the last regular meeting?		0
18.5	How many of the same were delegates of the subordinate branches?		0
19.	How are the expenses of the governing body defrayed?		
20.	When and by whom are the officers and directors elected?		
21.	What are the qualifications for membership?		
22.	What are the limiting ages for admission?		
23.	What is the minimum and maximum insurance that may be issued on any one life?		
24.	Is a medical examination required before issuing a benefit certificate to applicants?	Yes [ ] No [ ]	
25.	Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation?	Yes [ ] No [ ]	
26.1	Are notices of the payments required sent to the members?	Yes [ ] No [ ] N/A [ ]	
26.2	If yes, do the notices state the purpose for which the money is to be used?	Yes [ ] No [ ]	
27.	What proportion of first and subsequent year's payments may be used for management expenses?		
	27.11 First Year		0.0%
	27.12 Subsequent Years		0.0%
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses?	Yes [ ] No [ ]	
28.2	If so, what amount and for what purpose?	$	0
29.1	Does the reporting entity pay an old age disability benefit?	Yes [ ] No [ ]	
29.2	If yes, at what age does the benefit commence?		0
30.1	Has the constitution or have the laws of the reporting entity been amended during the year?	Yes [ ] No [ ]	
30.2	If yes, when?		
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time?	Yes [ ] No [ ]	
32.1	State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements?	Yes [ ] No [ ]	
32.2	If so, was an additional reserve included in Exhibit 5?	Yes [ ] No [ ] N/A [ ]	
32.3	If yes, explain		
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year?	Yes [ ] No [ ]	
33.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds?	Yes [ ] No [ ] N/A [ ]	
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement?	Yes [ ] No [ ]	
35.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]	
35.2	If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?		

Date	Outstanding Lien Amount
	$ 0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

$000 omitted for amounts of life insurance

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	34,420,677	32,370,801	30,839,804	29,210,719	27,467,548
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	23,689,763	21,607,969	19,367,307	18,208,069	17,324,907
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0	0	0	0	0
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	58,110,440	53,978,770	50,207,111	47,418,788	44,792,455
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	3,578,910	3,279,748	3,240,506	3,354,775	2,776,909
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	3,814,149	4,065,439	3,348,459	2,633,737	2,299,997
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	7,393,059	7,345,187	6,588,965	5,988,512	5,076,906
	Premium Income - Lines of Business (Exhibit 1-Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary life insurance (Line 20.4, Col.. 3)	400,317,706	340,202,816	306,487,774	301,082,760	(93,463,743)
15.2	Ordinary individual annuities (Line 20.4, Col. 4)	25,295,078	24,571,058	25,642,937	22,050,524	28,490,814
16.	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	0	0	0	0	0
17.2	Group annuities (Line 20.4, Col. 7)	(10,366,163)	7,209,008	3,116,194	46,149,401	17,527,808
18.1	A&H - group (Line 20.4, Col. 8)	0	0	0	0	0
18.2	A&H - credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A&H - other (Line 20.4, Col. 10)	2,760,183	3,105,452	3,422,364	3,771,228	4,200,525
19.	Aggregate of all other lines of business (Line 20.4, Col. 11)	0	0	0	0	0
20.	Total	418,006,804	375,088,334	338,669,269	373,053,913	(43,244,596)
	Balance Sheet (Pages 2 and 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	9,988,942,704	9,531,658,131	9,210,271,934	8,724,846,525	8,676,563,740
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	7,126,558,674	6,978,014,401	6,931,641,459	6,601,969,007	6,669,465,533
23.	Aggregate life reserves (Page 3, Line 1)	3,262,778,607	3,014,473,316	2,835,605,522	2,674,419,243	2,559,229,088
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A&H reserves (Page 3, Line 2)	398,986,220	417,468,769	426,463,799	447,080,752	473,807,314
25.	Deposit-type contract funds (Page 3, Line 3)	248,739,469	227,798,702	194,487,058	183,198,573	188,293,505
26.	Asset valuation reserve (Page 3, Line 24.01)	86,237,039	72,823,365	67,698,083	71,490,365	66,921,540
27.	Capital (Page 3, Lines 29 & 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	2,876,345,723	2,564,329,875	2,286,806,070	2,128,606,783	2,013,145,498
	Cash Flow (Page 5)					
29.	Net cash from operations (Line 11)	200,451,134	74,925,973	88,149,018	(7,692,680)	136,066,704
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,353,572,422	2,872,720,247	2,546,701,366	2,352,182,067	2,218,865,272
31.	Authorized control level risk-based capital	348,532,466	304,524,235	279,662,446	270,510,093	238,497,867
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	63.5	63.7	63.8	67.0	67.0
33.	Stocks (Lines 2.1 and 2.2)	21.3	18.7	17.7	15.3	15.2
34.	Mortgage loans on real estate (Lines 3.1 and 3.2)	5.1	4.8	5.7	6.0	6.4
35.	Real estate (Line 4.1, 4.2 and 4.3)	0.6	0.6	0.6	0.7	0.7
36.	Cash, cash equivalents and short-term investments (Line 5)	0.5	2.1	2.5	1.7	0.3
37.	Contract loans (Line 6)	4.8	5.3	5.9	6.5	6.6
38.	Derivatives (Line 7)	2.0	2.6	1.3	0.2	0.9
39.	Other invested assets (Line 8)	2.1	2.4	2.5	2.7	2.9
40.	Receivables for securities (Line 9)	0.0	0.0	0.1	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	4,377,721	4,301,065	4,232,922	4,172,635	4,119,033
45.	Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	1,943,930,978	1,629,430,724	1,485,606,084	1,211,105,145	1,177,625,420
47.	Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	30,000,000	30,000,000	30,000,000	30,000,000	30,000,000
50.	Total of above Lines 44 to 49	1,978,308,699	1,663,731,789	1,519,839,006	1,245,277,780	1,211,744,453
51.	Total investment in parent included in Lines 44 to 49 above	4,377,721	4,301,065	4,232,922	4,172,635	4,119,033
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	136,420,235	140,332,181	148,291,398	146,275,747	132,251,990
53.	Total admitted assets (Page 2, Line 28, Col. 3)	11,011,777,055	10,516,913,266	10,102,738,743	9,502,838,569	9,500,039,488
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	328,124,172	289,075,751	337,157,923	286,713,488	355,594,574
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,963,273)	(18,044,760)	(13,789,482)	(14,970,247)	(16,337,659)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	323,002,504	115,547,694	224,830,608	(156,814,051)	41,472,689
57.	Total of above Lines 54, 55 and 56	649,163,403	386,578,685	548,199,049	114,929,190	380,729,605
	Benefits and Reserve Increase (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 & 8)	263,632,828	248,302,198	239,141,292	275,701,367	252,507,075
59.	Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6)	12,247,014	12,305,405	12,463,951	14,295,629	13,840,822
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	262,694,620	185,268,228	185,222,660	123,324,715	(199,391,480)
61.	Increase in A&H reserves (Line 19, Col. 6)	(18,482,549)	(8,995,030)	(21,483,690)	(26,726,580)	(17,028,208)
62.	Dividends to policyholders and refunds to members (Line 30, Col 1)	6,404,974	6,247,438	6,908,859	11,698,097	10,232,850
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line (6) / (Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	24.4	28.4	32.5	28.7	(153.1)
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00	5.2	6.5	7.4	7.1	6.7
65.	A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	(225.7)	107.5	(238.1)	(326.6)	(76.0)
66.	A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	(53.5)	(59.1)	(57.2)	(58.1)	(58.1)
	A&H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2)	0	0	0	0	0
69.	Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2)	0	0	0	0	0
70.	Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2)	396,795,892	408,419,062	417,723,919	433,412,473	450,233,060
71.	Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2)	406,826,175	412,331,525	428,849,905	449,579,576	461,770,549
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	2,944,906	6,412,413	30,112,471	5,465,146	16,677,517
74.	Ordinary - individual annuities (Page 6, Col. 4)	1,241,209	23,995,810	5,543,580	(15,627,783)	5,857,391
75.	Ordinary - supplementary contracts	XXX	XXX	XXX	1,991,464	3,706,155
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	0	0
77.	Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9)	0	0	0	0	0
78.	Group annuities (Page 6, Col. 5)	3,549,270	3,920,715	5,963,263	(647,562)	(1,056,430)
79.	A&H - group (Page 6.5, Col. 3)	0	0	0	0	0
80.	A&H - credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10)	2,910,452	2,029,434	9,495,636	991,435	6,027,933
82.	Aggregate of all other lines of business (Page 6, Col. 8)	2,158,440	7,564,153	2,568,937	0	0
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	12,804,277	43,922,525	53,683,884	(7,827,300)	31,212,566

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

If no, please explain:

DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR

NAIC Group Code.....634 NAIC Company Code.....66680

LIFE INSURANCE

		1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1.	Life insurance	503,182,916	0	0	0	503,182,916
2.	Annuity considerations	25,408,855	0	161,321	0	25,570,176
3.	Deposit-type contract funds	500,000	XXX	0	XXX	500,000
4.	Other considerations	0	0	0	0	0
5.	Totals (Sum of Lines 1 to 4)	529,091,771	0	161,321	0	529,253,092
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
	Life insurance:					
6.1	Paid in cash or left on deposit	9,136,036	0	0	0	9,136,036
6.2	Applied to pay renewal premiums	5,677,445	0	0	0	5,677,445
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period	19,162,510	0	0	0	19,162,510
6.4	Other	0	0	0	0	0
6.5	Totals (Sum of Lines 6.1 to 6.4)	33,975,991	0	0	0	33,975,991
	Annuities:					
7.1	Paid in cash or left on deposit	5,537	0	0	0	5,537
7.2	Applied to provide paid-up annuities	31,051	0	0	0	31,051
7.3	Other	0	0	0	0	0
7.4	Totals (Sum of Lines 7.1 to 7.3)	36,588	0	0	0	36,588
8.	Grand Totals (Lines 6.5 + 7.4)	34,012,579	0	0	0	34,012,579
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits	336,412,982	0	0	0	336,412,982
10.	Matured endowments	3,204,309	0	0	0	3,204,309
11.	Annuity benefits	21,335,200	0	0	0	21,335,200
12.	Surrender values and withdrawals for life contracts	198,279,806	0	0	0	198,279,806
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14.	All other benefits, except accident and health	17,901,337	0	0	0	17,901,337
15.	Totals	577,133,635	0	0	0	577,133,635
	DETAILS OF WRITE-INS					
1301.		0	0	0	0	0
1302.		0	0	0	0	0
1303.		0	0	0	0	0
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0
1399.	Total (Lines 1301 through 1303 plus 1398)(Line 13 above)	0	0	0	0	0

		Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
		1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
	DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16.	Unpaid December 31, prior year	324	47,974,814	0	0	0	0	0	0	324	47,974,814
17.	Incurred during current year	2,143	387,306,041	0	0	0	0	0	0	2,143	387,306,041
	Settled during current year:										
18.1	By payment in full	2,120	340,759,229	0	0	0	0	0	0	2,120	340,759,229
18.2	By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3	Totals paid	2,120	340,759,229	0	0	0	0	0	0	2,120	340,759,229
18.4	Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5	Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6	Total settlements	2,120	340,759,229	0	0	0	0	0	0	2,120	340,759,229
19.	Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6)	347	94,521,626	0	0	0	0	0	0	347	94,521,626
	POLICY EXHIBIT					No. of Pol.					
20.	In force December 31, prior year	187,403	53,978,769,679	0	(a) 0	0	0	0	0	187,403	53,978,769,679
21.	Issued during year	13,138	7,487,927,323	0	0	0	0	0	0	13,138	7,487,927,323
22.	Other changes to in force (Net)	(10,259)	(3,356,297,375)	0	0	0	0	0	0	(10,259)	(3,356,297,375)
23.	In force December 31 of current year	190,282	58,110,399,627	0	(a) 0	0	0	0	0	190,282	58,110,399,627

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

ACCIDENT AND HEALTH INSURANCE

		1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24.	Group policies (b)	0	0	0	0	0
24.1	Federal Employee Health Benefits Plan premium (b)	0	0	0	0	0
24.2	Credit (group and individual)	0	0	0	0	0
24.3	Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4	Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
	Other Individual Policies:					
25.1	Non-cancelable (b)	9,086,793	14,124,135	0	60,109,354	43,576,109
25.2	Guaranteed renewable (b)	0	0	0	0	0
25.3	Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4	Other accident only	0	0	0	0	0
25.5	All other (b)	0	0	0	0	0
25.6	Totals (Sum of Lines 25.1 to 25.5)	9,086,793	14,124,135	0	60,109,354	43,576,109
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	9,086,793	14,124,135	0	60,109,354	43,576,109

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
							Number of			
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Policies	8 Certificates	9 Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	0	0	187,403	53,978,770	0	0	0	0	0	53,978,770
2. Issued during year	0	0	12,981	7,393,059	0	0	0	0	0	7,393,059
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	0	0	949	351,377	0	0	0	0	0	351,377
5. Increased during year (net)	0	0	181	61,506	0	0	0	0	0	61,506
6. Subtotals, Lines 2 to 5	0	0	14,111	7,805,942	0	0	0	0	0	7,805,942
7. Additions by dividends during year	XXX	0	XXX	24,934	XXX	0	XXX	XXX	0	24,934
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	201,514	61,809,646	0	0	0	0	0	61,809,646
Deductions during year:										
10. Death	0	0	2,662	370,542	0	0	XXX	0	0	370,542
11. Maturity	0	0	47	3,226	0	0	XXX	0	0	3,226
12. Disability	0	0	0	0	0	0	XXX	0	0	0
13. Expiry	0	0	313	23,207	0	0	0	0	0	23,207
14. Surrender	0	0	2,819	687,608	0	0	0	0	0	687,608
15. Lapse	0	0	5,190	2,206,286	0	0	0	0	0	2,206,286
16. Conversion	0	0	118	255,940	0	0	XXX	XXX	XXX	255,940
17. Decreased (net)	0	0	64	144,031	0	0	0	0	0	144,031
18. Reinsurance	0	0	2	690	0	0	0	0	0	690
19. Aggregate write-ins for decreases	0	0	17	7,676	0	0	0	0	0	7,676
20. Totals (Lines 10 to 19)	0	0	11,232	3,699,206	0	0	0	0	0	3,699,206
21. In force end of year (b) (Line 9 minus Line 20)	0	0	190,282	58,110,440	0	0	0	0	0	58,110,440
22. Reinsurance ceded end of year	XXX	0	XXX	27,968,731	XXX	0	XXX	XXX	0	27,968,731
23. Line 21 minus Line 22	XXX	0	XXX	30,141,709	XXX	(a) 0	XXX	XXX	0	30,141,709
DETAILS OF WRITE-INS										
0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.	0	0	17	7,520	0	0	0	0	0	7,520
1902.	0	0	0	156	0	0	0	0	0	156
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	17	7,676	0	0	0	0	0	7,676

Life Accident and Health Companies Only:

(a) Group $.....0; Individual $.....0.

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates.....0 , amount, $.....0.
Additional accidental death benefits included in life certificates were in amount $.....0. Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]
If not, how are such expenses met?.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX	0	XXX	1,009,335
25. Other paid-up insurance	0	0	15,720	1,337,189
26. Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing	0	0	0	0
28. Term policies-other	5,254	3,794,143	39,726	22,721,198
29. Other term insurance-decreasing	XXX	0	XXX	0
30. Other term insurance	XXX	20,006	XXX	549,584
31. Totals (Lines 27 to 30)	5,254	3,814,149	39,726	23,270,782
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	0	XXX	341,261
33. Totals, extended term insurance	XXX	XXX	641	77,720
34. Totals, whole life and endowment	7,727	3,578,910	149,915	34,420,677
35. Totals (Lines 31 to 34)	12,981	7,393,059	190,282	58,110,440

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial	0	0	0	0
37. Ordinary	3,257,265	4,135,794	26,345,903	31,764,537
38. Credit Life (Group and Individual)	0	0	0	0
39. Group	0	0	0	0
40. Totals (Lines 36 to 39)	3,257,265	4,135,794	26,345,903	31,764,537

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

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

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	155,819

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1

47.2

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance\
48. Waiver of Premium	0	0	22,853	16,157	0	0	0	0
49. Disability Income	0	0	0	0	0	0	0	0
50. Extended Benefits	0	0	XXX	XXX	0	0	0	0
51. Other	0	0	0	0	0	0	0	0
52. Total	0	(a) 0	22,853	(a) 16,157	0	(a) 0	0	(a) 0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	616	674	0	0
2. Issued during year	9	62	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	61	1	0	0
5. Total (Lines 1 to 4)	686	737	0	0
Deductions during year:				
6. Decreased (net)	55	105	0	0
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	55	105	0	0
9. In force end of year (line 5 minus line 8)	631	632	0	0
10. Amount on deposit	0	(a) 0	0	(a) 18,053,832
11. Income now payable	0	0	0	0
12. Amount of income payable	(a) 3,276,264	(a) 4,153,154	(a) 0	(a) 0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	593	8,233	3	559
2. Issued during year	3	78	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Total (Lines 1 to 4)	596	8,311	3	559
Deductions during year:				
6. Decreased (net)	125	616	0	23
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	125	616	0	23
9. In force end of year (Line 5 minus Line 8)	471	7,695	3	536
Income now payable:				
10. Amount of income payable	(a) 3,056,074	XXX	XXX	(a) 9,729,420
Deferred fully paid:				
11. Account balance	XXX	(a) 210,646,208	XXX	(a) 124,649,513
Deferred not fully paid:				
12. Account balance	XXX	(a) 525,339,981	XXX	(a) 4,625,647

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year	0	0	0	0	8,049	16,093,863
2. Issued during year	0	0	0	0	37	0
3. Reinsurance assumed	0	0	0	0	0	0
4. Increased during year (net)	0	XXX	0	XXX	0	XXX
5. Total (Lines 1 to 4)	0	XXX	0	XXX	8,086	XXX
Deductions during year:						
6. Conversions	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	0	XXX	0	XXX	1,278	XXX
8. Reinsurance ceded	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8)	0	XXX	0	XXX	1,278	XXX
10. In force end of year (Line 5 minus Line 9)	0	(a) 0	0	(a) 0	6,808	(a) 11,663,325

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	53	0
2. Issued during year	1	0
3. Reinsurance assumed	0	0
4. Increased during year (net)	0	0
5. Total (Lines 1 to 4)	54	0
Deductions during year:		
6. Decreased (net)	8	0
7. Reinsurance ceded	0	0
8. Totals (Lines 6 and 7)	8	0
9. In force end of year (Line 5 minus Line 8)	46	0
10. Amount of account balance	(a) 0	(a) 0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	21,215,392
2. Current year's realized pre-tax capital gains/(losses) of $.....1,086,145 transferred into the reserve net of taxes of $.....228,090	858,054
3. Adjustment for current year's liability gains/(losses) released from the reserve	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	22,073,446
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	2,189,467
6. Reserve as of December 31, current year (Line 4 minus Line 5)	19,883,980

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2021	2,126,649	62,818	0	2,189,467
2. 2022	1,975,475	118,565	0	2,094,040
3. 2023	1,949,116	88,445	0	2,037,561
4. 2024	1,813,337	90,533	0	1,903,870
5. 2025	1,454,220	80,755	0	1,534,975
6. 2026	1,323,957	70,518	0	1,394,475
7. 2027	1,210,564	60,099	0	1,270,663
8. 2028	1,174,738	47,924	0	1,222,662
9. 2029	1,164,978	25,823	0	1,190,801
10. 2030	1,012,925	16,749	0	1,029,674
11. 2031	653,630	13,437	0	667,067
12. 2032	496,237	13,508	0	509,745
13. 2033	534,296	13,493	0	547,789
14. 2034	678,301	13,800	0	692,101
15. 2035	647,483	14,357	0	661,840
16. 2036	526,742	14,990	0	541,732
17. 2037	75,095	15,598	0	90,693
18. 2038	127,783	16,251	0	144,034
19. 2039	219,963	15,833	0	235,796
20. 2040	105,960	13,277	0	119,237
21. 2041	54,612	13,834	0	68,446
22. 2042	59,170	14,433	0	73,603
23. 2043	59,993	15,172	0	75,165
24. 2044	58,221	14,263	0	72,484
25. 2045	48,261	(838)	0	47,423
26. 2046	1,605,462	(765)	0	1,604,697
27. 2047	34,318	(683)	0	33,635
28. 2048	4,175	(591)	0	3,584
29. 2049	(1,299)	(541)	0	(1,840)
30. 2050	21,024	(622)	0	20,402
31. 2051 and Later	0	(2,381)	0	(2,381)
32. Total (Lines 1 to 31)	21,215,387	858,054	0	22,073,441

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	40,549,375	3,685,212	44,234,587	9,882,609	18,706,173	28,588,781	72,823,368
2. Realized capital gains/(losses) net of taxes - General Account	1,070,119	629,800	1,699,919	4,294,937	(6,077,397)	(1,782,460)	(82,541)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account	331,669	0	331,669	(994,932)	7,380,040	6,385,108	6,716,777
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	9,855,197	775,476	10,630,673	0	103,509	103,509	10,734,182
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7)	51,806,360	5,090,488	56,896,848	13,182,614	20,112,325	33,294,938	90,191,786
9. Maximum reserve	49,099,907	4,219,459	53,319,366	13,612,554	23,378,447	36,991,001	90,310,367
10. Reserve objective	30,409,193	3,243,726	33,652,919	13,578,496	23,186,646	36,765,142	70,418,061
11. 20% of (Line 10 minus Line 8)	(4,279,433)	(369,352)	(4,648,786)	79,176	614,864	694,041	(3,954,745)
12. Balance before transfers (Lines 8 + 11)	47,526,927	4,721,135	52,248,062	13,261,790	20,727,189	33,988,979	86,237,041
13. Transfers	501,677	(501,677)	0	0	0	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	48,028,604	4,219,458	52,248,062	13,261,790	20,727,189	33,988,979	86,237,041

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1		Exempt obligations	422,285,914	XXX	XXX	422,285,914	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	719,709,631	XXX	XXX	719,709,631	0.0005	359,855	0.0016	1,151,535	0.0033	2,375,042
2.2	1	NAIC Designation Category 1.B	75,657,694	XXX	XXX	75,657,694	0.0005	37,829	0.0016	121,052	0.0033	249,670
2.3	1	NAIC Designation Category 1.C	215,677,207	XXX	XXX	215,677,207	0.0005	107,839	0.0016	345,084	0.0033	711,735
2.4	1	NAIC Designation Category 1.D	213,108,380	XXX	XXX	213,108,380	0.0005	106,554	0.0016	340,973	0.0033	703,258
2.5	1	NAIC Designation Category 1.E	304,185,115	XXX	XXX	304,185,115	0.0005	152,093	0.0016	486,696	0.0033	1,003,811
2.6	1	NAIC Designation Category 1.F	835,578,774	XXX	XXX	835,578,774	0.0005	417,789	0.0016	1,336,926	0.0033	2,757,410
2.7	1	NAIC Designation Category 1.G	716,047,901	XXX	XXX	716,047,901	0.0005	358,024	0.0016	1,145,677	0.0033	2,362,958
2.8		Subtotal NAIC (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	3,079,964,702	XXX	XXX	3,079,964,702	XXX	1,539,982	XXX	4,927,944	XXX	10,163,884
3.1	2	NAIC Designation Category 2.A	853,832,400	XXX	XXX	853,832,400	0.0021	1,793,048	0.0064	5,464,527	0.0106	9,050,623
3.2	2	NAIC Designation Category 2.B	931,196,439	XXX	XXX	931,196,439	0.0021	1,955,513	0.0064	5,959,657	0.0106	9,870,682
3.3	2	NAIC Designation Category 2.C	452,995,614	XXX	XXX	452,995,614	0.0021	951,291	0.0064	2,899,172	0.0106	4,801,754
3.4		Subtotal NAIC (3.1+3.2+3.3)	2,238,024,453	XXX	XXX	2,238,024,453	XXX	4,699,851	XXX	14,323,356	XXX	23,723,059
4.1	3	NAIC Designation Category 3.A	93,867,981	XXX	XXX	93,867,981	0.0099	929,293	0.0263	2,468,728	0.0376	3,529,436
4.2	3	NAIC Designation Category 3.B	84,806,433	XXX	XXX	84,806,433	0.0099	839,584	0.0263	2,230,409	0.0376	3,188,722
4.3	3	NAIC Designation Category 3.C	32,403,955	XXX	XXX	32,403,955	0.0099	320,799	0.0263	852,224	0.0376	1,218,389
4.4		Subtotal NAIC (4.1+4.2+4.3)	211,078,369	XXX	XXX	211,078,369	XXX	2,089,676	XXX	5,551,361	XXX	7,936,547
5.1	4	NAIC Designation Category 4.A	5,293,742	XXX	XXX	5,293,742	0.0245	129,697	0.0572	302,802	0.0817	432,499
5.2	4	NAIC Designation Category 4.B	23,261,614	XXX	XXX	23,261,614	0.0245	569,910	0.0572	1,330,564	0.0817	1,900,474
5.3	4	NAIC Designation Category 4.C	8,150,962	XXX	XXX	8,150,962	0.0245	199,699	0.0572	466,235	0.0817	665,934
5.4		Subtotal NAIC (5.1+5.2+5.3)	36,706,318	XXX	XXX	36,706,318	XXX	899,305	XXX	2,099,601	XXX	2,998,906
6.1	5	NAIC Designation Category 5.A	6,268,938	XXX	XXX	6,268,938	0.0630	394,943	0.1128	707,136	0.1880	1,178,560
6.2	5	NAIC Designation Category 5.B	3,021,915	XXX	XXX	3,021,915	0.0630	190,381	0.1128	340,872	0.1880	568,120
6.3	5	NAIC Designation Category 5.C	487,000	XXX	XXX	487,000	0.0630	30,681	0.1128	54,934	0.1880	91,556
6.4		Subtotal NAIC (6.1+6.2+6.3)	9,777,853	XXX	XXX	9,777,853	XXX	616,005	XXX	1,102,942	XXX	1,838,236
7	6	NAIC 6	10,003,281	XXX	XXX	10,003,281	0.0000	0	0.2370	2,370,778	0.2370	2,370,778
8		Total unrated multi-class securities acquired by conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	6,007,840,890	XXX	XXX	6,007,840,890	XXX	9,844,819	XXX	30,375,982	XXX	49,031,410
		PREFERRED STOCKS										
10	1	Highest quality	1,962,125	XXX	XXX	1,962,125	0.0005	981	0.0016	3,139	0.0033	6,475
11	2	High quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
12	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16)	1,962,125	XXX	XXX	1,962,125	XXX	981	XXX	3,139	XXX	6,475

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18		Exempt obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.5	1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.8		Subtotal NAIC (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		DERIVATIVE INSTRUMENTS										
26		Exchange traded	14,750,188	XXX	XXX	14,750,188	0.0005	7,375	0.0016	23,600	0.0033	48,676
27	1	Highest quality	4,044,473	XXX	XXX	4,044,473	0.0005	2,022	0.0016	6,471	0.0033	13,347
28	2	High quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33		Total derivative instruments	18,794,661	XXX	XXX	18,794,661	XXX	9,397	XXX	30,071	XXX	62,022
34		Total (Lines 9 + 17 + 25 + 33)	6,028,597,676	XXX	XXX	6,028,597,676	XXX	9,855,197	XXX	30,409,193	XXX	49,099,907

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In good standing:										
35		Farm mortgages - CM1 - highest quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
36		Farm mortgages - CM2 - high quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37		Farm mortgages - CM3 - medium quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38		Farm mortgages - CM4 - low medium quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39		Farm mortgages - CM5 - low quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41		Residential mortgages-all other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43		Commercial mortgages-all other - CM1 - highest quality	402,970,881	0	XXX	402,970,881	0.0011	443,268	0.0057	2,296,934	0.0074	2,981,985
44		Commercial mortgages-all other - CM2 - high quality	83,051,959	0	XXX	83,051,959	0.0040	332,208	0.0114	946,792	0.0149	1,237,474
45		Commercial mortgages-all other - CM3 - medium quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
46		Commercial mortgages-all other - CM4 - low medium quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
47		Commercial mortgages-all other - CM5 - low quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, not in process:										
48		Farm mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Residential mortgages-all other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52		Commercial mortgages-all other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In process of foreclosure:										
53		Farm mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Residential mortgages-all other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57		Commercial mortgages-all other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58		Total Schedule B mortgages (sum of Lines 35 through 57)	486,022,840	0	XXX	486,022,840	XXX	775,476	XXX	3,243,726	XXX	4,219,459
59		Schedule DA mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60		Total mortgage loans on real estate (Lines 58 + 59)	486,022,840	0	XXX	486,022,840	XXX	775,476	XXX	3,243,726	XXX	4,219,459

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated public	55,618,214	XXX	XXX	55,618,214	0.0000	0	(a) 0.2431	13,520,788	(a) 0.2431	13,520,788
2		Unaffiliated private	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3		Federal Home Loan Bank	9,460,400	XXX	XXX	9,460,400	0.0000	0	0.0061	57,708	0.0097	91,766
4		Affiliated life with AVR	1,943,930,978	XXX	XXX	1,943,930,978	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed income exempt obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6		Fixed income highest quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7		Fixed income high quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8		Fixed income medium quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9		Fixed income low quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10		Fixed income lower quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11		Fixed income in or near default	0	0	0	0	XXX	0	XXX	0	XXX	0
12		Unaffiliated common stock public	0	0	0	0	0.0000	0	(a) 0.0000	0	(a) 0.0000	0
13		Unaffiliated common stock private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14		Real estate	0	0	0	0	(b) 0.0000	0	(b) 0.0000	0	(b) 0.0000	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16		Affiliated - all other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17		Total common stock (sum of Lines 1 through 16)	2,009,009,592	0	0	2,009,009,592	XXX	0	XXX	13,578,496	XXX	13,612,554
		REAL ESTATE										
18		Home office property (General Account only)	53,161,833	0	0	53,161,833	0.0000	0	0.0912	4,848,359	0.0912	4,848,359
19		Investment properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
20		Properties acquired in satisfaction of debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21		Total real estate (sum of Lines 18 through 20)	53,161,833	0	0	53,161,833	XXX	0	XXX	4,848,359	XXX	4,848,359
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24	2	High quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest quality	57,268,380	XXX	XXX	57,268,380	0.0005	28,634	0.0016	91,629	0.0033	188,986
31	2	High quality	6,027,815	XXX	XXX	6,027,815	0.0021	12,658	0.0064	38,578	0.0106	63,895
32	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated life with AVR	30,000,000	XXX	XXX	30,000,000	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36)	93,296,195	XXX	XXX	93,296,195	XXX	41,293	XXX	130,207	XXX	252,880
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - highest quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - high quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages - CM3 - medium quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages - CM4 - low medium quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - low quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44		Residential mortgages-all other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46		Farm mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48		Residential mortgages-all other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial mortgages-all other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of foreclosure Affiliated:										
51		Farm mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52		Residential mortgages-insured or guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53		Residential mortgages-all other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial mortgages-insured or guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial mortgages-all other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants	0	0	XXX	0	(c) 0.0000	0	(c) 0.0000	0	(c) 0.0000	0
58		Unaffiliated - In Good Standing Defeased with Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated public	0	XXX	XXX	0	0.0000	0	(a) 0.0000	0	(a) 0.0000	0
66		Unaffiliated private	83,536,769	XXX	XXX	83,536,769	0.0000	0	0.1945	16,247,902	0.1945	16,247,902
67		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69		Affiliated other - all other	5,587,490	XXX	XXX	5,587,490	0.0000	0	0.1945	1,086,767	0.1945	1,086,767
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	89,124,259	XXX	XXX	89,124,259	XXX	0	XXX	17,334,668	XXX	17,334,668
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home office property (general account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72		Investment properties	4,054,595	0	0	4,054,595	0.0000	0	0.0912	369,779	0.0912	369,779
73		Properties acquired in satisfaction of debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	4,054,595	0	0	4,054,595	XXX	0	XXX	369,779	XXX	369,779
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed federal low income housing tax credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed federal low income housing tax credit	9,179,926	0	0	9,179,926	0.0063	57,834	0.0120	110,159	0.0190	174,419
77		Guaranteed state low income housing tax credit	1	0	0	1	0.0003	0	0.0006	0	0.0010	0
78		Non-guaranteed state low income housing tax credit	695,614	0	0	695,614	0.0063	4,382	0.0120	8,347	0.0190	13,217
79		All other low income housing tax credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79)	9,875,541	0	0	9,875,541	XXX	62,216	XXX	118,506	XXX	187,635
		ALL OTHER INVESTMENTS										
81		NAIC 1 working capital finance investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
82		NAIC 2 working capital finance investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
83		Other invested assets - Schedule BA	2,437,500	XXX	0	2,437,500	0.0000	0	0.1580	385,125	0.1580	385,125
84		Other short-term invested assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
85		Total All Other (sum of Lines 81, 82, 83 and 84)	2,437,500	XXX	0	2,437,500	XXX	0	XXX	385,125	XXX	385,125
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	198,788,090	0	0	198,788,090	XXX	103,509	XXX	18,338,286	XXX	18,530,088

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

Asset Valuation Reserve - Replications (Synthetic) Assets
NONE

Sch. F - Claims
NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

		Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
										Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																			
1.	Premiums written	2,732,112	XXX	0	XXX	0	XXX	0	XXX	2,732,112	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	2,763,004	XXX	0	XXX	0	XXX	0	XXX	2,763,004	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims	(2,582,644)	(93.5)	0	0.0	0	0.0	0	0.0	(2,582,644)	(93.5)	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	(2,582,644)	(93.5)	0	0.0	0	0.0	0	0.0	(2,582,644)	(93.5)	0	0.0	0	0.0	0	0.0	0	0.0
6	Increase in contract reserves	(3,652,890)	(132.2)	0	0.0	0	0.0	0	0.0	(3,652,890)	(132.2)	0	0.0	0	0.0	0	0.0	0	0.0
7	Commissions (a)	(1,970,774)	(71.3)	0	0.0	0	0.0	0	0.0	(1,970,774)	(71.3)	0	0.0	0	0.0	0	0.0	0	0.0
8	Other general insurance expenses	307,364	11.1	0	0.0	0	0.0	0	0.0	307,364	11.1	0	0.0	0	0.0	0	0.0	0	0.0
9	Taxes, licenses and fees	183,868	6.7	0	0.0	0	0.0	0	0.0	183,868	6.7	0	0.0	0	0.0	0	0.0	0	0.0
10	Total other expenses incurred	(1,479,542)	(53.5)	0	0.0	0	0.0	0	0.0	(1,479,542)	(53.5)	0	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	25,706,081	930.4	0	0.0	0	0.0	0	0.0	25,706,081	930.4	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	(15,228,001)	(551.1)	0	0.0	0	0.0	0	0.0	(15,228,001)	(551.1)	0	0.0	0	0.0	0	0.0	0	0.0
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	(15,228,001)	(551.1)	0	0.0	0	0.0	0	0.0	(15,228,001)	(551.1)	0	0.0	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																			
1101.	UNUM MODCO Transfer	29,917,388	1,082.8	0	0.0	0	0.0	0	0.0	29,917,388	1,082.8	0	0.0	0	0.0	0	0.0	0	0.0
1102.	UNUM Reimbursement	(3,132,064)	(113.4)	0	0.0	0	0.0	0	0.0	(3,132,064)	(113.4)	0	0.0	0	0.0	0	0.0	0	0.0
1103.	Other Expenses to UNUM	753,605	27.3	0	0.0	0	0.0	0	0.0	753,605	27.3	0	0.0	0	0.0	0	0.0	0	0.0
1198.	Summary of remaining write-ins for Line 11 from overflow page	(1,832,848)	(66.3)	0	0.0	0	0.0	0	0.0	(1,832,848)	(66.3)	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Total (Lines 1101 through 1103 plus 1198) (Line 11 above).	25,706,081	930.4	0	0.0	0	0.0	0	0.0	25,706,081	930.4	0	0.0	0	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit A&H (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	0	0	0	0	0	0	0	0	0
2. Advance premiums	75,094	0	0	0	75,094	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	75,094	0	0	0	75,094	0	0	0	0
5. Total premium reserves, prior year	105,986	0	0	0	105,986	0	0	0	0
6. Increase in total premium reserves	(30,892)	0	0	0	(30,892)	0	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	8,342,753	0	0	0	8,342,753	0	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	8,342,753	0	0	0	8,342,753	0	0	0	0
4. Total contract reserves, prior year	11,995,643	0	0	0	11,995,643	0	0	0	0
5. Increase in contract reserves	(3,652,890)	0	0	0	(3,652,890)	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	391,894,095	0	0	0	391,894,095	0	0	0	0
2. Total prior year	406,826,175	0	0	0	406,826,175	0	0	0	0
3. Increase	(14,932,080)	0	0	0	(14,932,080)	0	0	0	0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year	12,191,323	0	0	0	12,191,323	0	0	0	0
1.2 On claims incurred during current year	158,113	0	0	0	158,113	0	0	0	0
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	384,604,569	0	0	0	384,604,569	0	0	0	0
2.2 On claims incurred during current year	7,289,526	0	0	0	7,289,526	0	0	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	396,795,892	0	0	0	396,795,892	0	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	406,826,175	0	0	0	406,826,175	0	0	0	0
3.3 Line 3.1 minus Line 3.2	(10,030,283)	0	0	0	(10,030,283)	0	0	0	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	11,242,765	0	0	0	11,242,765	0	0	0	0
2. Premiums earned	11,267,479	0	0	0	11,267,479	0	0	0	0
3. Incurred claims	46,056,333	0	0	0	46,056,333	0	0	0	0
4. Commissions	2,638,325	0	0	0	2,638,325	0	0	0	0

(a) Includes $.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

		1 Medical	2 Dental	3 Other	4 Total
A.	Direct:				
1.	Incurred claims	0	0	43,473,688	43,473,688
2.	Beginning claim reserves and liabilities	0	0	420,645,360	420,645,360
3.	Ending claim reserves and liabilities	0	0	404,009,694	404,009,694
4.	Claims paid	0	0	60,109,354	60,109,354
B.	Assumed Reinsurance:				
5.	Incurred claims	0	0	0	0
6.	Beginning claim reserves and liabilities	0	0	0	0
7.	Ending claim reserves and liabilities	0	0	0	0
8.	Claims paid	0	0	0	0
C.	Ceded Reinsurance:				
9.	Incurred claims	0	0	46,056,333	46,056,333
10.	Beginning claim reserves and liabilities	0	0	13,819,185	13,819,185
11.	Ending claim reserves and liabilities	0	0	12,115,599	12,115,599
12.	Claims paid	0	0	47,759,919	47,759,919
D.	Net:				
13.	Incurred claims	0	0	(2,582,645)	(2,582,645)
14.	Beginning claim reserves and liabilities	0	0	406,826,175	406,826,175
15.	Ending claim reserves and liabilities	0	0	391,894,095	391,894,095
16.	Claims paid	0	0	12,349,435	12,349,435
E.	Net Incurred Claims and Cost Containment Expenses:				
17.	Incurred claims and cost containment expenses	0	0	(2,582,645)	(2,582,645)
18.	Beginning reserves and liabilities	0	0	406,826,175	406,826,175
19.	Ending reserves and liabilities	0	0	391,894,095	391,894,095
20.	Paid claims and cost containment expenses	0	0	12,349,435	12,349,435

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance
General Account - Affiliates - U.S. - Other												
65528	75-0953004	04/30/1999	Life Ins Co of the Southwest	TX	YRT/I	OL	163,551	264	207	0	0	0
0299999.	Total - General Account - Affiliates - U.S. - Other						163,551	264	207	0	0	0
0399999.	Total - General Account - Affiliates - U.S. - Totals						163,551	264	207	0	0	0
0799999.	Total - General Account - Affiliates						163,551	264	207	0	0	0
General Account - Non-Affiliates - U.S. Non-Affiliates												
65676	35-0472300	01/01/1996	Lincoln National Life Ins Co	IN	YRT/I	XXXLO	1,722,426	19,253	8,078	0	0	0
65676	35-0472300	01/01/1996	Lincoln National Life Ins Co	IN	YRT/I	XXXLO	118,569	10,421	82	0	0	0
93572	43-1235868	07/01/1983	RGA Reinsurance Co	MO	YRT/I	XXXLO	2,669,877	75,836	140,812	0	0	0
97136	13-3114906	07/01/1983	Metropolitan Tower Life Insurance Company	NE	YRT/I	XXXLO	1,511,821	28,997	30,408	0	0	0
62308	06-0303370	07/01/1983	Connecticut General Life Ins Co	CT	YRT/I	XXXLO	2,854,707	11,662	8,844	0	0	0
0899999.	Total - General Account - Non-Affiliates - U.S. Non-Affiliates						8,877,400	146,169	188,224	0	0	0
1099999.	Total - General Account - Non-Affiliates						8,877,400	146,169	188,224	0	0	0
1199999.	Total - General Account						9,040,951	146,433	188,431	0	0	0
2399999.	Total U.S.						9,040,951	146,433	188,431	0	0	0
9999999.	Total						9,040,951	146,433	188,431	0	0	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld under Coinsurance

NONE

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
74900	63-0483783	10/24/2016	PartnerRe Life Reinsurance Company of America	CT	0	0
86258	13-2572994	01/01/2003	General Re Life Corporation	CT	0	0
86258	13-2572994	01/01/1983	General Re Life Corporation	CT	39,044	0
97071	13-3126819	11/01/1977	Generali USA Life	MO	0	0
88340	59-2859797	08/15/2013	Hannover Life Reinsurance Company of America	FL	59,402	625,000
88340	59-2859797	08/15/2014	Hannover Life Reinsurance Company of America	FL	0	0
65676	35-0472300	06/01/1943	Lincoln National Life Insurance Co	IN	29,431	4,500,000
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Co	IN	70,389	9,124,143
65676	35-0472300	10/01/1994	Lincoln National Life Insurance Co	IN	0	54,833
65676	35-0472300	09/30/1996	Lincoln National Life Insurance Co	IN	0	0
66346	58-0828824	10/01/1977	Munich American Reassurance Co	GA	0	50,000
66346	58-0828824	07/22/2002	Munich American Reassurance Co	GA	9,834	155,502
66346	58-0828824	08/01/2004	Munich American Reassurance Co	GA	110,267	562,101
66346	58-0828824	09/01/2008	Munich American Reassurance Co	GA	46,184	212,474
66346	58-0828824	06/01/2009	Munich American Reassurance Co	GA	0	399,960
66346	58-0828824	08/15/2014	Munich American Reassurance Co	GA	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	630,873	109,702
93572	43-1235868	11/01/1989	RGA Reinsurance Company	MO	0	0
93572	43-1235868	01/01/2002	RGA Reinsurance Company	MO	25,747	1,203,877
93572	43-1235868	11/01/2005	RGA Reinsurance Company	MO	12,067	273,125
93572	43-1235868	06/01/2009	RGA Reinsurance Company	MO	0	0
93572	43-1235868	03/01/2011	RGA Reinsurance Company	MO	0	0
93572	43-1235868	07/01/1983	RGA Reinsurance Company	MO	0	0
93572	43-1235868	01/01/1989	RGA Reinsurance Company	MO	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	0	112,289
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	0	0
93572	43-1235868	09/30/1996	RGA Reinsurance Company	MO	0	0
87017	62-1003368	12/01/2008	SCOR Global Life Reinsurance Company of Delaware	DE	149,155	84,990
87017	62-1003368	08/15/2013	SCOR Global Life Reinsurance Company of Delaware	DE	0	0
68713	84-0499703	09/16/2002	Security Life of Denver	CO	0	0
68713	84-0499703	07/22/2002	Security Life of Denver	CO	0	0
68713	84-0499703	04/01/1993	Security Life of Denver	CO	0	0
68713	84-0499703	10/01/1994	Security Life of Denver	CO	0	0
68713	84-0499703	09/30/1996	Security Life of Denver	CO	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health	CT	0	0
82627	06-0839705	04/15/1988	Swiss Re Life & Health	CT	0	0
82627	06-0839705	10/16/2001	Swiss Re Life & Health	CT	447,542	910,276
82627	06-0839705	09/23/2002	Swiss Re Life & Health	CT	135,000	675,000
82627	06-0839705	07/01/2006	Swiss Re Life & Health	CT	138,551	340,606
82627	06-0839705	03/01/2011	Swiss Re Life & Health	CT	0	500,040
82627	06-0839705	08/01/2013	Swiss Re Life & Health	CT	0	0
82627	06-0839705	08/01/2014	Swiss Re Life & Health	CT	0	0
82627	06-0839705	12/01/2020	Swiss Re Life & Health Amer Inc	CT	176,565	708,844
82627	06-0839705	01/01/1946	Swiss Re Life & Health	CT	0	759,777
82627	06-0839705	01/01/1990	Swiss Re Life & Health	CT	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health	CT	1,667	25,628
82627	06-0839705	09/03/1996	Swiss Re Life & Health	CT	0	35,000
82627	06-0839705	09/01/1997	Swiss Re Life & Health	CT	0	264,700
82627	06-0839705	06/30/1983	Swiss Re Life & Health	CT	0	0
70688	36-6071399	01/01/1983	Transamerica Financial Life Insurance Company	NY	50,177	0
70688	36-6071399	10/01/1980	Transamerica Financial Life Insurance Company	NY	0	0
0899999	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates				2,131,895	21,687,867
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-1440076	09/01/2000	Sirius International Insurance Corp	BEL	0	0
0999999	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates				0	0
1099999	Total - Life and Annuity Non-Affiliates				2,131,895	21,687,867
1199999	Total - Life and Annuity				2,131,895	21,687,867
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
65676	35-0472300	02/01/1981	Lincoln National Life Ins. Co	IN	0	(252)
82627	06-0839705	11/01/1970	Swiss Re Life & Health	CT	0	(63)
62235	01-0278678	01/01/1991	UNUM Life Ins. Company of America	ME	0	1,025,965
1999999	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates				0	1,025,650
2199999	Total - Accident and Health Non-Affiliates				0	1,025,650
2299999	Total - Accident and Health				0	1,025,650
2399999	Total U.S.				2,131,895	22,713,517
2499999	Total Non-U.S.				0	0
9999999	Total				2,131,895	22,713,517

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive														
15803	47-4708436	07/01/2015	Catamount Reinsurance Company	VT	COFW/I	OL	3,794,301,727	2,363,626,803	2,477,526,280	53,693,087	0	0	0	2,265,474,831
15803	47-4708436	07/01/2015	Catamount Reinsurance Company	VT	COFW/I	FA	0	67,505,975	71,204,493	138,127	0	0	0	69,696,544
0199999.	Total - General Account - Authorized - Affiliates - U.S. - Captive						3,794,301,727	2,431,132,778	2,548,730,773	53,831,214	0	0	0	2,335,171,375
0399999.	Total - General Account - Authorized - Affiliates - U.S. - Total						3,794,301,727	2,431,132,778	2,548,730,773	53,831,214	0	0	0	2,335,171,375
0799999.	Total - General Account - Authorized - Affiliates						3,794,301,727	2,431,132,778	2,548,730,773	53,831,214	0	0	0	2,335,171,375
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
61395	87-0115120	09/01/1998	Beneficial Life Insurance Co	UT	MCO/I	OL	29,313,844	0	0	111,480	0	0	5,790,685	0
61395	87-0115120	09/01/1998	Beneficial Life Insurance Co	UT	MCO/I	VA	0	0	0	0	0	0	3,096,304	0
61395	87-0115120	09/01/1998	Beneficial Life Insurance Co	UT	YRT/I	OL	1,175,514	6,388	6,198	3,520	0	0	0	0
61395	87-0115120	09/01/1998	Beneficial Life Insurance Co	UT	YRT/I	XXXLO	9,807,357	34,271	37,873	24,827	0	0	0	0
80659	82-4533188	10/24/2016	The Canada Life Assurance Company	MI	YRT/I	OL	90,641,086	214,916	288,590	90,683	0	0	0	0
80659	82-4533188	07/01/2018	The Canada Life Assurance Company	MI	YRT/I	XXXLO	139,028,924	122,788	73,755	58,117	0	0	0	0
80659	82-4533188	07/01/2018	The Canada Life Assurance Company	MI	YRT/I	OL	191,792,402	53,517	17,621	165,052	0	0	0	0
80659	82-4533188	10/28/2019	The Canada Life Assurance Company	MI	YRT/I	XXXLO	149,738,960	218,920	99,962	48,538	0	0	0	0
80659	82-4533188	10/28/2019	The Canada Life Assurance Company	MI	YRT/I	OL	793,587	619	0	1,028	0	0	0	0
80659	82-4533188	07/01/2020	The Canada Life Assurance Company	MI	YRT/I	XXXLO	0	0	0	0	0	0	0	0
80659	82-4533188	01/01/2021	The Canada Life Assurance Company	MI	YRT/I	XXXLO	3,470,536	0	0	360	0	0	0	0
68276	48-1024691	09/01/1999	Employers Reassurance Corporation	KS	CO/I	OL	0	2,174,916	2,050,496	85,501	0	0	0	0
86258	13-2572994	01/01/1977	General Re Life Corp	CT	CO/I	OL	300,517	197,473	203,021	7,554	0	0	0	0
86258	13-2572994	12/31/1983	General Re Life Corp	CT	YRT/I	OL	3,366,574	109,542	105,205	181,406	0	0	0	0
86258	13-2572994	12/31/1983	General Re Life Corp	CT	YRT/I	XXXLO	0	0	0	0	0	0	0	0
86258	13-2572994	01/01/2003	General Re Life Corp	CT	YRT/I	OL	5,545,674	24,625	27,122	15,029	0	0	0	0
86258	13-2572994	01/01/2003	General Re Life Corp	CT	YRT/I	XXXLO	217,396,907	1,574,641	1,575,943	2,157,313	0	0	0	0
88340	59-2859797	08/15/2013	Hannover Life Reinsurance Company of America	FL	YRT/I	OL	6,066,729	5,159	6,829	25,105	0	0	0	0
88340	59-2859797	08/15/2013	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	1,254,058,098	1,709,122	1,526,462	1,161,934	0	0	0	0
88340	59-2859797	10/21/2015	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	121,910	2,648	2,496	1,335	0	0	0	0
88340	59-2859797	08/01/2016	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	47,723,458	96,777	90,671	47,644	0	0	0	0
88340	59-2859797	11/30/2016	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	519,295	335	317	186	0	0	0	0
88340	59-2859797	12/31/2017	Hannover Life Reinsurance Company of America	FL	COFW/I	XXXLO	7,398,819,530	98,903,588	81,587,755	17,993,049	0	0	0	27,693,005
88340	59-2859797	12/31/2017	Hannover Life Reinsurance Company of America	FL	COFW/I	AXXX	847,715,250	363,911,033	364,523,323	(4,853,451)	0	0	0	232,857,159
88340	59-2859797	12/31/2017	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	583,356,185	606,593	625,548	8,175,358	0	0	0	0
88340	59-2859797	12/31/2017	Hannover Life Reinsurance Company of America	FL	YRT/I	OL	392,290,475	216,723	216,168	3,492,748	0	0	0	0
88340	59-2859797	07/01/2018	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	0	0	0	0	0	0	0	0
65676	35-0472300	06/01/1943	Lincoln Natl Life Ins Co	IN	MCO/I	OL	2,353,949	0	0	1,703	0	0	1,861,483	0
65676	35-0472300	06/01/1943	Lincoln Natl Life Ins Co	IN	CO/I	OL	0	181,389	169,395	14,712	0	0	0	0
65676	35-0472300	04/01/1983	Lincoln Natl Life Ins Co	IN	YRT/I	OL	240,166,861	4,396,830	5,585,656	4,318,526	0	0	0	0
65676	35-0472300	04/01/1983	Lincoln Natl Life Ins Co	IN	YRT/I	XXXLO	10,269,084	96,831	124,414	139,630	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	10/01/1994	Lincoln Natl Life Ins Co	IN	YRT/I	OL	10,317,176	137,440	135,054	141,147	0	0	0	0
65676	35-0472300	10/01/1994	Lincoln Natl Life Ins Co	IN	YRT/I	XXXLO	7,083,627	70,490	105,000	119,034	0	0	0	0
65676	35-0472300	09/30/1996	Lincoln Natl Life Ins Co	IN	CO/I	OL	7,869,197	45,565	51,832	80,277	0	0	0	0
65676	35-0472300	09/30/1996	Lincoln Natl Life Ins Co	IN	CO/I	XXXL	182,358,641	1,377,336	3,180,162	515,391	0	0	0	0
66346	58-0828824	10/01/1977	Munich American Reassurance Co	GA	MCO/I	OL	0	0	0	0	0	0	0	0
66346	58-0828824	10/01/1977	Munich American Reassurance Co	GA	CO/I	OL	487,429	386,479	408,937	3,055	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	OL	12,431,972	140,773	140,471	162,207	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	XXXLO	57,939,170	558,312	649,171	620,066	0	0	0	0
66346	58-0828824	07/22/2002	Munich American Reassurance Co	GA	YRT/I	OL	9,561,152	73,838	68,762	49,835	0	0	0	0
66346	58-0828824	07/22/2002	Munich American Reassurance Co	GA	YRT/I	XXXLO	154,456,961	766,315	751,682	558,911	0	0	0	0
66346	58-0828824	08/01/2004	Munich American Reassurance Co	GA	YRT/I	OL	62,993,819	1,540,677	1,467,853	1,093,066	0	0	0	0
66346	58-0828824	08/01/2004	Munich American Reassurance Co	GA	YRT/I	XXXLO	193,298,736	3,479,094	4,374,994	2,856,495	0	0	0	0
66346	58-0828824	10/01/2005	Munich American Reassurance Co	GA	YRT/I	XXXLO	12,001,132	12,643	11,126	5,388	0	0	0	0
66346	58-0828824	09/01/2008	Munich American Reassurance Co	GA	YRT/I	OL	129,126,261	206,837	201,781	197,559	0	0	0	0
66346	58-0828824	09/01/2008	Munich American Reassurance Co	GA	YRT/I	XXXLO	495,686,130	1,678,790	1,606,647	1,148,277	0	0	0	0
66346	58-0828824	06/01/2009	Munich American Reassurance Co	GA	CO/I	XXXL	668,541,507	8,486,975	8,916,651	1,363,684	0	0	0	0
66346	58-0828824	08/01/2013	Munich American Reassurance Co	GA	YRT/I	XXXLO	8,020,338	23,102	23,121	14,552	0	0	0	0
66346	58-0828824	08/15/2013	Munich American Reassurance Co	GA	YRT/I	OL	0	0	0	0	0	0	0	0
66346	58-0828824	08/15/2013	Munich American Reassurance Co	GA	YRT/I	XXXLO	219,137,417	394,861	352,572	319,323	0	0	0	0
66346	58-0828824	07/01/2018	Munich American Reassurance Co	GA	YRT/I	XXXLO	127,394,699	71,491	55,771	133,380	0	0	0	0
66346	58-0828824	07/01/2018	Munich American Reassurance Co	GA	YRT/I	OL	174,679,627	45,397	19,082	41,958	0	0	0	0
66346	58-0828824	07/01/2018	Munich American Reassurance Co	GA	YRT/I	XXXLO	19,533,653	47,441	19,699	20,417	0	0	0	0
66346	58-0828824	03/01/2019	Munich American Reassurance Co	GA	YRT/I	OL	55,107,572	20,318	21,992	16,549	0	0	0	0
66346	58-0828824	10/28/2019	Munich American Reassurance Co	GA	YRT/I	XXXLO	212,771,757	285,716	176,861	82,701	0	0	0	0
66346	58-0828824	07/01/2020	Munich American Reassurance Co	GA	YRT/I	XXXLO	0	0	0	0	0	0	0	0
88099	75-1608507	10/01/2021	Optimum Re Insurance Company	TX	YRT/I	XXXLO	12,345,951	27,844	0	231	0	0	0	0
74900	63-0483783	10/24/2016	PartnerRe Life Reinsurance Company of America	CT	YRT/I	XXXLO	29,395,580	52,317	48,859	22,089	0	0	0	0
74900	63-0483783	10/24/2016	PartnerRe Life Reinsurance Company of America	CT	YRT/I	OL	1,838,080	1,250	890	312	0	0	0	0
74900	63-0483783	04/28/2019	PartnerRe Life Reinsurance Company of America	CT	YRT/I	XXXLO	5,911,766	9,689	599	413	0	0	0	0
74900	63-0483783	04/28/2019	PartnerRe Life Reinsurance Company of America	CT	YRT/I	OL	65,000	22	0	67	0	0	0	0
74900	63-0483783	07/01/2020	PartnerRe Life Reinsurance Company of America	CT	YRT/I	XXXLO	0	0	0	0	0	0	0	0
74900	63-0483783	10/01/2021	PartnerRe Life Reinsurance Company of America	CT	YRT/I	OL	19,839,712	8,248	0	16,838	0	0	0	0
74900	63-0483783	10/01/2021	PartnerRe Life Reinsurance Company of America	CT	YRT/I	XXXLO	18,518,925	41,766	0	11,100	0	0	0	0
93572	43-1235868	07/01/1983	RGA Reinsurance Co	MO	YRT/I	OL	4,935,069	148,046	141,105	211,707	0	0	0	0
93572	43-1235868	07/01/1983	RGA Reinsurance Co	MO	YRT/I	XXXLO	0	0	546	0	0	0	0	0
93572	43-1235868	08/01/1983	RGA Reinsurance Co	MO	CO/I	OL	107,500	590,997	583,503	78,075	0	0	0	0
93572	43-1235868	01/01/1987	RGA Reinsurance Co	MO	CO/I	OL	13,623,862	11,867,662	14,660,481	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	11/01/1989	RGA Reinsurance Co	MO	YRT/I	OL	1,596,839	38,289	35,688	45,582	0	0	0	0
93572	43-1235868	11/15/1989	RGA Reinsurance Co	MO	YRT/I	OL	23,617,518	588,126	599,077	607,212	0	0	0	0
93572	43-1235868	11/15/1989	RGA Reinsurance Co	MO	YRT/I	XXXLO	6,892,438	164,965	181,289	140,078	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Co	MO	YRT/I	OL	32,993,691	1,007,414	2,006,455	904,637	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Co	MO	YRT/I	XXXLO	20,939,778	573,402	577,102	653,953	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Co	MO	YRT/I	OL	670,529	34,355	46,824	3,312	0	0	0	0
93572	43-1235868	10/01/1994	RGA Reinsurance Co	MO	YRT/I	OL	3,931,719	71,785	71,342	118,050	0	0	0	0
93572	43-1235868	10/01/1994	RGA Reinsurance Co	MO	YRT/I	XXXLO	0	0	34	0	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Co	MO	CO/I	OL	3,271,349	18,014	18,323	17,881	0	0	0	0
93572	43-1235868	01/01/2002	RGA Reinsurance Co	MO	YRT/I	OL	194,657,504	1,255,511	1,211,013	1,301,080	0	0	0	0
93572	43-1235868	01/01/2002	RGA Reinsurance Co	MO	YRT/I	XXXLO	649,620,740	4,384,026	4,397,735	3,763,446	0	0	0	0
93572	43-1235868	11/01/2005	RGA Reinsurance Co	MO	YRT/I	OL	26,363,372	547,990	525,547	48,748	0	0	0	0
93572	43-1235868	11/01/2005	RGA Reinsurance Co	MO	YRT/I	XXXLO	211,262,554	1,808,174	1,893,445	1,759,331	0	0	0	0
93572	43-1235868	06/01/2009	RGA Reinsurance Co	MO	CO/I	XXXL	342,924,650	4,804,732	4,977,568	458,984	0	0	0	0
93572	43-1235868	03/01/2011	RGA Reinsurance Co	MO	YRT/I	XXXLO	51,229,087	191,518	198,737	235,714	0	0	0	0
93572	43-1235868	11/17/2015	RGA Reinsurance Co	MO	YRT/I	XXXLO	77,957,935	153,630	138,792	162,365	0	0	0	0
93572	43-1235868	11/17/2015	RGA Reinsurance Co	MO	YRT/I	OL	200,000	356	310	0	0	0	0	0
93572	43-1235868	07/01/2018	RGA Reinsurance Co	MO	YRT/I	XXXLO	635,956	6,578	5,145	3,882	0	0	0	0
93572	43-1235868	01/01/2018	RGA Reinsurance Co	MO	YRT/I	XXXLO	56,818,075	37,086	30,503	74,666	0	0	0	0
93572	43-1235868	01/01/2018	RGA Reinsurance Co	MO	YRT/I	OL	28,819,359	12,709	4,548	21,167	0	0	0	0
93572	43-1235868	03/01/2019	RGA Reinsurance Co	MO	YRT/I	XXXL	99,666	33	27	0	0	0	0	0
93572	43-1235868	03/01/2019	RGA Reinsurance Co	MO	YRT/I	OL	3,592,619	2,596	2,387	10,289	0	0	0	0
93572	43-1235868	10/28/2019	RGA Reinsurance Co	MO	YRT/I	XXXLO	125,386,621	232,993	105,185	66,159	0	0	0	0
93572	43-1235868	01/01/2020	RGA Reinsurance Co	MO	YRT/I	XXXLO	1,330,029	4,235	0	4,576	0	0	0	0
93572	43-1235868	07/01/2021	RGA Reinsurance Co	MO	YRT/I	OL	13,231,388	4,203	0	109	0	0	0	0
93572	43-1235868	10/01/2021	RGA Reinsurance Co	MO	YRT/I	XXXLO	499,914	353	0	539	0	0	0	0
97071	13-3126819	08/01/1977	SCOR Global Life USA Reinsurance Company	DE	MCO/I	OL	262,533	0	0	6,426	0	0	190,855	0
87017	62-1003368	12/01/2008	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	0	2,480	2,130	235	0	0	0	0
87017	62-1003368	12/01/2008	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	73,916,114	93,128	114,939	69,425	0	0	0	0
87017	62-1003368	12/01/2008	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	128,330,343	611,749	604,235	511,605	0	0	0	0
87017	62-1003368	08/15/2013	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,714,479	923	728	1,539	0	0	0	0
87017	62-1003368	08/15/2013	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	249,978,594	484,125	431,477	390,621	0	0	0	0
87017	62-1003368	03/01/2019	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	46,765,940	17,440	15,528	10,882	0	0	0	0
68713	84-0499703	04/01/1993	Security Life of Denver Ins Co	CO	YRT/I	OL	23,718,794	310,974	497,396	421,046	0	0	0	0
68713	84-0499703	04/01/1993	Security Life of Denver Ins Co	CO	YRT/I	XXXLO	13,313,963	198,129	174,765	166,058	0	0	0	0
68713	84-0499703	10/01/1994	Security Life of Denver Ins Co	CO	YRT/I	OL	4,221,709	19,291	17,283	16,888	0	0	0	0
68713	84-0499703	10/01/1994	Security Life of Denver Ins Co	CO	YRT/I	XXXLO	1,781,324	19,632	19,554	21,522	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	10/01/1996	Security Life of Denver Ins Co	CO	CO/I	OL	40,975,574	324,675	345,517	3,836	0	0	0	0
68713	84-0499703	10/01/1996	Security Life of Denver Ins Co	CO	CO/I	XXXL	27,551,235	230,717	505,943	383,546	0	0	0	0
68713	84-0499703	09/01/1997	Security Life of Denver Ins Co	CO	YRT/I	OL	13,909,104	92,026	86,606	102,337	0	0	0	0
68713	84-0499703	09/01/1997	Security Life of Denver Ins Co	CO	YRT/I	XXXLO	2,229,100	67,332	60,966	92,046	0	0	0	0
68713	84-0499703	07/22/2002	Security Life of Denver Ins Co	CO	YRT/I	AXXX	1,617,642	299,570	382,345	6,028	0	0	0	0
68713	84-0499703	07/22/2002	Security Life of Denver Ins Co	CO	YRT/I	OL	22,794,420	95,332	86,608	48,450	0	0	0	0
68713	84-0499703	07/22/2002	Security Life of Denver Ins Co	CO	YRT/I	XXXLO	44,026,763	541,925	496,447	336,373	0	0	0	0
68713	84-0499703	09/16/2002	Security Life of Denver Ins Co	CO	CO/I	OL	7,755,575	43,840	43,206	12,868	0	0	0	0
68713	84-0499703	09/16/2002	Security Life of Denver Ins Co	CO	CO/I	XXXL	262,752,875	3,649,249	4,970,170	473,303	0	0	0	0
82627	06-0839705	01/01/1946	Swiss Re Life & Health Amer Inc	CT	MCO/I	OL	5,304,841	0	0	21,265	0	0	3,838,272	0
82627	06-0839705	01/01/1946	Swiss Re Life & Health Amer Inc	CT	CO/I	OL	3,464,875	2,904,187	2,791,274	70,670	0	0	0	0
82627	06-0839705	06/01/1983	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	1,844,192	59,919	313,946	8,188	0	0	0	0
82627	06-0839705	06/30/1983	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	374,720	11,912	12,170	11,748	0	0	0	0
82627	06-0839705	04/15/1988	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	2,124,660	66,239	61,829	68,439	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	26,086,591	849,355	851,560	886,120	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	348,665	9,047	8,165	10,627	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health Amer Inc	CT	CO/I	OL	25,797,992	139,475	152,787	117,612	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health Amer Inc	CT	CO/I	XXXL	49,384,159	326,358	826,083	81,773	0	0	0	0
82627	06-0839705	09/01/1997	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	67,550,491	818,240	1,041,689	340,965	0	0	0	0
82627	06-0839705	09/01/1997	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	100,585,226	2,169,148	2,020,550	1,153,615	0	0	0	0
82627	06-0839705	04/01/1998	Swiss Re Life & Health Amer Inc	CT	CO/I	XXXLO	71,409	493	455	0	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health Amer Inc	CT	CO/I	XXXLO	128,716	290	257	0	0	0	0	0
82627	06-0839705	10/16/2001	Swiss Re Life & Health Amer Inc	CT	YRT/I	AXXX	261,485,455	53,458,441	53,608,301	2,257,946	0	0	0	0
82627	06-0839705	10/16/2001	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	204,361,191	4,034,975	3,940,332	899,798	0	0	0	0
82627	06-0839705	10/16/2001	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	894,177,241	12,259,391	12,113,381	6,837,903	0	0	0	0
82627	06-0839705	09/23/2002	Swiss Re Life & Health Amer Inc	CT	CO/I	OL	51,019,172	189,133	189,365	318,408	0	0	0	0
82627	06-0839705	09/23/2002	Swiss Re Life & Health Amer Inc	CT	CO/I	XXXL	1,779,369,456	23,578,239	28,070,822	2,928,627	0	0	0	0
82627	06-0839705	07/01/2006	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	209,454,264	501,966	507,380	439,011	0	0	0	0
82627	06-0839705	07/01/2006	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	709,909,494	3,044,670	3,882,774	2,784,155	0	0	0	0
82627	06-0839705	03/01/2011	Swiss Re Life & Health Amer Inc	CT	CO/I	XXXL	696,670,763	8,741,880	9,179,032	1,583,517	0	0	0	0
82627	06-0839705	08/15/2013	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	1,854,592	1,079	752	3,417	0	0	0	0
82627	06-0839705	08/15/2013	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	252,220,568	505,971	448,090	409,806	0	0	0	0
82627	06-0839705	01/01/2018	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	207,487,716	104,756	82,001	197,244	0	0	0	0
82627	06-0839705	07/01/2018	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	46,934,407	106,752	35,692	44,580	0	0	0	0
82627	06-0839705	10/28/2019	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXLO	269,379,164	393,011	175,481	137,876	0	0	0	0
82627	06-0839705	01/01/2018	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	284,606,883	90,056	33,304	88,789	0	0	0	0
82627	06-0839705	03/01/2019	Swiss Re Life & Health Amer Inc	CT	YRT/I	OL	81,111,799	31,905	26,621	39,558	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	03/01/2019	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXL	800,000	744	605	977	0	0	0	0
82627	06-0839705	07/01/2020	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXL	528,031,945	191,697	0	2,050,605	0	0	0	0
82627	06-0839705	01/01/2021	Swiss Re Life & Health Amer Inc	CT	YRT/I	XXXL	6,941,074	0	0	1,273	0	0	0	0
70688	36-6071399	10/01/1980	Transamerica Financial Life Insurance Co	NY	CO/I	OL	742,277	540,652	529,419	9,593	0	0	0	0
70688	36-6071399	01/01/1983	Transamerica Financial Life Insurance Co	NY	CO/I	OL	125,000	1,240	1,129	150,600	0	0	0	0
70688	36-6071399	07/01/1983	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	4,306,610	96,072	95,633	1,659	0	0	0	0
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						24,173,427,143	645,730,278	644,003,822	80,786,149	0	0	14,777,599	260,550,164
1099999.	Total - General Account - Authorized - Non-Affiliates						24,173,427,143	645,730,278	644,003,822	80,786,149	0	0	14,777,599	260,550,164
1199999.	Total - General Account - Authorized						27,967,728,870	3,076,863,056	3,192,734,595	134,617,363	0	0	14,777,599	2,595,721,539
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1440076	09/01/2000	Sirius International Insurance Corp	BEL	YRT/I	OL	1,001,929	3,171	3,088	2,340	0	0	0	0
2099999.	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						1,001,929	3,171	3,088	2,340	0	0	0	0
2199999.	Total - General Account - Unauthorized - Non-Affiliates						1,001,929	3,171	3,088	2,340	0	0	0	0
2299999.	Total - General Account - Unauthorized						1,001,929	3,171	3,088	2,340	0	0	0	0
4599999.	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified						27,968,730,799	3,076,866,227	3,192,737,683	134,619,703	0	0	14,777,599	2,595,721,539
9199999.	Total U.S.						27,967,728,870	3,076,863,056	3,192,734,595	134,617,363	0	0	14,777,599	2,595,721,539
9299999.	Total Non-U.S.						1,001,929	3,171	3,088	2,340	0	0	0	0
9999999.	Total						27,968,730,799	3,076,866,227	3,192,737,683	134,619,703	0	0	14,777,599	2,595,721,539

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other Than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
65676	35-0472300	.06/01/1943	Lincoln National Life Ins. Co	IN	QA/I	LTDI	38,602	0	10,662,995	0	0	0	0
82627	06-0839705	.11/01/1970	Swiss Re Life & Health	CT	QA/I	LTDI	65,708	0	1,424,796	0	0	0	0
62235	01-0278678	.01/01/1991	UNUM Life Ins. Company of America	ME	QA/I	LTDI	0	0	29,758	0	0	0	0
62235	01-0278678	.01/01/1991	UNUM Life Ins. Company of America	ME	QA/I	LTDI	10,826,106	0	0	0	0	316,020,553	0
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						10,930,416	0	12,117,549	0	0	316,020,553	0
1099999.	Total - General Account - Authorized - Non-Affiliates						10,930,416	0	12,117,549	0	0	316,020,553	0
1199999.	Total - General Account - Authorized						10,930,416	0	12,117,549	0	0	316,020,553	0
4599999.	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified						10,930,416	0	12,117,549	0	0	316,020,553	0
9199999.	Total - U.S.						10,930,416	0	12,117,549	0	0	316,020,553	0
9999999.	Total						10,930,416	0	12,117,549	0	0	316,020,553	0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5 + 6 + 7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1440076	.09/01/2000	Sirius International Insurance Corp	0	0	0	0	15,000	001	0	0	0	0	0
0999999.	Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates			0	0	0	0	15,000	XXX	0	0	0	0	0
1099999.	Total - General Account - Life and Annuity - Non-Affiliates			0	0	0	0	15,000	XXX	0	0	0	0	0
1199999.	Total - General Account - Life and Annuity			0	0	0	0	15,000	XXX	0	0	0	0	0
2399999.	Total - General Account			0	0	0	0	15,000	XXX	0	0	0	0	0
3699999.	Total - Non-U.S.			0	0	0	0	15,000	XXX	0	0	0	0	0
9999999.	Total			0	0	0	0	15,000	XXX	0	0	0	0	0

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
001	1	021000089	CitiBank N.A.	15,000

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating 1 thru 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)

NONE

SCHEDULE S - PART 6

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

		1 2021	2 2020	3 2019	4 2018	5 2017
A.	**OPERATIONS ITEMS**					
1.	Premiums and annuity considerations for life and accident and health contracts	145,550	164,837	191,135	194,128	565,020
2.	Commissions and reinsurance expense allowances	24,861	20,771	24,717	26,044	60,485
3.	Contract claims	358,588	307,092	235,687	266,985	235,482
4.	Surrender benefits and withdrawals for life contracts	0	0	0	0	0
5.	Dividends to policyholders and refunds to members	0	0	0	0	0
6.	Reserve adjustments on reinsurance ceded	(17,231)	(4,486)	(15,361)	(26,415)	(12,151)
7.	Increase in aggregate reserves for life and accident and health contracts	460,331	463,460	457,326	411,668	432,272
B.	**BALANCE SHEET ITEMS**					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	17,991	17,583	21,069	22,910	22,366
9.	Aggregate reserves for life and accident and health contracts	556,072	573,471	580,668	581,462	582,471
10.	Liability for deposit-type contracts	0	0	0	0	0
11.	Contract claims unpaid	96,959	44,276	28,007	38,051	26,328
12.	Amounts recoverable on reinsurance	2,417	3,422	1,292	5,257	3,952
13.	Experience rating refunds due or unpaid	0	0	0	0	0
14.	Policyholders' dividends and refunds to members (not included in Line 10)	22,539	27,349	35,292	40,013	46,192
15.	Commissions and reinsurance expense allowances due	0	0	0	0	0
16.	Unauthorized reinsurance offset	0	0	0	0	0
17.	Offset for reinsurance with certified reinsurers	0	0	0	0	0
C.	**UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)**					
18.	Funds deposited by and withheld from (F)	0	0	0	0	0
19.	Letters of credit (L)	15	15	15	15	15
20.	Trust agreements (T)	0	0	0	0	0
21.	Other (O)	0	0	0	0	0
D.	**REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)**					
22.	Multiple beneficiary trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	9,456,013,855	0	9,456,013,855
2.	Reinsurance (Line 16)	2,416,804	0	2,416,804
3.	Premiums and considerations (Line 15)	36,873,145	17,991,344	54,864,489
4.	Net credit for ceded reinsurance	XXX	3,191,158,648	3,191,158,648
5.	All other admitted assets (balance)	493,638,900	0	493,638,900
6.	Total assets excluding Separate Accounts (Line 26)	9,988,942,704	3,209,149,992	13,198,092,695
7.	Separate Account assets (Line 27)	1,022,834,351	0	1,022,834,351
8.	Total assets (Line 28)	11,011,777,055	3,209,149,992	14,220,927,046
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	3,661,764,827	3,012,821,209	6,674,586,036
10.	Liability for deposit-type contracts (Line 3)	248,739,469	76,162,563	324,902,032
11.	Claim reserves (Line 4)	26,569,339	96,959,489	123,528,827
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	8,300,839	22,539,031	30,839,870
13.	Premium & annuity considerations received in advance (Line 8)	1,222,139	667,700	1,889,839
14.	Other contract liabilities (Line 9)	19,883,989	0	19,883,989
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	3,160,078,072	0	3,160,078,072
20.	Total liabilities excluding Separate Accounts (Line 26)	7,126,558,674	3,209,149,992	10,335,708,666
21.	Separate Account liabilities (Line 27)	1,006,372,658	0	1,006,372,658
22.	Total liabilities (Line 28)	8,132,931,332	3,209,149,992	11,342,081,324
23.	Capital & surplus (Line 38)	2,878,845,723	XXX	2,878,845,723
24.	Total liabilities, capital & surplus (Line 39)	11,011,777,055	3,209,149,992	14,220,927,046
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,012,821,209		
26.	Claim reserves	96,959,489		
27.	Policyholder dividends/reserves	22,539,031		
28.	Premium & annuity considerations received in advance	667,700		
29.	Liability for deposit-type contracts	76,162,563		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	0		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	3,209,149,992		
34.	Premiums and considerations	17,991,344		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with certified reinsurers	0		
38.	Funds held under reinsurance treaties with certified reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payables/offsets	17,991,344		
41.	Total net credit for ceded reinsurance	3,191,158,648		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama AL	L	1,856,247	100,000	287,724	0	2,243,971	0
2. Alaska AK	L	149,189	0	3,466	0	152,655	0
3. Arizona AZ	L	3,024,971	242,519	104,659	0	3,372,149	0
4. Arkansas AR	L	411,840	0	6,952	0	418,792	0
5. California CA	L	40,384,909	22,558	1,145,932	0	41,553,399	0
6. Colorado CO	L	2,108,491	483,467	64,717	0	2,656,675	0
7. Connecticut CT	L	9,933,165	239,953	220,376	0	10,393,494	0
8. Delaware DE	L	2,118,194	0	21,554	0	2,139,748	0
9. District of Columbia DC	L	663,229	0	12,717	0	675,946	0
10. Florida FL	L	36,138,578	8,517,207	714,810	0	45,370,595	0
11. Georgia GA	L	15,560,374	1,584,087	370,063	0	17,514,524	0
12. Hawaii HI	L	353,947	55,947	43,590	0	453,484	0
13. Idaho ID	L	209,642	4,900	4,595	0	219,137	0
14. Illinois IL	L	22,644,430	190,304	265,272	0	23,100,006	0
15. Indiana IN	L	5,689,031	9,000	95,140	0	5,793,171	0
16. Iowa IA	L	2,005,945	435,086	7,484	0	2,448,515	0
17. Kansas KS	L	2,521,302	300	19,588	0	2,541,190	0
18. Kentucky KY	L	975,340	161,921	30,103	0	1,167,364	0
19. Louisiana LA	L	1,648,110	0	73,957	0	1,722,067	0
20. Maine ME	L	4,939,329	8,791	67,782	0	5,015,902	0
21. Maryland MD	L	10,698,698	124,330	109,824	0	10,932,852	0
22. Massachusetts MA	L	6,869,951	104,131	168,110	0	7,142,192	0
23. Michigan MI	L	6,572,206	172,058	507,192	0	7,251,456	0
24. Minnesota MN	L	5,026,285	49,600	222,972	0	5,298,857	0
25. Mississippi MS	L	209,546	0	7,421	0	216,967	0
26. Missouri MO	L	4,049,810	8,000	43,073	0	4,100,883	0
27. Montana MT	L	58,666	0	3,585	0	62,251	0
28. Nebraska NE	L	632,297	95,300	51,978	0	779,575	0
29. Nevada NV	L	2,559,148	0	20,881	0	2,580,029	0
30. New Hampshire NH	L	5,246,310	628,707	74,053	0	5,949,070	0
31. New Jersey NJ	L	37,512,414	748,479	527,122	0	38,788,015	0
32. New Mexico NM	L	270,365	0	18,419	0	288,784	0
33. New York NY	L	153,156,580	4,138,478	1,660,717	0	158,955,775	500,000
34. North Carolina NC	L	21,689,960	76,750	247,602	0	22,014,312	0
35. North Dakota ND	L	77,697	100	3,560	0	81,357	0
36. Ohio OH	L	6,950,270	87,283	193,334	0	7,230,887	0
37. Oklahoma OK	L	526,337	600	7,613	0	534,550	0
38. Oregon OR	L	2,900,344	25,186	40,144	0	2,965,674	0
39. Pennsylvania PA	L	14,821,386	1,607,369	615,933	0	17,044,688	0
40. Rhode Island RI	L	1,642,686	38,117	110,012	0	1,790,815	0
41. South Carolina SC	L	3,201,033	83,140	48,374	0	3,332,547	0
42. South Dakota SD	L	181,412	0	5,662	0	187,074	0
43. Tennessee TN	L	4,069,432	13,200	96,194	0	4,178,826	0
44. Texas TX	L	18,505,205	3,266,812	222,531	0	21,994,548	0
45. Utah UT	L	3,185,805	72,915	20,925	0	3,279,645	0
46. Vermont VT	L	13,621,840	1,862,120	125,660	0	15,609,620	0
47. Virginia VA	L	15,052,247	191,730	248,671	0	15,492,648	0
48. Washington WA	L	2,519,692	51,560	40,581	0	2,611,833	0
49. West Virginia WV	L	609,570	25,800	18,549	0	653,919	0
50. Wisconsin WI	L	5,594,190	1,721	56,094	0	5,652,005	0
51. Wyoming WY	L	246,211	3,000	645	0	249,856	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	22,846	0	0	0	22,846	0
55. US Virgin Islands VI	N	80,975	0	0	0	80,975	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	1,485,239	37,650	8,881	0	1,531,770	0
59. Subtotal	XXX	503,182,916	25,570,176	9,086,793	0	537,839,885	500,000
90. Reporting entity contributions for employee benefit plans	XXX	966,280	(10,527,484)	0	0	(9,561,204)	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	19,162,510	31,051	0	0	19,193,560	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	11,130,738	0	4,969,739	0	16,100,477	0
94. Aggregate other amounts not allocable by State	XXX	45,968	0	0	0	45,968	0
95. Totals (Direct Business)	XXX	534,488,411	15,073,743	14,056,532	0	563,618,686	500,000
96. Plus reinsurance assumed	XXX	175,431	0	0	0	175,431	0
97. Totals (All Business)	XXX	534,663,842	15,073,743	14,056,532	0	563,794,117	500,000
98. Less reinsurance ceded	XXX	134,063,475	144,827	11,309,835	0	145,518,137	0
99. Totals (All Business) less reinsurance ceded (c)	XXX	400,600,367	14,928,916	(c) 2,746,697	0	418,275,980	500,000
DETAILS OF WRITE-INS							
58001. Other Alien, ZZZ	XXX	1,485,239	37,650	8,881	0	1,531,770	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summ. of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	1,485,239	37,650	8,881	0	1,531,770	0
9401. Not allocable by state	XXX	45,968	0	0	0	45,968	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summ. of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	45,968	0	0	0	45,968	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
R - Registered - Non-domiciled RRGs 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 6

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

Ordinary life premiums are allocated to states according to the premium billing address.
Annuity considerations are allocated to the issue state of the insured or annuitant in the issue year, thereafter, considerations are allocated to the state of residence of the insured or annuitant.

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

SCHEDULE T - PART 2

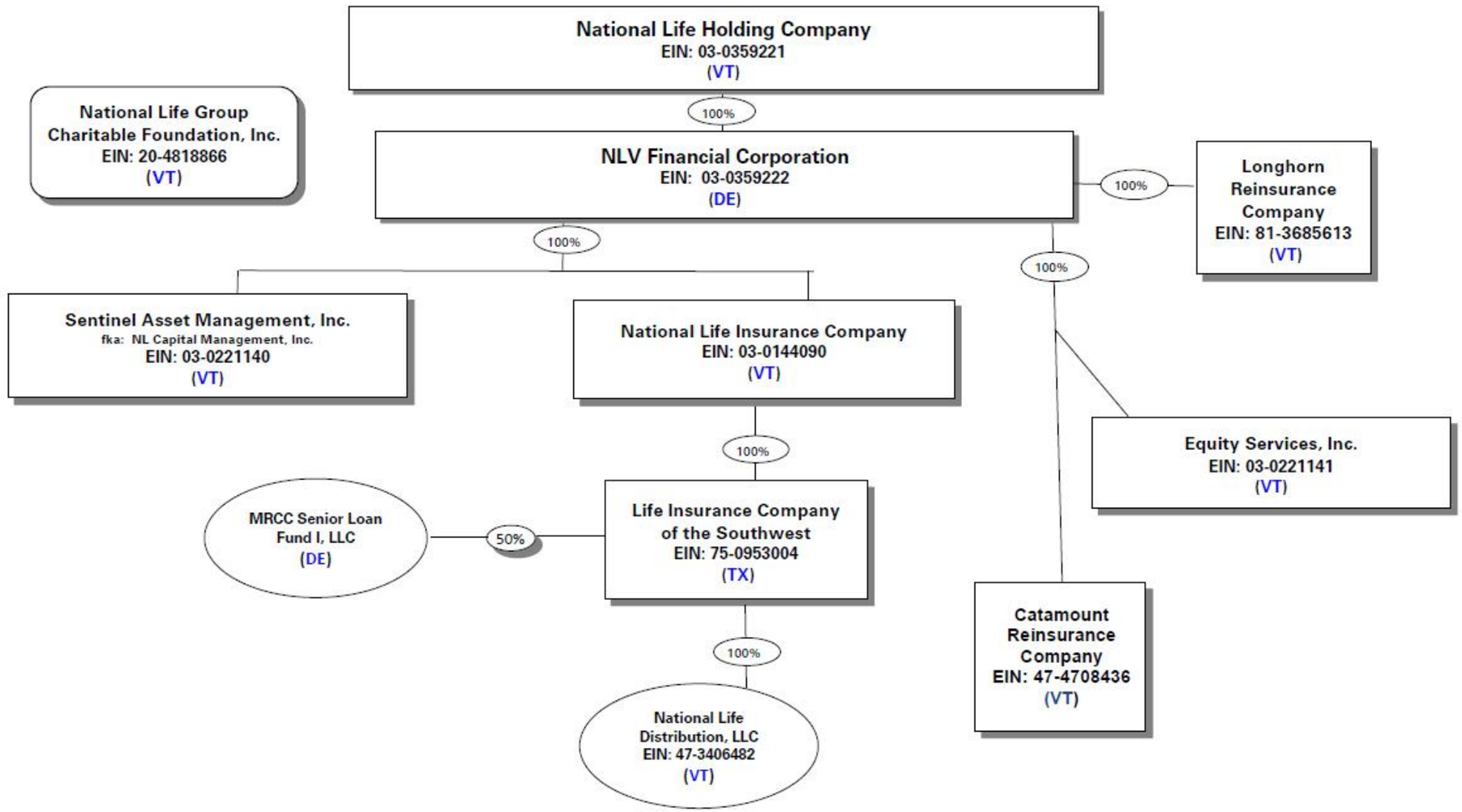
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL	1,856,247	100,000	287,724	0	0	2,243,971
2. Alaska AK	149,189	0	3,466	0	0	152,655
3. Arizona AZ	3,024,971	242,519	104,659	0	0	3,372,149
4. Arkansas AR	411,840	0	6,952	0	0	418,792
5. California CA	40,384,909	22,558	1,145,932	36,572	0	41,589,971
6. Colorado CO	2,108,491	483,467	64,717	0	0	2,656,675
7. Connecticut CT	9,933,165	239,953	220,376	0	0	10,393,494
8. Delaware DE	2,118,194	0	21,554	0	0	2,139,748
9. District of Columbia DC	663,229	0	12,717	0	0	675,946
10. Florida FL	36,138,578	8,517,207	714,810	17,637	0	45,388,232
11. Georgia GA	15,560,374	1,584,087	370,063	24,975	0	17,539,499
12. Hawaii HI	353,947	55,947	43,590	0	0	453,484
13. Idaho ID	209,642	4,900	4,595	0	0	219,137
14. Illinois IL	22,644,430	190,304	265,272	0	0	23,100,006
15. Indiana IN	5,689,031	9,000	95,140	0	0	5,793,171
16. Iowa IA	2,005,945	435,086	7,484	0	0	2,448,515
17. Kansas KS	2,521,302	300	19,588	0	0	2,541,190
18. Kentucky KY	975,340	161,921	30,103	0	0	1,167,364
19. Louisiana LA	1,648,110	0	73,957	0	0	1,722,067
20. Maine ME	4,939,329	8,791	67,782	0	0	5,015,902
21. Maryland MD	10,698,698	124,330	109,824	0	0	10,932,852
22. Massachusetts MA	6,869,951	104,131	168,110	0	0	7,142,192
23. Michigan MI	6,572,206	172,058	507,192	0	0	7,251,456
24. Minnesota MN	5,026,285	49,600	222,972	0	0	5,298,857
25. Mississippi MS	209,546	0	7,421	0	0	216,967
26. Missouri MO	4,049,810	8,000	43,073	0	0	4,100,883
27. Montana MT	58,666	0	3,585	0	0	62,251
28. Nebraska NE	632,297	95,300	51,978	0	0	779,575
29. Nevada NV	2,559,148	0	20,881	0	0	2,580,029
30. New Hampshire NH	5,246,310	628,707	74,053	0	0	5,949,070
31. New Jersey NJ	37,512,414	748,479	527,122	0	0	38,788,015
32. New Mexico NM	270,365	0	18,419	0	0	288,784
33. New York NY	153,156,580	4,138,478	1,660,717	0	500,000	159,455,775
34. North Carolina NC	21,689,960	76,750	247,602	0	0	22,014,312
35. North Dakota ND	77,697	100	3,560	0	0	81,357
36. Ohio OH	6,950,270	87,283	193,334	0	0	7,230,887
37. Oklahoma OK	526,337	600	7,613	0	0	534,550
38. Oregon OR	2,900,344	25,186	40,144	0	0	2,965,674
39. Pennsylvania PA	14,821,386	1,607,369	615,933	0	0	17,044,688
40. Rhode Island RI	1,642,686	38,117	110,012	0	0	1,790,815
41. South Carolina SC	3,201,033	83,140	48,374	0	0	3,332,547
42. South Dakota SD	181,412	0	5,662	0	0	187,074
43. Tennessee TN	4,069,432	13,200	96,194	0	0	4,178,826
44. Texas TX	18,505,205	3,266,812	222,531	0	0	21,994,548
45. Utah UT	3,185,805	72,915	20,925	0	0	3,279,645
46. Vermont VT	13,621,840	1,862,120	125,660	16,539	0	15,626,159
47. Virginia VA	15,052,247	191,730	248,671	0	0	15,492,648
48. Washington WA	2,519,692	51,560	40,581	0	0	2,611,833
49. West Virginia WV	609,570	25,800	18,549	0	0	653,919
50. Wisconsin WI	5,594,190	1,721	56,094	0	0	5,652,005
51. Wyoming WY	246,211	3,000	645	0	0	249,856
52. American Samoa AS	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0
54. Puerto Rico PR	22,846	0	0	0	0	22,846
55. US Virgin Islands VI	80,975	0	0	0	0	80,975
56. Northern Mariana Islands MP	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0
58. Aggregate Other Alien OT	1,485,239	37,650	8,881	231,662	0	1,763,432
59. Totals	503,182,916	25,570,176	9,086,793	327,385	500,000	538,667,270

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (YES/NO)	16 *
Members															
0000	National Life Group	00000	03-0359221	0	0		National Life Holding Company	VT	UIP		Board	0.000		NO	0
0000	National Life Group	00000	20-4818866	0	0		National Life Group Charitable Foundation, Inc.	VT	NIA	National Life Holding Company	Management	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	03-0359222	0	0		NLV Financial Corporation	DE	UDP	National Life Holding Company	Board	0.000	National Life Holding Company	NO	0
0634	National Life Group	66680	03-0144090	0	0		National Life Insurance Company	VT	RE	NLV Financial Corporation	Board	0.000	National Life Holding Company	NO	0
0634	National Life Group	65528	75-0953004	0	0		Life Insurance Company of the Southwest	TX	DS	National Life Insurance Company	Ownership	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	03-0221140	0	0		Sentinel Asset Management, Inc.	VT	NIA	NLV Financial Corporation	Board	0.000	National Life Holding Company	NO	0
0000	National Life Group	00000	03-0221141	0	0		Equity Services, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	47-3406482	0	0		National Life Distribution, LLC	VT	DS	Life Insurance Company of the Southwest	Ownership	100.000	National Life Holding Company	NO	0
0634	National Life Group	15803	47-4708436	0	0		Catamount Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
0634	National Life Group	16057	81-3685613	0	0		Longhorn Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	NO	0
0000	National Life Group	00000	32-0547196	0	0		MRCC Senior Loan Fund I, LLC	DE	DS	Life Insurance Company of the Southwest	Ownership	50.000	National Life Holding Company	NO	0

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000	03-0359221	National Life Holding Company	0	0	0	0	0	0		0	0	0
00000	20-4818866	National Life Group Charitable Foundation, Inc	0	0	0	0	0	0		0	0	0
00000	03-0359222	NLV Financial Corporation	50,000,000	0	0	0	(6,794)	0		0	49,993,206	0
66680	03-0144090	National Life Insurance Company	(50,000,000)	0	0	0	314,883,244	0		0	264,883,244	(2,431,132,780)
65528	75-0953004	Life Insurance Company of the Southwest	57,249,293	4,325,000	0	0	(359,377,535)	0		0	(297,803,242)	(1,597,648,364)
00000	03-0221140	Sentinel Asset Management, Inc	0	0	0	0	5,644	0		0	5,644	0
00000	03-0221141	Equity Services, Inc	0	0	0	0	(10,781,629)	0		0	(10,781,629)	0
00000	47-3406482	National Life Distribution, LLC	(57,249,293)	0	0	0	59,004,606	0		0	1,755,313	0
15803	47-4708436	Catamount Reinsurance Company	0	0	0	0	(3,196,513)	0		0	(3,196,513)	2,431,132,780
16057	81-3685613	Longhorn Reinsurance Company	0	0	0	0	(531,023)	0		0	(531,023)	1,597,648,364
00000	32-0547196	MRCC Senior Loan Fund I, LLC	0	(4,325,000)	0	0	0	0		0	(4,325,000)	0
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater than 10% Ownerships	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 over Column 1 (YES/NO)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 over Column 6 (YES/NO)
National Life Insurance Company	NLV Financial Corporation	100.000	NO	National Life Holding Company	N/A	N/A	NO
Life Insurance Company of the Southwest	National Life Insurance Company	100.000	NO	National Life Holding Company	N/A	N/A	NO
Catamount Reinsurance Company	NLV Financial Corporation	100.000	NO	National Life Holding Company	N/A	N/A	NO
Longhorn Reinsurance Company	NLV Financial Corporation	100.000	NO	National Life Holding Company	N/A	N/A	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with state of domicile and the NAIC by March 1?	SEE EXPLANATION
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

EXPLANATIONS:

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3.

BAR CODE:

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Items not allocated	3,117,107	36,511	3,080,595	2,471,241
2505. Miscellaneous	430,505	423,987	6,518	29,809
2597. Summary of remaining write-ins for Line 25	3,547,612	460,499	3,087,113	2,501,050

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accumulated post-retirement benefits	1,574,811	1,714,354
2505. Provision for sales practice litigation	2,135,822	2,181,790
2506. Guaranty fund	62,320	270,621
2507. Commission accumulation liability	147,429	173,098
2508. Accrued interest on death claims	1,511,544	810,879
2509. Miscellaneous	3,538,184	1,595,223
2597. Summary of remaining write-ins for Line 25	8,970,111	6,745,965

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
2704. Miscellaneous deductions	(268,457)	17,640
2797. Summary of remaining write-ins for Line 27	(268,457)	17,640

Overflow Page for Write-Ins

Additional Write-ins for Analysis of Operations - Summary:

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. FINES AND PENALTIES	1,654	1,654	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27	1,654	1,654	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance:

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life Insurance	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c) N/A Fraternal	11 Other Individual Life	12 YRT Mortality Risk Only
2704. FINES AND PENALTIES	1,654	0	1,654	0	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27	1,654	0	1,654	0	0	0	0	0	0	0	0	0

Additional Write-ins for Schedule H:

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
1104. Experience refund	(1,832,848)	(66.3)	0	0.0	0	0.0	0	0.0	(1,832,848)	(66.3)	0	0.0	0	0.0	0	0.0	0	0.0
1197. Summary of remaining write-ins for Line 11	(1,832,848)	(66.3)	0	0.0	0	0.0	0	0.0	(1,832,848)	(66.3)	0	0.0	0	0.0	0	0.0	0	0.0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	422,285,916	4.5	422,285,916	0	422,285,916	4.5
1.02 All Other Governments	3,017,782	0.0	3,017,782	0	3,017,782	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	23,679,873	0.3	23,679,873	0	23,679,873	0.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	43,738,618	0.5	43,738,618	0	43,738,618	0.5
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	773,530,111	8.2	773,530,111	0	773,530,111	8.2
1.06 Industrial and Miscellaneous	4,682,909,216	49.5	4,682,909,216	0	4,682,909,216	49.5
1.07 Hybrid Securities	42,925,053	0.5	42,925,053	0	42,925,053	0.5
1.08 Parent, Subsidiaries and Affiliates	4,377,721	0.0	4,377,721	0	4,377,721	0.0
1.09 SVO Identified Funds	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans	11,376,610	0.1	11,376,610	0	11,376,610	0.1
1.11 Total Long-Term Bonds	6,007,840,900	63.5	6,007,840,900	0	6,007,840,900	63.5
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	1,962,125	0.0	1,962,125	0	1,962,125	0.0
2.02 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock	1,962,125	0.0	1,962,125	0	1,962,125	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	852,898	0.0	852,898	0	852,898	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	9,460,400	0.1	9,460,400	0	9,460,400	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	1,943,930,978	20.6	1,943,930,978	0	1,943,930,978	20.6
3.05 Mutual Funds	54,765,315	0.6	54,765,315	0	54,765,315	0.6
3.06 Unit Investment Trusts	0	0.0	0	0	0	0.0
3.07 Closed-End Funds	0	0.0	0	0	0	0.0
3.08 Total Common Stocks	2,009,009,591	21.2	2,009,009,591	0	2,009,009,591	21.2
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages	0	0.0	0	0	0	0.0
4.02 Residential Mortgages	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages	486,022,840	5.1	486,022,840	0	486,022,840	5.1
4.04 Mezzanine Real Estate Loans	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance	0	0.0	0	0	0	0.0
4.06 Total Mortgage Loans	486,022,840	5.1	486,022,840	0	486,022,840	5.1
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	53,161,833	0.6	53,161,833	0	53,161,833	0.6
5.02 Properties Held for Production of Income	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale	0	0.0	0	0	0	0.0
5.04 Total Real Estate	53,161,833	0.6	53,161,833	0	53,161,833	0.6
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	49,429,654	0.5	49,429,654	0	49,429,654	0.5
6.02 Cash Equivalents (Schedule E, Part 2)	0	0.0	0	0	0	0.0
6.03 Short-Term Investments (Schedule DA)	0	0.0	0	0	0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	49,429,654	0.5	49,429,654	0	49,429,654	0.5
7. Contract Loans	458,033,776	4.8	458,033,776	0	458,033,776	4.8
8. Derivatives (Schedule DB)	191,724,968	2.0	191,724,968	0	191,724,968	2.0
9. Other Invested Assets (Schedule BA)	198,788,089	2.1	198,788,089	0	198,788,089	2.1
10. Receivables for Securities	0	0.0	0	0	0	0.0
11. Securities Lending (Schedule DL, Part 1)	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	40,079	0.0	40,079	0	40,079	0.0
13. Total Invested Assets	9,456,013,855	100.0	9,456,013,855	0	9,456,013,855	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		53,247,826
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	4,471,100	4,471,100
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		(159,300)
5.	Deduct amounts received on disposals, Part 3, Column 15		1,220,700
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,177,092	
	8.2 Totals, Part 3, Column 9	0	3,177,092
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		53,161,833
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		53,161,833

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		428,663,197
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	91,915,200	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	666,134	92,581,334
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		797,216
7.	Deduct amounts received on disposals, Part 3, Column 15		36,018,909
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		486,022,838
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		486,022,838
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		486,022,838

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		214,746,595
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,500,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	5,318,536	7,818,536
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		27,109
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	8,797,044	
	5.2 Totals, Part 3, Column 9	544,779	9,341,823
6.	Total gain (loss) on disposals, Part 3, Column 19		(705,298)
7.	Deduct amounts received on disposals, Part 3, Column 16		22,919,625
8.	Deduct amortization of premium and depreciation		2,692,736
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	6,828,310	
	10.2 Totals, Part 3, Column 11	0	6,828,310
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		198,788,094
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		198,788,094

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,417,693,375
2.	Cost of bonds and stocks acquired, Part 3, Column 7		933,448,372
3.	Accrual of discount		11,514,439
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(112,640)	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	316,218,241	
	4.4 Part 4, Column 11	(2,444,919)	313,660,682
5.	Total gain (loss) on disposals, Part 4, Column 19		12,289,052
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		662,055,998
7.	Deduct amortization of premium		13,208,092
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	2,040,726	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	2,040,726
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		7,511,505
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		8,018,812,609
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		8,018,812,609

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	422,285,915	479,670,862	371,412,540	532,875,970
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	3,017,783	3,736,500	3,019,650	3,000,000
	4. Totals	425,303,698	483,407,362	374,432,190	535,875,970
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	23,679,873	29,679,533	24,088,712	20,535,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	43,738,618	51,358,568	44,050,720	42,265,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	773,530,111	872,192,869	775,784,654	759,426,555
Industrial and Miscellaneous,	8. United States	3,708,366,317	4,152,374,350	3,724,510,945	3,530,061,125
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	148,564,514	174,498,585	149,525,063	141,671,397
and Hybrid Securities (Unaffiliated)	10. Other Countries	880,280,038	945,045,672	882,342,938	850,501,799
	11. Totals	4,737,210,869	5,271,918,607	4,756,378,946	4,522,234,321
Parent, Subsidiaries and Affiliates	12. Totals	4,377,721	8,921,192	3,842,300	6,986,000
	13. Total Bonds	6,007,840,890	6,717,478,131	5,978,577,522	5,887,322,846
PREFERRED STOCKS	14. United States	1,962,125	2,044,799	1,962,125	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	1,962,125	2,044,799	1,962,125	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	1,962,125	2,044,799	1,962,125	
COMMON STOCKS	20. United States	64,954,386	64,954,386	60,782,047	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	124,228	124,228	265,752	
	23. Totals	65,078,614	65,078,614	61,047,799	
Parent, Subsidiaries and Affiliates	24. Totals	1,943,930,978	1,943,930,978	736,288,390	
	25. Total Common Stocks	2,009,009,592	2,009,009,592	797,336,189	
	26. Total Stocks	2,010,971,717	2,011,054,391	799,298,314	
	27. Total Bonds and Stocks	8,018,812,607	8,728,532,522	6,777,875,836	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	40,463,359	152,241,733	98,984,001	123,087,821	7,509,000	XXX	422,285,914	7.0	453,817,608	7.9	422,285,914	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	40,463,359	152,241,733	98,984,001	123,087,821	7,509,000	XXX	422,285,914	7.0	453,817,608	7.9	422,285,914	0
2. **All Other Governments**												
2.1 NAIC 1	0	0	0	0	3,017,782	XXX	3,017,782	0.1	0	0.0	0	3,017,782
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	3,017,782	XXX	3,017,782	0.1	0	0.0	0	3,017,782
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	0	0	0	2,036,295	13,452,694	XXX	15,488,989	0.3	15,589,126	0.3	15,488,989	0
3.2 NAIC 2	0	819,088	4,095,442	3,276,354	0	XXX	8,190,884	0.1	8,231,533	0.1	8,190,884	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	819,088	4,095,442	5,312,649	13,452,694	XXX	23,679,873	0.4	23,820,659	0.4	23,679,873	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	3,457,305	19,162,149	4,237,882	0	16,071,345	XXX	42,928,681	0.7	43,000,764	0.7	42,928,681	0
4.2 NAIC 2	0	809,937	0	0	0	XXX	809,937	0.0	812,408	0.0	809,937	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	3,457,305	19,972,086	4,237,882	0	16,071,345	XXX	43,738,618	0.7	43,813,172	0.8	43,738,618	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	89,384,396	225,214,860	137,403,630	104,767,109	164,488,791	XXX	721,258,786	12.0	811,135,404	14.1	697,547,485	23,711,300
5.2 NAIC 2	209,271	7,306,047	5,890,242	14,222,228	18,226,200	XXX	45,853,988	0.8	46,298,989	0.8	30,105,976	15,748,013
5.3 NAIC 3	0	0	0	6,417,341	0	XXX	6,417,341	0.1	0	0.0	6,417,341	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	6,415,012	0.1	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	2,073,850	0.0	0	0
5.7 Totals	89,593,667	232,520,907	143,293,872	125,406,678	182,714,991	XXX	773,530,115	12.9	865,923,255	15.1	734,070,802	39,459,313

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	86,078,861	288,487,646	348,458,193	545,829,188	1,014,929,050	XXX	2,283,782,938	38.0	2,007,534,059	35.0	1,334,129,550	949,653,384
6.2 NAIC 2	58,730,416	432,633,230	261,158,138	451,224,440	956,669,108	XXX	2,160,415,332	36.0	2,029,082,141	35.4	1,730,820,559	429,594,774
6.3 NAIC 3	1,605,749	45,681,796	61,316,178	42,928,251	39,278,532	XXX	190,810,506	3.2	177,065,812	3.1	132,712,092	58,098,414
6.4 NAIC 4	0	15,362,421	15,778,791	0	0	XXX	31,141,212	0.5	65,376,453	1.1	30,142,084	999,129
6.5 NAIC 5	487,000	0	1,309,787	4,959,151	0	XXX	6,755,938	0.1	11,953,614	0.2	6,268,938	487,000
6.6 NAIC 6	0	0	0	0	10,003,281	XXX	10,003,281	0.2	1,557,900	0.0	0	10,003,281
6.7 Totals	146,902,026	782,165,093	688,021,087	1,044,941,030	2,020,879,971	XXX	4,682,909,207	77.9	4,292,569,979	74.8	3,234,073,223	1,448,835,982
7. **Hybrid Securities**												
7.1 NAIC 1	11,492,276	0	1,995,254	0	0	XXX	13,487,530	0.2	13,472,852	0.2	13,487,530	0
7.2 NAIC 2	0	0	8,315,570	0	10,061,019	XXX	18,376,589	0.3	13,344,230	0.2	13,376,590	5,000,000
7.3 NAIC 3	0	0	9,435,933	0	1,625,000	XXX	11,060,933	0.2	11,085,058	0.2	9,435,933	1,625,000
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	11,492,276	0	19,746,757	0	11,686,019	XXX	42,925,052	0.7	37,902,140	0.7	36,300,053	6,625,000
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	4,377,721	0	XXX	4,377,721	0.1	4,301,065	0.1	0	4,377,721
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	4,377,721	0	XXX	4,377,721	0.1	4,301,065	0.1	0	4,377,721
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	2,789,590	0	0	0	XXX	2,789,590	0.0	2,889,836	0.1	0	2,789,590
10.4 NAIC 4	0	5,565,105	0	0	0	XXX	5,565,105	0.1	7,274,138	0.1	0	5,565,105
10.5 NAIC 5	0	3,021,915	0	0	0	XXX	3,021,915	0.1	2,890,542	0.1	0	3,021,915
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	11,376,610	0	0	0	XXX	11,376,610	0.2	13,054,516	0.2	0	11,376,610

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 230,876,197	685,106,388	591,078,960	775,720,413	1,219,468,662	0	3,502,250,620	58.3	XXX	XXX	2,525,868,149	976,382,466
11.2 NAIC 2	(d) 58,939,687	441,568,302	279,459,392	473,100,743	984,956,327	0	2,238,024,451	37.3	XXX	XXX	1,783,303,946	454,720,508
11.3 NAIC 3	(d) 1,605,749	48,471,386	70,752,111	49,345,592	40,903,532	0	211,078,370	3.5	XXX	XXX	148,565,366	62,513,004
11.4 NAIC 4	(d) 0	20,927,526	15,778,791	0	0	0	36,706,317	0.6	XXX	XXX	30,142,084	6,564,234
11.5 NAIC 5	(d) 487,000	3,021,915	1,309,787	4,959,151	0	0	(c) 9,777,853	0.2	XXX	XXX	6,268,938	3,508,915
11.6 NAIC 6	(d) 0	0	0	0	10,003,281	0	(c) 10,003,281	0.2	XXX	XXX	0	10,003,281
11.7 Totals	291,908,633	1,199,095,517	958,379,041	1,303,125,899	2,255,331,802	0	(b) 6,007,840,892	100.0	XXX	XXX	4,494,148,483	1,513,692,408
11.8 Line 11.7 as a % of Col. 7	4.9	20.0	16.0	21.7	37.5	0.0	100.0	XXX	XXX	XXX	74.8	25.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	277,264,110	686,355,093	644,169,462	662,719,375	1,074,041,773	0	XXX	XXX	3,344,549,813	58.3	2,449,793,641	894,756,174
12.2 NAIC 2	83,342,521	510,101,478	319,346,123	389,892,655	799,387,589	0	XXX	XXX	2,102,070,366	36.7	1,688,525,867	413,544,500
12.3 NAIC 3	6,890,107	50,166,774	43,822,509	58,274,214	31,887,102	0	XXX	XXX	191,040,706	3.3	130,773,326	60,267,379
12.4 NAIC 4	0	29,709,788	35,504,522	13,851,293	0	0	XXX	XXX	79,065,603	1.4	56,351,901	22,713,703
12.5 NAIC 5	914,000	3,377,542	10,552,614	0	0	0	XXX	XXX	(c) 14,844,156	0.3	10,552,614	4,291,542
12.6 NAIC 6	0	0	0	0	3,631,750	0	XXX	XXX	(c) 3,631,750	0.1	3,631,750	0
12.7 Totals	368,410,738	1,279,710,675	1,053,395,230	1,124,737,537	1,908,948,214	0	XXX	XXX	(b) 5,735,202,394	100.0	4,339,629,099	1,395,573,298
12.8 Line 12.7 as a % of Col. 9	6.4	22.3	18.4	19.6	33.3	0.0	XXX	XXX	100.0	XXX	75.7	24.3
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	176,646,321	494,019,576	376,790,606	514,625,958	963,785,689	0	2,525,868,150	42.0	2,449,793,641	42.7	2,525,868,150	XXX
13.2 NAIC 2	45,001,172	329,743,995	170,426,367	372,313,776	865,818,635	0	1,783,303,945	29.7	1,688,525,867	29.4	1,783,303,945	XXX
13.3 NAIC 3	336,772	8,689,195	56,953,978	43,306,889	39,278,532	0	148,565,366	2.5	130,773,326	2.3	148,565,366	XXX
13.4 NAIC 4	0	14,863,292	15,278,791	0	0	0	30,142,083	0.5	56,351,901	1.0	30,142,083	XXX
13.5 NAIC 5	0	0	1,309,787	4,959,151	0	0	6,268,938	0.1	10,552,614	0.2	6,268,938	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	3,631,750	0.1	0	XXX
13.7 Totals	221,984,265	847,316,058	620,759,529	935,205,774	1,868,882,856	0	4,494,148,482	74.8	4,339,629,099	75.7	4,494,148,482	XXX
13.8 Line 13.7 as a % of Col. 7	4.9	18.9	13.8	20.8	41.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.7	14.1	10.3	15.6	31.1	0.0	74.8	XXX	XXX	XXX	74.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	54,229,878	191,086,811	214,288,354	261,094,455	255,682,968	0	976,382,466	16.3	894,756,174	15.6	XXX	976,382,466
14.2 NAIC 2	13,938,515	111,824,307	109,033,025	100,786,967	119,137,693	0	454,720,507	7.6	413,544,500	7.2	XXX	454,720,507
14.3 NAIC 3	1,268,977	39,782,191	13,798,132	6,038,703	1,625,000	0	62,513,003	1.0	60,267,379	1.1	XXX	62,513,003
14.4 NAIC 4	0	6,064,234	500,000	0	0	0	6,564,234	0.1	22,713,703	0.4	XXX	6,564,234
14.5 NAIC 5	487,000	3,021,915	0	0	0	0	3,508,915	0.1	4,291,542	0.1	XXX	3,508,915
14.6 NAIC 6	0	0	0	0	10,003,281	0	10,003,281	0.2	0	0.0	XXX	10,003,281
14.7 Totals	69,924,370	351,779,458	337,619,511	367,920,125	386,448,942	0	1,513,692,406	25.2	1,395,573,298	24.3	XXX	1,513,692,406
14.8 Line 14.7 as a % of Col. 7	4.6	23.2	22.3	24.3	25.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.2	5.9	5.6	6.1	6.4	0.0	25.2	XXX	XXX	XXX	XXX	25.2

(a) Includes $.....1,079,883,565 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....14,140,495 current year of bonds with Z designations and $.....24,256,789 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	5,116,632	75,152,440	66,818,932	108,217,509	0	XXX	255,305,513	4.2	260,204,251	4.5	255,305,513	0
1.02 Residential Mortgage-Backed Securities	35,148,736	73,678,486	30,427,284	10,497,331	3,160,145	XXX	152,911,982	2.5	179,515,277	3.1	152,911,982	0
1.03 Commercial Mortgage-Backed Securities	197,991	3,410,807	1,737,785	4,372,980	4,348,855	XXX	14,068,418	0.2	14,098,081	0.2	14,068,419	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	40,463,359	152,241,733	98,984,001	123,087,820	7,509,000	XXX	422,285,913	7.0	453,817,609	7.9	422,285,914	0
2. **All Other Governments**												
2.01 Issuer Obligations	0	0	0	0	3,017,782	XXX	3,017,782	0.1	0	0.0	0	3,017,782
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	3,017,782	XXX	3,017,782	0.1	0	0.0	0	3,017,782
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	0	819,088	4,095,442	5,312,649	13,452,694	XXX	23,679,873	0.4	23,820,660	0.4	23,679,873	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	819,088	4,095,442	5,312,649	13,452,694	XXX	23,679,873	0.4	23,820,660	0.4	23,679,873	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	3,457,305	19,972,086	4,237,882	0	16,071,345	XXX	43,738,618	0.7	43,813,171	0.8	43,738,618	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	3,457,305	19,972,086	4,237,882	0	16,071,345	XXX	43,738,618	0.7	43,813,171	0.8	43,738,618	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	2,402,713	20,004,334	44,139,895	76,091,929	157,857,232	XXX	300,496,103	5.0	280,598,452	4.9	281,914,442	18,581,662
5.02 Residential Mortgage-Backed Securities	76,124,610	191,422,443	81,995,466	25,167,251	5,658,572	XXX	380,368,342	6.3	509,698,364	8.9	380,368,341	0
5.03 Commercial Mortgage-Backed Securities	11,066,345	21,094,130	17,158,511	24,147,498	19,199,186	XXX	92,665,670	1.5	75,626,439	1.3	71,788,019	20,877,651
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	89,593,668	232,520,907	143,293,872	125,406,678	182,714,990	XXX	773,530,115	12.9	865,923,255	15.1	734,070,802	39,459,313
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	108,057,910	645,045,242	541,027,857	929,538,898	1,993,118,350	XXX	4,216,788,257	70.2	3,852,904,732	67.2	3,219,800,813	996,987,441
6.02 Residential Mortgage-Backed Securities	3,019,185	4,349,309	895,305	185,261	1,735	XXX	8,450,795	0.1	13,679,899	0.2	2,716,182	5,734,614
6.03 Commercial Mortgage-Backed Securities	3,189,621	10,788,842	21,221,667	30,783,342	2,521,003	XXX	68,504,475	1.1	69,073,631	1.2	8,722,612	59,781,863
6.04 Other Loan-Backed and Structured Securities	32,635,311	121,981,701	124,876,258	84,433,529	25,238,883	XXX	389,165,682	6.5	356,911,717	6.2	2,833,616	386,332,065
6.05 Totals	146,902,027	782,165,094	688,021,087	1,044,941,030	2,020,879,971	XXX	4,682,909,209	77.9	4,292,569,979	74.8	3,234,073,223	1,448,835,983
7. **Hybrid Securities**												
7.01 Issuer Obligations	11,492,276	0	19,746,757	0	11,686,019	XXX	42,925,052	0.7	37,902,141	0.7	36,300,053	6,625,000
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	11,492,276	0	19,746,757	0	11,686,019	XXX	42,925,052	0.7	37,902,141	0.7	36,300,053	6,625,000
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations	0	0	0	4,377,721	0	XXX	4,377,721	0.1	4,301,065	0.1	0	4,377,721
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	4,377,721	0	XXX	4,377,721	0.1	4,301,065	0.1	0	4,377,721

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	11,376,610	0	0	0	XXX	11,376,610	0.2	13,054,516	0.2	0	11,376,610
10.03 Totals	0	11,376,610	0	0	0	XXX	11,376,610	0.2	13,054,516	0.2	0	11,376,610
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	130,526,836	760,993,190	680,066,765	1,123,538,706	2,195,203,422	XXX	4,890,328,919	81.4	XXX	XXX	3,860,739,312	1,029,589,606
11.02 Residential Mortgage-Backed Securities	114,292,531	269,450,238	113,318,055	35,849,843	8,820,452	XXX	541,731,119	9.0	XXX	XXX	535,996,505	5,734,614
11.03 Commercial Mortgage-Backed Securities	14,453,957	35,293,779	40,117,963	59,303,820	26,069,044	XXX	175,238,563	2.9	XXX	XXX	94,579,050	80,659,514
11.04 Other Loan-Backed and Structured Securities	32,635,311	121,981,701	124,876,258	84,433,529	25,238,883	XXX	389,165,682	6.5	XXX	XXX	2,833,616	386,332,065
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	11,376,610	0	0	0	XXX	11,376,610	0.2	XXX	XXX	0	11,376,610
11.08 Totals	291,908,635	1,199,095,518	958,379,041	1,303,125,898	2,255,331,801	0	6,007,840,893	100.0	XXX	XXX	4,494,148,483	1,513,692,409
11.09 Line 11.08 as a % of Col. 7	4.9	20.0	16.0	21.7	37.5	0.0	100.0	XXX	XXX	XXX	74.8	25.2
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	156,009,066	768,266,284	787,116,830	941,100,623	1,851,051,669	XXX	XXX	XXX	4,503,544,472	78.5	3,565,628,594	937,915,881
12.02 Residential Mortgage-Backed Securities	174,687,421	364,023,113	114,184,728	39,814,191	10,184,087	XXX	XXX	XXX	702,893,540	12.3	693,238,501	9,655,039
12.03 Commercial Mortgage-Backed Securities	9,258,720	28,661,752	38,242,197	62,609,575	20,025,907	XXX	XXX	XXX	158,798,151	2.8	77,370,880	81,427,273
12.04 Other Loan-Backed and Structured Securities	28,455,533	105,705,010	113,851,474	81,213,150	27,686,550	XXX	XXX	XXX	356,911,717	6.2	3,391,128	353,520,589
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	13,054,516	0	0	0	XXX	XXX	XXX	13,054,516	0.2	0	13,054,516
12.08 Totals	368,410,740	1,279,710,675	1,053,395,229	1,124,737,539	1,908,948,213	0	XXX	XXX	5,735,202,396	100.0	4,339,629,103	1,395,573,298
12.09 Line 12.08 as a % of Col. 9	6.4	22.3	18.4	19.6	33.3	0.0	XXX	XXX	100.0	XXX	75.7	24.3
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	98,348,233	554,912,712	489,181,694	875,293,496	1,843,003,178	XXX	3,860,739,313	64.3	3,565,628,594	62.2	3,860,739,313	XXX
13.02 Residential Mortgage-Backed Securities	111,939,576	266,440,864	112,968,898	35,826,744	8,820,423	XXX	535,996,505	8.9	693,238,501	12.1	535,996,505	XXX
13.03 Commercial Mortgage-Backed Securities	11,111,409	24,982,185	17,340,667	24,085,533	17,059,255	XXX	94,579,049	1.6	77,370,880	1.3	94,579,049	XXX
13.04 Other Loan-Backed and Structured Securities	585,047	980,297	1,268,271	0	0	XXX	2,833,615	0.0	3,391,128	0.1	2,833,615	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	221,984,265	847,316,058	620,759,530	935,205,773	1,868,882,856	0	4,494,148,482	74.8	4,339,629,103	75.7	4,494,148,482	XXX
13.09 Line 13.08 as a % of Col. 7	4.9	18.9	13.8	20.8	41.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.7	14.1	10.3	15.6	31.1	0.0	74.8	XXX	XXX	XXX	74.8	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	32,178,604	206,080,479	190,885,072	248,245,210	352,200,240	XXX	1,029,589,605	17.1	937,915,881	16.4	XXX	1,029,589,605
14.02 Residential Mortgage-Backed Securities	2,352,954	3,009,374	349,158	23,099	29	XXX	5,734,614	0.1	9,655,039	0.2	XXX	5,734,614
14.03 Commercial Mortgage-Backed Securities	3,342,548	10,311,593	22,777,296	35,218,287	9,009,790	XXX	80,659,514	1.3	81,427,273	1.4	XXX	80,659,514
14.04 Other Loan-Backed and Structured Securities	32,050,263	121,001,403	123,607,987	84,433,529	25,238,883	XXX	386,332,065	6.4	353,520,589	6.2	XXX	386,332,065
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	11,376,610	0	0	0	XXX	11,376,610	0.2	13,054,516	0.2	XXX	11,376,610
14.08 Totals	69,924,369	351,779,459	337,619,513	367,920,125	386,448,942	0	1,513,692,408	25.2	1,395,573,298	24.3	XXX	1,513,692,408
14.09 Line 14.08 as a % of Col. 7	4.6	23.2	22.3	24.3	25.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.2	5.9	5.6	6.1	6.4	0.0	25.2	XXX	XXX	XXX	XXX	25.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	0	0	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	0	0	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)		80,454,985
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	50,602,705	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	39,404	50,642,109
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	28,005,762	
3.2	Section 2, Column 19	(28,931,144)	(925,382)
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		50,531,796
6.	Considerations received/(paid) on terminations, Section 2, Column 15		98,690,104
7.	Amortization:		
7.1	Section 1, Column 19	0	
7.2	Section 2, Column 21	0	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20	0	
8.2	Section 2, Column 23	0	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18	0	
9.2	Section 2, Column 20	0	0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		82,013,403
11.	Deduct nonadmitted assets		0
12	Statement value at end of current period (Line 10 minus Line 11)		82,013,403

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				38,220
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				314,736
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus	65,325			
3.12	Section 1, Column 15, prior year	0	65,325		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	0			
3.14	Section 1, Column 18, prior year	0	0	65,325	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	65,325			
3.24	Section 1, Column 19, prior year plus	0			
3.25	SSAP No. 108 Adjustments	0	65,325	65,325	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		157,750		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	157,750			
4.23	SSAP No. 108 Adjustments	0	157,750		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				352,956
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				352,956

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	82,087,687	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	352,954	
3.	Total (Line 1 plus Line 2)		82,440,642
4.	Part D, Section 1, Column 6	191,724,966	
5.	Part D, Section 1, Column 7	(109,284,324)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
			Fair Value Check
7.	Part A, Section 1, Column 16	80,386,423	
8.	Part B, Section 1, Column 13	352,954	
9.	Total (Line 7 plus Line 8)		80,739,378
10.	Part D, Section 1, Column 9	190,752,837	
11.	Part D, Section 1, Column 10	(110,013,459)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
			Potential Exposure Check
13.	Part A, Section 1, Column 21	166,369	
14.	Part B, Section 1, Column 20	115,000	
15.	Part D, Section 1, Column 12	281,369	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	116,300,000	0	116,300,000	0
2. Cost of cash equivalents acquired	615,400,000	0	615,400,000	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	731,700,000	0	731,700,000	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Home Office		Montpelier	VT	01/01/1957.	04/01/2010.	81,647,248	0	40,400,676	38,324,486	2,015,148	0	0	(2,015,148)	0	6,239,869	2,278,194
Record Center		Montpelier	VT	01/01/1985.	04/01/2010.	4,254,025	0	1,298,015	1,231,310	112,486	0	0	(112,486)	0	639,688	0
North Building		Montpelier	VT	01/01/1985.	04/01/2010.	29,835,696	0	7,454,513	7,071,426	810,035	0	0	(810,035)	0	3,513,960	0
Parking Garage		Montpelier	VT	01/01/1985.	04/01/2010.	7,994,012	0	2,501,321	2,372,778	186,520	0	0	(186,520)	0	0	0
Access Road		Montpelier	VT	01/01/1985.	04/01/2010.	834,880	0	3,571	0	399	0	0	(399)	0	0	0
24 Mountainview		Montpelier	VT	12/01/2005.	04/01/2010.	227,673	0	174,079	285,000	6,747	0	0	(6,747)	0	12	700
22 Mountainview		Montpelier	VT	01/01/1957.	04/01/2010.	188,936	0	117,015	260,000	2,312	0	0	(2,312)	0	0	1,250
37 Mountainview		Montpelier	VT	01/01/1957.	04/01/2010.	156,529	0	90,883	210,000	2,821	0	0	(2,821)	0	3,600	0
155 Northfield Street - Land		Montpelier	VT	01/01/1957.	04/01/2010.	1,770	0	1,770	116,300	0	0	0	0	0	0	0
Land		Montpelier	VT	01/01/1957.	04/01/2010.	155,930	0	155,930	0	0	0	0	0	0	0	0
Land		Montpelier	VT	01/01/1962.	04/01/2010.	30,000	0	30,000	0	0	0	0	0	0	0	0
Guest House		Montpelier	VT	01/01/1970.	04/01/2010.	1,483,174	0	501,717	1,000,000	24,345	0	0	(24,345)	0	0	595
Land - 41 Mountainview		Montpelier	VT	01/01/1993.	04/01/2010.	29,925	0	29,925	60,000	0	0	0	0	0	0	0
39 Mountainview		Montpelier	VT	08/31/2006.	04/01/2010.	250,197	0	166,921	210,000	6,255	0	0	(6,255)	0	1,400	45
Mountainview Land		Montpelier	VT	01/01/1994.	04/01/2010.	72,827	0	70,254	50,000	2,375	0	0	(2,375)	0	0	0
27 Moutainview		Montpelier	VT	01/01/1997.	04/01/2010.	302,688	0	165,245	300,000	7,650	0	0	(7,650)	0	7,700	625
0299999. Properties Occupied by the Reporting Entity - Administrative						127,465,509	0	53,161,833	51,491,300	3,177,092	0	0	(3,177,092)	0	10,406,229	2,281,409
0399999. Total - Properties Occupied by the Reporting Entity						127,465,509	0	53,161,833	51,491,300	3,177,092	0	0	(3,177,092)	0	10,406,229	2,281,409
0699999. Totals						127,465,509	0	53,161,833	51,491,300	3,177,092	0	0	(3,177,092)	0	10,406,229	2,281,409

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Home Office	Montpelier	VT	01/01/1957.	Various	0	0	0	3,321,391
Parking Garage	Montpelier	VT	01/01/1985.	Various	0	0	0	1,066,448
22 Mountainview	Montpelier	VT	01/01/1957.	Various	0	0	0	83,261
0199999. Total - Acquired by Purchase					0	0	0	4,471,100
0399999. Totals					0	0	0	4,471,100

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Valdosta	Valdosta	GA	12/30/2021.	Bemiss Development Partners, LLC	1,500,000	0	1,380,000	0	0	0	0	0	0	1,220,700	0	(159,300)	(159,300)	86,316	277,911
0199999. Total - Property Disposed					1,500,000	0	1,380,000	0	0	0	0	0	0	1,220,700	0	(159,300)	(159,300)	86,316	277,911
0399999. Totals					1,500,000	0	1,380,000	0	0	0	0	0	0	1,220,700	0	(159,300)	(159,300)	86,316	277,911

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0329555		FRESNO	CA		10/02/2000.	8.75	2,562,511	0	0	0	0	0	36,600,000	10/27/2021
0329590		SCOTTSDALE	AZ		09/17/2002.	8.08	583,980	0	0	0	0	0	21,200,000	11/01/2021
0329591		DAVIDSON	NC		09/12/2003.	8.75	899,120	0	0	0	0	0	4,800,000	12/05/2021
0329593		KIRKLAND	WA		11/27/2002.	7.00	1,794,007	0	0	0	0	0	8,300,000	12/12/2021
0329608		HAMPTON	VA		02/02/2004.	7.81	786,654	0	0	0	0	0	8,600,000	12/07/2021
0329626		LOUISBURG	NC		09/24/2004.	6.40	1,949,476	0	0	0	0	0	10,800,000	12/14/2021
0329658		TIMONIUM	MD		07/10/2006.	6.59	2,411,454	0	0	0	0	0	6,800,000	09/29/2021
0329665		AUSTELL	GA		09/21/2006.	6.50	5,875,634	0	0	0	0	0	20,100,000	11/21/2021
0329710		SALEM	NH		09/12/2012.	4.50	5,846,176	0	0	0	0	0	16,600,000	12/14/2021
0329712		MINNEAPOLIS	MN		12/28/2012.	4.05	6,122,526	0	0	0	0	0	14,900,000	12/06/2021
0329714	CF	COLUMBUS	OH		02/08/2013.	3.88	7,501,475	0	0	0	0	0	16,400,000	11/12/2021
0329716		ANN ARBOR	MI		05/28/2013.	3.65	4,507,678	0	0	0	0	0	42,600,000	12/22/2021
0329717		LINCOLN	NE		07/16/2013.	3.90	10,530,780	0	0	0	0	0	21,900,000	12/21/2021
0329718		HUNTINGTON	NY		09/04/2013.	4.10	3,314,810	0	0	0	0	0	9,100,000	08/24/2021
0329721		FT WORTH	TX		02/21/2014.	4.85	7,773,442	0	0	0	0	0	13,900,000	10/29/2021
0329723	CF	MADISON	WI		07/31/2014.	4.38	5,594,132	0	0	0	0	0	9,400,000	12/03/2021
0329725	CF	ISSAQUAH	WA		06/08/2015.	4.00	13,173,752	0	0	0	0	0	26,700,000	12/13/2021
0329726	CF	PHILADELPHIA	PA		06/01/2015.	3.80	21,703,666	0	0	0	0	0	44,400,000	11/22/2021
0329727		MORENO VALLEY	CA		07/09/2015.	3.95	7,791,640	0	0	0	0	0	18,900,000	12/14/2021
0329728	CF	CHELMSFORD	MA		07/30/2015.	3.65	9,386,863	0	0	0	0	0	28,600,000	10/21/2021
0329729		NEWPORT BEACH	CA		07/29/2015.	3.95	29,000,000	0	0	0	0	0	57,600,000	11/23/2021
0329730		WAYZATA	MN		10/01/2015.	4.28	10,486,023	0	0	0	0	0	16,400,000	12/14/2021
0329731	CF	INDIANAPOLIS	IN		12/11/2015.	3.95	10,000,000	0	0	0	0	0	14,800,000	10/26/2021
0329732		EL CAJON	CA		04/21/2016.	4.10	14,000,000	0	0	0	0	0	37,700,000	10/22/2021
0329733	CF	ESTES PARK	CO		10/03/2016.	3.42	7,827,385	0	0	0	0	0	25,400,000	12/07/2021
0329734		EDINA	MN		10/14/2016.	2.99	7,993,864	0	0	0	0	0	22,700,000	11/23/2021
0329735	CF	NORTH CHICAGO	IL		08/31/2016.	3.43	18,411,235	0	0	0	0	0	30,700,000	12/28/2021
0329737		SEATTLE	WA		09/27/2016.	3.60	18,053,674	0	0	0	0	0	37,100,000	12/14/2021
0329738		PHOENIX	AZ		12/16/2016.	3.32	37,625,000	0	0	0	0	0	79,400,000	07/16/2021
0329739	CF	PHOENIX	AZ		08/04/2017.	3.84	16,375,934	0	0	0	0	0	28,700,000	10/26/2021
0329740		HILLSBORO	OR		11/17/2017.	3.65	10,422,567	0	0	0	0	0	20,600,000	12/12/2021
0329741		SAN ANTONIO	TX		02/27/2018.	4.06	5,506,678	0	0	0	0	0	10,600,000	12/05/2021
0329743	CF	CHANDLER	AZ		05/01/2018.	3.97	13,000,000	0	0	0	0	0	22,200,000	11/16/2021
0329744		THE COLONY	TX		06/14/2018.	4.02	4,685,053	0	0	0	0	0	9,700,000	12/14/2021
0329745	CF	CARROLLTON	TX		06/15/2018.	4.02	7,355,557	0	0	0	0	0	15,100,000	12/07/2021
0329746		PORTLAND	OR		07/02/2018.	4.28	2,660,000	0	0	0	0	0	10,100,000	12/14/2021
0329747	CF	GRETNA	NE		02/07/2019.	4.69	10,969,154	0	0	0	0	0	18,800,000	11/11/2021
0329750	CF	SAN DIEGO	CA		01/29/2019.	4.54	18,576,881	0	0	0	0	0	29,700,000	10/04/2021
0329752		OMAHA	NE		12/03/2019.	3.25	15,588,578	0	0	0	0	0	24,600,000	10/08/2021
0329753		RANCHO CUCAMONGA	CA		12/08/2020.	3.49	5,000,000	0	0	0	0	0	8,900,000	10/29/2020
0329755		OLIVETTE	MO		12/30/2020.	3.15	10,304,290	0	0	0	0	0	15,400,000	10/29/2021
0329757		HUDSON	NH		02/11/2021.	2.30	14,000,000	0	0	0	0	0	27,200,000	02/03/2021
0329758		MADISON	WI		07/06/2021.	3.20	7,300,000	0	0	0	0	0	13,900,000	04/13/2021
0329759		LENEXA	KS		05/17/2021.	3.50	18,819,273	0	0	0	0	0	27,000,000	04/21/2021

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0329760		LOUISVILLE	KY		05/19/2021.	3.34	11,296,112	0	0	0	0	0	16,900,000	04/17/2021
0329767		LINCOLN	NE		07/01/2021.	3.38	10,274,472	0	0	0	0	0	16,930,000	06/15/2021
0329768		CHARLOTTE	NC		09/17/2021.	3.25	7,500,000	0	0	0	0	0	12,840,000	08/25/2021
329754C		Torrance	CA		09/30/2021.	3.70	22,881,334	0	0	0	0	0	89,000,000	08/19/2021
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							486,022,840	0	0	0	0	0	1,120,570,000	XXX
0899999. Total - Mortgages in Good Standing							486,022,840	0	0	0	0	0	1,120,570,000	XXX
3399999. Totals							486,022,840	0	0	0	0	0	1,120,570,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0329757	HUDSON	NH		02/11/2021	2.30	14,000,000	0	27,200,000
0329758	MADISON	WI		07/06/2021	3.20	7,300,000	0	13,900,000
0329759	LENEXA	KS		05/17/2021	3.50	19,000,000	0	27,000,000
0329760	LOUISVILLE	KY		05/19/2021	3.34	11,500,000	0	16,900,000
0329767	LINCOLN	NE		07/01/2021	3.38	10,400,000	0	16,930,000
0329768	CHARLOTTE	NC		09/17/2021	3.25	7,500,000	0	12,840,000
329754C	Torrance	CA		09/30/2021	3.70	22,215,200	666,134	89,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						91,915,200	666,134	203,770,000
0899999. Total - Mortgages in Good Standing						91,915,200	666,134	203,770,000
3399999. Totals						91,915,200	666,134	203,770,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0329575	YORKVILLE	IL		04/03/2002.	10/28/2021.	2,058,584	0	0	0	0	0	0	1,869,552	1,869,552	0	0	0
0329669	WISCONSIN RAPIDS	WI		11/22/2006.	09/15/2021.	5,708,300	0	0	0	0	0	0	5,498,301	5,498,301	0	0	0
0329678	MACON	GA		04/26/2007.	05/10/2021.	606,684	0	0	0	0	0	0	566,495	566,495	0	0	0
0329736	OXFORD	MS		10/03/2016.	05/18/2021.	11,210,000	0	0	0	0	0	0	11,210,000	11,210,000	0	0	0
500022A	LAS VEGAS	NV		10/15/2014.	02/18/2021.	3,713,426	0	0	0	0	0	0	3,713,426	3,713,426	0	0	0
500022B	LAS VEGAS	NV		10/15/2014.	02/18/2021.	0	0	0	0	0	0	0	0	797,216	0	797,216	797,216
0199999. Total - Mortgages Closed by Repayment						23,296,994	0	0	0	0	0	0	22,857,774	23,654,990	0	797,216	797,216
Mortgages With Partial Repayments																	
0329555	FRESNO	CA		10/02/2000.		3,101,656	0	0	0	0	0	0	0	539,145	0	0	0
0329575	YORKVILLE	IL		04/03/2002.		2,058,584	0	0	0	0	0	0	0	189,033	0	0	0
0329590	SCOTTSDALE	AZ		09/17/2002.		1,234,945	0	0	0	0	0	0	0	650,965	0	0	0
0329591	DAVIDSON	NC		09/12/2003.		1,088,292	0	0	0	0	0	0	0	189,172	0	0	0
0329593	KIRKLAND	WA		11/27/2002.		1,998,023	0	0	0	0	0	0	0	204,016	0	0	0
0329608	HAMPTON	VA		02/02/2004.		1,107,324	0	0	0	0	0	0	0	320,669	0	0	0
0329626	LOUISBURG	NC		09/24/2004.		2,135,297	0	0	0	0	0	0	0	185,822	0	0	0
0329658	TIMONIUM	MD		07/10/2006.		2,645,653	0	0	0	0	0	0	0	234,200	0	0	0
0329665	AUSTELL	GA		09/21/2006.		6,289,259	0	0	0	0	0	0	0	413,625	0	0	0
0329669	WISCONSIN RAPIDS	WI		11/22/2006.		5,708,300	0	0	0	0	0	0	0	209,999	0	0	0
0329678	MACON	GA		04/26/2007.		606,684	0	0	0	0	0	0	0	40,189	0	0	0
0329710	SALEM	NH		09/12/2012.		6,093,941	0	0	0	0	0	0	0	247,766	0	0	0
0329712	MINNEAPOLIS	MN		12/28/2012.		6,302,856	0	0	0	0	0	0	0	180,329	0	0	0
0329714	COLUMBUS	OH		02/08/2013.		7,829,028	0	0	0	0	0	0	0	327,553	0	0	0
0329716	ANN ARBOR	MI		05/28/2013.		5,111,203	0	0	0	0	0	0	0	603,524	0	0	0
0329717	LINCOLN	NE		07/16/2013.		10,971,004	0	0	0	0	0	0	0	440,224	0	0	0
0329718	HUNTINGTON	NY		09/04/2013.		3,732,567	0	0	0	0	0	0	0	417,757	0	0	0
0329721	FT WORTH	TX		02/21/2014.		8,109,780	0	0	0	0	0	0	0	336,339	0	0	0
0329723	MADISON	WI		07/31/2014.		5,735,407	0	0	0	0	0	0	0	141,275	0	0	0
0329725	ISSAQUAH	WA		06/08/2015.		13,431,777	0	0	0	0	0	0	0	258,025	0	0	0
0329726	PHILADELPHIA	PA		06/01/2015.		22,265,174	0	0	0	0	0	0	0	561,508	0	0	0
0329727	MORENO VALLEY	CA		07/09/2015.		8,216,837	0	0	0	0	0	0	0	425,197	0	0	0
0329728	CHELMSFORD	MA		07/30/2015.		9,632,232	0	0	0	0	0	0	0	245,369	0	0	0
0329730	WAYZATA	MN		10/01/2015.		11,030,275	0	0	0	0	0	0	0	544,252	0	0	0
0329733	ESTES PARK	CO		10/03/2016.		8,485,898	0	0	0	0	0	0	0	658,513	0	0	0
0329734	EDINA	MN		10/14/2016.		8,412,937	0	0	0	0	0	0	0	419,073	0	0	0
0329735	NORTH CHICAGO	IL		08/31/2016.		18,500,000	0	0	0	0	0	0	0	88,765	0	0	0
0329737	SEATTLE	WA		09/27/2016.		18,446,272	0	0	0	0	0	0	0	392,598	0	0	0
0329739	PHOENIX	AZ		08/04/2017.		16,885,592	0	0	0	0	0	0	0	509,657	0	0	0
0329740	HILLSBORO	OR		11/17/2017.		10,706,824	0	0	0	0	0	0	0	284,257	0	0	0
0329741	SAN ANTONIO	TX		02/27/2018.		5,786,495	0	0	0	0	0	0	0	279,817	0	0	0
0329744	THE COLONY	TX		06/14/2018.		4,781,744	0	0	0	0	0	0	0	96,691	0	0	0
0329745	CARROLLTON	TX		06/15/2018.		7,507,354	0	0	0	0	0	0	0	151,797	0	0	0
0329747	GRETNA	NE		02/07/2019.		11,164,600	0	0	0	0	0	0	0	195,446	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0329750	SAN DIEGO	CA		01/29/2019.		18,916,302	0	0	0	0	0	0	0	339,421	0	0	0
0329752	OMAHA	NE		12/03/2019.		15,924,655	0	0	0	0	0	0	0	336,078	0	0	0
0329755	OLIVETTE	MO		12/30/2020.		10,500,000	0	0	0	0	0	0	0	195,710	0	0	0
0329759	LENEXA	KS		05/17/2021.		0	0	0	0	0	0	0	0	180,727	0	0	0
0329760	LOUISVILLE	KY		05/19/2021.		0	0	0	0	0	0	0	0	203,888	0	0	0
0329767	LINCOLN	NE		07/01/2021.		0	0	0	0	0	0	0	0	125,528	0	0	0
0299999. Total - Mortgages With Partial Repayments						302,454,771	0	0	0	0	0	0	0	12,363,919	0	0	0
0599999. Total Mortgages						325,751,765	0	0	0	0	0	0	22,857,774	36,018,909	0	797,216	797,216

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
718600 00 0	A&M Capital Partners LP		Wilmington	DE	A&M Capital Partners LP	0.	12/31/2013	.3	4,245,970	4,674,770	4,674,770	(1,890,274)	0	0	0	0	0	0	2.770
710400 00 3	Adams Capital Management III		Wilmington	DE	Adams Capital Management III	0.	11/17/2000	.1	99,731	27,699	27,699	1,742	0	0	0	0	0	0	1.190
710100 00 9	Baker Communications Fund II		Dover	DE	Baker Communications Fund II	0.	04/17/2000	.1	0	3,159,451	3,159,451	732,698	0	0	0	0	0	0	0.930
716500 00 4	Centerbridge Capital Prtner II		Wilmington	DE	Centerbridge Capital Prtner II	0.	05/09/2011	.3	2,383,515	2,029,933	2,029,933	(353,582)	0	0	0	0	0	0	0.230
720500 00 8	Centerbridge Capital Ptner III		Wilmington	DE	Centerbridge Capital Ptner III	0.	05/21/2015	.3	8,405,101	10,590,118	10,590,118	451,788	0	0	0	0	0	0	0.170
717800 00 7	Crescent Mezzanine Partners VI		Wilmington	DE	Crescent Mezzanine Partners VI	0.	04/24/2013	.2	1,881,949	2,171,132	2,171,132	795,552	0	0	0	0	0	0	0.440
714100 00 5	EnerTech Capital Partners III		Wilmington	DE	EnerTech Capital Partners III	0.	11/06/2007	.1	375,021	370,129	370,129	(55,234)	0	0	0	0	0	0	3.460
710300 00 5	Gamma LP Aka DLJ Merchant bk III		Wilmington	DE	Gamma LP Aka DLJ Merchant bk III	0.	09/29/2000	.0	0	1	1	1,093	0	0	0	0	0	0	0.220
711200 00 6	Green Mountain Partners III		Wilmington	DE	Green Mountain Partners III	0.	07/11/2002	.0	1,527,540	2,165,543	2,165,543	(195,237)	0	0	0	0	0	0	4.600
712900 00 0	JH Whitney VI		Dover	DE	JH Whitney VI	0.	12/30/2005	.0	171,231	3,000,615	3,000,615	1,793,867	0	0	0	0	0	0	1.010
713500 00 7	LS Power Equity Partners II		Wilmington	DE	LS Power Equity Partners II	0.	02/02/2007	.0	16,006	16,006	16,006	360,315	0	358,976	0	0	0	0	0.600
718900 00 4	LS Power Equity Ptners III		Wilmington	DE	LS Power Equity Ptners III	0.	03/11/2014	.0	4,635,057	8,603,201	8,603,201	269,618	0	0	0	0	0	0	0.500
717400 00 6	MSouth Equity Partners II LP		Wilmington	DE	MSouth Equity Partners II LP	0.	02/29/2012	.3	1,785,180	444,552	444,552	(178,596)	0	0	0	0	0	0	1.140
716300 00 9	Newstone Capital Partners II		Wilmington	DE	Newstone Capital Partners II	0.	03/14/2011	.2	1,400,298	1,257,121	1,257,121	80,218	0	0	0	0	0	0	1.250
719700 00 7	North Haven Credit Ptners II		Wilmington	DE	North Haven Credit Ptners II	0.	12/01/2014	.2	10,129,515	10,177,253	10,177,253	3,032,670	0	1,875,336	0	0	0	0	2.080
714200 00 3	Northstar Mezzanine Partners V		Wilmington	DE	Northstar Mezzanine Partners V	0.	11/28/2007	.2	861,301	522,555	522,555	(494,187)	0	0	0	0	0	0	0.970
718400 00 5	Northstar Mezzanine Pters VI		Wilmington	DE	Northstar Mezzanine Pters VI	0.	11/26/2013	.2	4,768,648	3,504,292	3,504,292	(741,776)	0	0	0	0	0	0	2.000
714600 00 4	Siguler Guff Distressed III		Wilmington	DE	Siguler Guff Distressed III	0.	04/08/2008	.0	118,236	2,316,035	2,316,035	122,402	0	0	0	0	0	0	0.630
721400 00 0	TA Subordinated Debt FD IV		Wilmington	DE	TA Subordinated Debt FD IV	0.	02/22/2016	.2	2,824,103	3,357,127	3,357,127	(7,782)	0	0	0	0	0	0	0.920
716100 00 3	TA Subordinated Debt Fund III		Wilmington	DE	TA Subordinated Debt Fund III	0.	11/08/2010	.0	82,116	301,913	301,913	(130,828)	0	0	0	0	0	0	0.470
715900 00 7	TA XI		Wilmington	DE	TA XI	0.	07/30/2010	.3	1,237,509	5,091,030	5,091,030	(903,133)	0	0	0	0	0	0	0.180
721500 00 7	TA XII-A LP		Wilmington	DE	TA XII-A LP	0.	02/22/2016	.3	10,262,514	19,581,169	19,581,169	2,975,891	0	0	0	0	0	0	0.280
714500 00 6	TCW Crescent Mezzanine V		Wilmington	DE	TCW Crescent Mezzanine V	0.	03/20/2008	.0	102,076	41,945	41,945	(224,748)	0	0	0	0	0	0	0.570
717000 00 4	WDE Partners LP		Wilmington	DE	WDE Partners LP	0.	11/29/2011	.0	0	71,970	71,970	(71,021)	0	0	0	0	0	0	0.840
711600 00 7	Wilshire Private Mkts Fund VI		Wilmington	DE	Wilshire Private Mkts Fund VI	0.	11/02/2004	.0	1	1	1	1,093,018	0	1,268,554	0	0	0	0	1.540
710900 00 2	Wilshire Private Mkts IV		Wilmington	DE	Wilshire Private Mkts IV	0.	12/20/1999	.0	16,929	17,337	17,337	(1,463)	0	0	0	0	0	0	1.360
714300 00 1	GS Mezzanine Partners V		George Town	KY1	GS Mezzanine Partners V	0.	11/30/2007	.2	0	43,872	43,872	(33,881)	0	0	0	0	0	0	0.210
705300 00 2	Sargasso Mutual Insurance Co		Hamilton	BM	Sargasso Mutual Insurance Co	0.	06/23/1986	.0	5,587,490	5,587,490	5,587,490	0	0	0	0	0	0	0	5.980
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									62,917,037	89,124,260	89,124,260	6,429,130	0	3,502,866	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
716900 00 6	CrossHarbor Institutional II		Wilmington	DE	CrossHarbor Institutional II	0.	10/07/2011	.0	22,353	22,353	22,353	345,697	0	330,674	0	0	0	0	1.330
716600 00 2	Siguler Guff Distressed RE Opportunities		Wilmington	DE	Siguler Guff Distressed RE Opportunities	0.	04/11/2011	.0	3,000,029	3,000,029	3,000,029	1,311,995	0	1,513,742	0	0	0	0	1.590
715100 00 4	Thor Urban Property Fund II		Winter Park	FL	Thor Urban Property Fund II	0.	10/30/2008	.0	429,487	429,487	429,487	0	0	606,847	0	0	0	0	1.490
712600 00 6	Thor Urban Retail Fund		Winter Park	FL	Thor Urban Retail Fund	0.	08/05/2005	.0	602,726	602,726	602,726	772,722	0	874,181	0	0	0	0	1.330
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									4,054,595	4,054,595	4,054,595	2,430,414	0	3,325,444	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
730100 00 5	Tax Deferred Solutions LLC				Tax Deferred Solutions LLC	0.	05/04/2021	.0	2,500,000	2,437,500	2,437,500	(62,500)	0	0	0	0	0	0	50.000
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									2,500,000	2,437,500	2,437,500	(62,500)	0	0	0	0	0	0	XXX
Surplus Debentures - Unaffiliated																			
309588 AC 5	FARMERS EXCHANGE CAPITAL 7.050% 07/1		Los Angeles	CA	Goldman Sachs & Company	2.A FE	09/30/2009	.0	3,908,550	4,928,320	3,951,639	0	5,290	0	0	0	282,000	0	0.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
401378 AA 2	GUARDIAN LIFE INSURANCE 7.375% 09/30		New York	NY	Wells Fargo Funds	1.D FE	10/01/2009	0	5,221,370	7,537,900	5,178,035	0	(5,128)	0	0	0	368,750	0	0.000
53079Q AC 1	Liberty Mutual 7.875% 10/15/26		Boston	MA	Unknown Portfolio	2.A FE	04/07/2011	0	2,178,680	2,491,860	2,076,175	0	(13,023)	0	0	0	157,500	0	0.000
628312 AA 8	MUTUAL OF OMAHA INS CO 6.800% 06/15/		Omaha	NE	Goldman Sachs & Company	1.G FE	07/07/2009	0	1,674,743	2,763,184	1,749,034	0	9,527	0	0	0	139,060	0	0.000
59260A AA 6	Metropolitan Tower Life SURPLUS NOTE 7		New York	NY	Tax Free Exchange	1.F FE	04/27/2018	0	4,414,684	4,215,413	4,004,980	0	(117,605)	0	0	0	285,938	0	0.000
668131 AA 3	NORTHWESTERN MUTUAL LIFE 6.063% 03/3		Milwaukee	WI	Wells Fargo Funds	1.C FE	09/18/2014	0	7,346,100	8,528,880	7,104,298	0	(38,131)	0	0	0	363,780	0	0.000
638671 AC 1	Nationwide Mutual Insurance Surplus Note		Columbus	OH	Unknown Portfolio	1.G FE	11/27/2001	0	3,929,440	5,564,560	3,956,996	0	2,692	0	0	0	330,000	0	0.000
64952G AF 5	New York Life Insurance 6.750% 11/15		New York	NY	Wells Fargo Funds	1.C FE	10/05/2009	0	11,652,255	14,433,825	11,260,625	0	(62,096)	0	0	0	641,250	0	0.000
707567 AA 1	Penn Mutual Life Insurance Co 144A Surpl		Philadelphia	PA	Caprock Hunter Securities	1.F FE	06/16/2004	0	5,806,400	7,882,680	5,864,952	0	6,473	0	0	0	399,000	0	0.000
878091 BC 0	Teachers Insurance & Annuity 6.850%		New York	NY	Morgan Stanley DWD	1.D FE	12/11/2009	0	998,730	1,500,790	998,972	0	28	0	0	0	68,500	0	0.000
878091 BD 8	Teachers Insurance & Annuity 4.900%		New York	NY	JP Morgan	1.D FE	09/15/2014	0	17,173,470	21,956,520	17,150,489	0	(3,638)	0	0	0	833,000	0	0.000
2799999. Total - Surplus Debentures - Unaffiliated									64,304,422	81,803,932	63,296,195	0	(215,611)	0	0	0	3,868,778	0	XXX
Surplus Debentures - Affiliated																			
65486A AA 1	NLV FINANCIAL CORP LSW Surplus Note 7				Unknown Portfolio	2.A FE	06/26/2015	0	30,000,000	40,427,100	30,000,000	0	0	0	0	0	2,250,000	0	0.000
2899999. Total - Surplus Debentures - Affiliated									30,000,000	40,427,100	30,000,000	0	0	0	0	0	2,250,000	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
713700 00 3	Centerline Corp Partners XXXV		Wilmington	DE	Centerline Corp Partners XXXV	0.	06/14/2007	0	214	214	214	0	0	0	0	0	0	0	0.000
712300 00 3	Centerline Corp Ptners XXIX		Wilmington	DE	Centerline Corp Ptners XXIX	0.	05/24/2005	0	0	0	0	0	0	0	0	0	0	0	0.000
712700 00 4	Green Mountain Housing II		Burlington	VT	Green Mountain Housing II	0.	09/28/2005	0	0	0	0	0	0	0	0	0	0	0	0.000
713600 00 5	Green Mountain Housing III		Burlington	VT	Green Mountain Housing III	0.	05/09/2007	0	0	0	0	0	0	0	0	0	0	0	0.000
715400 00 8	Green Mountain Housing IV		Burlington	VT	Green Mountain Housing IV	0.	10/23/2009	0	19,612	19,612	19,612	0	0	0	0	0	0	0	0.000
713800 00 1	MMA Financial Inst XXXIII		Boston	MA	MMA Financial Inst XXXIII	0.	06/15/2007	0	0	0	0	0	0	0	0	0	0	0	0.000
712500 00 8	MMA Financial Institution XXIX		Boston	MA	MMA Financial Institution XXIX	0.	07/29/2005	0	0	0	0	0	0	0	0	0	0	0	0.000
720400 00 1	WNC Institutional Tax Credit Fund 40 LP		Irvine	CA	WNC Institutional Tax Credit Fund 40 LP	0.	04/30/2015	0	9,160,100	9,160,100	9,160,100	0	0	0	0	0	0	0	0.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									9,179,926	9,179,926	9,179,926	0	0	0	0	0	0	0	XXX
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
715800 00 9	Housing Vermont		Burlington	VT	Housing Vermont	0.	06/11/2010	0	0	0	0	0	0	0	0	0	0	0	0.000
718500 00 2	Housing Vermont 2013-10		Burlington	VT	Housing Vermont 2013-10	0.	11/25/2013	0	1	1	1	0	0	0	0	0	0	0	0.000
714400 00 9	Housing Vermont Falls Project		Burlington	VT	Housing Vermont Falls Project	0.	12/14/2007	0	0	0	0	0	0	0	0	0	0	0	0.000
714900 00 8	Housing Vermont Projects		Burlington	VT	Housing Vermont Projects	0.	07/18/2008	0	0	0	0	0	0	0	0	0	0	0	0.000
721700 00 3	VT Housing (3 properties)			VT	VT Housing (3 properties)	0.	01/15/2016	0	0	0	0	0	0	0	0	0	0	0	0.000
721600 00 5	VT State Tax Credit (Barre)			VT	VT State Tax Credit (Barre)	0.	02/18/2016	0	0	0	0	0	0	0	0	0	0	0	0.000
721800 00 1	Vt Downtown & Village center			VT	Vt Downtown & Village center	0.	01/14/2016	0	0	0	0	0	0	0	0	0	0	0	0.000
3999999. Total - Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1	1	1	0	0	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
728600 00 8	Champlain Housing 2019			VT	Champlain Housing 2019	0.	12/18/2019	0	170,326	170,326	170,326	0	0	0	0	0	0	0	0	0.000
727600 00 9	Champlain Hsg Trst VT St Tx Cr		Burlington	VT	Champlain Hsg Trst VT St Tx Cr	0.	03/25/2019	0	268,377	268,377	268,377	0	0	0	0	0	0	0	0	0.000
718700 00 8	Housing VT Tx Credit Lamoille			VT	Housing VT Tx Credit Lamoille	0.	01/21/2014	0	0	0	0	0	0	0	0	0	0	0	0	0.000
729500 00 9	VT Housing State Tax Crdt 2020			VT	VT Housing State Tax Crdt 2020	0.	12/31/2020	0	256,911	256,911	256,911	0	0	0	0	0	0	0	0	0.000
719300 00 6	Vermont Tax Credit (Hickory) Hickory St			VT	Vermont Tax Credit (Hickory) Hickory St	0.	06/03/2014	0	0	0	0	0	0	0	0	0	0	0	0	0.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									695,614	695,614	695,614	0	0	0	0	0	0	0	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4899999. Subtotal - Unaffiliated									143,651,595	187,295,828	168,788,091	8,797,044	(215,611)	6,828,310	0	0	3,868,778	0	XXX
4999999. Subtotal - Affiliated									30,000,000	40,427,100	30,000,000	0	0	0	0	0	2,250,000	0	XXX
5099999. Totals									173,651,595	227,722,928	198,788,091	8,797,044	(215,611)	6,828,310	0	0	6,118,778	0	XXX

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

1A.	1A	0	1B	0	1C	18,364,923	1D	23,327,496	1E	0	1F 9,869,932	1G 5,706,030
1B.	2A	36,027,814	2B	0	2C	0						
1C.	3A	0	3B	0	3C	0						
1D.	4A	0	4B	0	4C	0						
1E.	5A	0	5B	0	5C	0						
1F.	6	0										

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
718600 00 0	A&M Capital Partners LP	Wilmington	DE	A&M Capital Partners LP	12/31/2013.	3	0	265,399	0	2.770
716500 00 4	Centerbridge Capital Prtner II	Wilmington	DE	Centerbridge Capital Prtner II	05/09/2011.	3	0	630,447	0	0.230
720500 00 8	Centerbridge Capital Ptner III	Wilmington	DE	Centerbridge Capital Ptner III	05/21/2015.	3	0	1,558,306	0	0.170
717800 00 7	Crescent Mezzanine Partners VI	Wilmington	DE	Crescent Mezzanine Partners VI	04/24/2013.	2	0	24,137	0	0.440
710300 00 5	Gamma LP Aka DLJ Merchant bk III	Wilmington	DE	Gamma LP Aka DLJ Merchant bk III	09/29/2000.	3	0	156	0	0.220
713500 00 7	LS Power Equity Partners II	Wilmington	DE	LS Power Equity Partners II	02/02/2007.	0	0	6,308	0	0.600
718900 00 4	LS Power Equity Ptners III	Wilmington	DE	LS Power Equity Ptners III	03/11/2014.	0	0	487,047	0	0.500
717400 00 6	MSouth Equity Partners II LP	Wilmington	DE	MSouth Equity Partners II LP	02/29/2012.	3	0	87,516	0	1.140
719700 00 7	North Haven Credit Ptners II	Wilmington	DE	North Haven Credit Ptners II	12/01/2014.	2	0	1,771,149	0	2.080
721400 00 0	TA Subordinated Debt FD IV	Wilmington	DE	TA Subordinated Debt FD IV	02/22/2016.	2	0	487,500	0	0.920
714300 00 1	GS Mezzanine Partners V	George Town	KY1	GS Mezzanine Partners V	11/30/2007.	2	0	571	0	0.210
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							0	5,318,536	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
730100 00 5	Tax Deferred Solutions LLC				05/04/2021.	0	2,500,000	0	0	50.000
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							2,500,000	0	0	XXX
4899999. Subtotal - Unaffiliated							2,500,000	5,318,536	0	XXX
5099999. Totals							2,500,000	5,318,536	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
718600 00 0	A&M Capital Partners LP	Wilmington	DE	Capital Distribution	12/31/2013.	06/30/2021.	5,847,892	0	0	0	0	0	0	5,847,892	2,446,331	0	0	0	3,401,562
716500 00 4	Centerbridge Capital Prtner II	Wilmington	DE	Capital Distribution	05/09/2011.	10/28/2021.	402,027	0	0	0	0	0	0	402,027	211,294	0	0	0	190,733
720500 00 8	Centerbridge Capital Ptner III	Wilmington	DE	Capital Distribution	05/21/2015.	02/17/2021.	4,046,420	0	0	0	0	0	0	4,046,420	1,786,794	0	0	0	2,259,626
717800 00 7	Crescent Mezzanine Partners VI	Wilmington	DE	Capital Distribution	04/24/2013.	03/09/2021.	2,958,311	0	0	0	0	0	0	2,958,311	2,696,874	0	0	0	261,437
712800 00 2	Diamond Castle 2014	Wilmington	DE	Sale	10/26/2005.	12/15/2021.	3,132	(3,132)	0	0	0	(3,132)	0	0	1	0	1	1	0
712800 00 2	Diamond Castle 2014	Wilmington	DE	Capital Distribution	10/26/2005.	01/04/2021.	8,645	0	0	0	0	0	0	8,645	0	0	0	0	8,645
710300 00 5	Gamma LP Aka DLJ Merchant bk III	Wilmington	DE	Capital Distribution	09/29/2000.	12/29/2021.	6,421	0	0	0	0	0	0	6,421	1,249	0	0	0	5,172
712400 00 1	GarMark Partners II	Wilmington	DE	Sale	07/18/2005.	12/31/2021.	238,315	317,300	0	0	0	317,300	0	0	90,566	0	(465,049)	(465,049)	0
712400 00 1	GarMark Partners II	Wilmington	DE	Capital Distribution	07/18/2005.	06/08/2021.	18,964	0	0	0	0	0	0	18,964	0	0	0	0	18,964
711200 00 6	Green Mountain Partners III	Wilmington	DE	Capital Distribution	07/11/2002.	01/06/2021.	841,153	0	0	0	0	0	0	841,153	160	0	0	0	840,993
712900 00 0	JH Whitney VI	Dover	DE	Capital Distribution	12/30/2005.	02/11/2021.	701,009	0	0	0	0	0	0	701,009	656,471	0	0	0	44,538
713500 00 7	LS Power Equity Partners II	Wilmington	DE	Capital Distribution	02/02/2007.	06/16/2021.	137,248	0	0	0	0	0	0	137,248	130,547	0	0	0	6,700
718900 00 4	LS Power Equity Ptners III	Wilmington	DE	Capital Distribution	03/11/2014.	02/02/2021.	734,226	0	0	0	0	0	0	734,226	354,771	0	0	0	379,455
717400 00 6	MSouth Equity Partners II LP	Wilmington	DE	Capital Distribution	02/29/2012.	01/22/2021.	1,323,218	0	0	0	0	0	0	1,323,218	419,760	0	0	0	903,458
719700 00 7	North Haven Credit Ptners II	Wilmington	DE	Capital Distribution	12/01/2014.	01/28/2021.	6,380,458	0	0	0	0	0	0	6,380,458	6,327,123	0	0	0	53,335
714200 00 3	Northstar Mezzanine Partners V	Wilmington	DE	Capital Distribution	11/28/2007.	01/06/2021.	899,582	0	0	0	0	0	0	899,582	215,456	0	0	0	684,126
718400 00 5	Northstar Mezzanine Ptners VI	Wilmington	DE	Capital Distribution	11/26/2013.	03/01/2021.	4,289,155	0	0	0	0	0	0	4,289,155	1,781,829	0	0	0	2,507,326
713000 00 8	Northstar Mezzanine Ptners IV	Wilmington	DE	Sale	01/19/2006.	12/17/2021.	9,639	230,611	0	0	0	230,611	0	0	0	0	(240,250)	(240,250)	0
713000 00 8	Northstar Mezzanine Ptners IV	Wilmington	DE	Capital Distribution	01/19/2006.	03/19/2021.	9,203	0	0	0	0	0	0	9,203	0	0	0	0	9,203
714600 00 4	Siguler Guff Distressed III	Wilmington	DE	Capital Distribution	04/08/2008.	03/22/2021.	167,556	0	0	0	0	0	0	167,556	70,385	0	0	0	97,171
721400 00 0	TA Subordinated Debt FD IV	Wilmington	DE	Capital Distribution	02/22/2016.	10/19/2021.	1,475,000	0	0	0	0	0	0	1,475,000	453,000	0	0	0	1,022,000
716100 00 3	TA Subordinated Debt Fund III	Wilmington	DE	Capital Distribution	11/08/2010.	03/02/2021.	678,576	0	0	0	0	0	0	678,576	214,409	0	0	0	464,167
715900 00 7	TA XI	Wilmington	DE	Capital Distribution	07/30/2010.	02/02/2021.	6,494,203	0	0	0	0	0	0	6,494,203	639,926	0	0	0	5,854,277
721500 00 7	TA XII-A LP	Wilmington	DE	Capital Distribution	02/22/2016.	03/15/2021.	11,123,727	0	0	0	0	0	0	11,123,727	2,055,783	0	0	0	9,067,944
714500 00 6	TCW Crescent Mezzanine V	Wilmington	DE	Capital Distribution	03/20/2008.	05/27/2021.	716,567	0	0	0	0	0	0	716,567	76,830	0	0	0	639,737
711600 00 7	Wilshire Private Mkts Fund VI	Wilmington	DE	Capital Distribution	11/02/2004.	12/17/2021.	458,349	0	0	0	0	0	0	458,349	458,349	0	0	0	0
714300 00 1	GS Mezzanine Partners V	George Town	KY1	Capital Distribution	11/30/2007.	01/28/2021.	39,431	0	0	0	0	0	0	39,431	571	0	0	0	38,860
705300 00 2	Sargasso Mutual insurance Co	Hamilton	BM	Income Allocation	06/23/1986.	12/31/2021.	264,326	0	0	0	0	0	0	0	(264,326)	0	0	0	264,326
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							50,272,753	544,779	0	0	0	544,779	0	49,757,341	20,824,153	0	(705,298)	(705,298)	29,023,755
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
716900 00 6	CrossHarbor Institutional II	Wilmington	DE	Capital Distribution	10/07/2011.	09/30/2021.	138,195	0	0	0	0	0	0	138,195	102,099	0	0	0	36,096
716600 00 2	Siguler Guff Distressed RE Opportunities	Wilmington	DE	Capital Distribution	04/11/2011.	03/11/2021.	716,339	0	0	0	0	0	0	716,339	539,133	0	0	0	177,206
715100 00 4	Thor Urban Property Fund II	Winter Park	FL	Capital Distribution	10/30/2008.	03/25/2021.	341,677	0	0	0	0	0	0	341,677	341,677	0	0	0	0
712600 00 6	Thor Urban Retail Fund	Winter Park	FL	Capital Distribution	08/05/2005.	03/31/2021.	1,112,563	0	0	0	0	0	0	1,112,563	1,112,563	0	0	0	0
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							2,308,774	0	0	0	0	0	0	2,308,774	2,095,472	0	0	0	213,302
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
730100 00 5	Tax Deferred Solutions LLC			Capital Distribution	05/04/2021.	12/28/2021.	62,500	0	0	0	0	0	0	62,500	0	0	0	0	62,500
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							62,500	0	0	0	0	0	0	62,500	0	0	0	0	62,500
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
712300 00 3	Centerline Corp Ptners XXIX	Wilmington	DE	Capital Distribution	05/24/2005.	03/08/2021.	49,587	0	0	0	0	0	0	49,587	0	0	0	0	49,587
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							49,587	0	0	0	0	0	0	49,587	0	0	0	0	49,587
4899999. Subtotal - Unaffiliated							52,693,614	544,779	0	0	0	544,779	0	52,178,202	22,919,625	0	(705,298)	(705,298)	29,349,144
5099999. Totals							52,693,614	544,779	0	0	0	544,779	0	52,178,202	22,919,625	0	(705,298)	(705,298)	29,349,144

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 QK 7	United States Treasury	SD..	..		1.A	1,312,508	131.832	1,670,311	1,267,000	1,302,178	0	(1,319)	0	0	3.875	3.666	FA	18,545	49,096	05/30/2017.	08/15/2040.
912810 QK 7	United States Treasury		..		1.A	3,108	131.832	3,955	3,000	3,083	0	(3)	0	0	3.875	3.666	FA	44	116	05/30/2017.	08/15/2040.
912828 Q2 9	United States Treasury	SD..	..		1.A	134,657	101.234	131,604	130,000	132,200	0	(1,765)	0	0	1.500	0.138	MS	498	1,950	08/10/2020.	03/31/2023.
912828 XQ 8	United States Treasury	SD..	..		1.A	4,514,063	101.030	4,546,350	4,500,000	4,501,565	0	(2,653)	0	0	2.000	1.940	JJ	37,663	90,000	02/08/2017.	07/31/2022.
912828 XQ 8	United States Treasury		..		1.A	215,672	101.030	217,215	215,000	215,075	0	(127)	0	0	2.000	1.940	JJ	1,799	4,300	02/08/2017.	07/31/2022.
912828 ZT 0	United States Treasury	SD..	..		1.A	211,603	97.289	206,253	212,000	211,692	0	89	0	0	0.250	0.293	MN	47	530	12/31/2020.	05/31/2025.
91282C BD 2	US TREASURY N/B	C....	..		1.A	399,984	99.696	398,784	400,000	399,992	0	8	0	0	0.125	0.127	JD	3	499	12/29/2020.	12/31/2022.
91282C CT 6	US TREASURY N/B	SD..	..		1.A	289,332	98.691	286,204	290,000	289,415	0	83	0	0	0.375	0.453	FA	408	0	08/13/2021.	08/15/2024.
912833 4S 6	United States Treasury	@...	..		1.A	30,604,957	85.529	45,048,124	52,670,000	38,659,628	0	1,222,734	0	0	0.000	3.240	N/A	0	0	09/19/2014.	08/15/2031.
912833 4W 7	United States Treasury	@...	..		1.A	9,989,625	81.737	15,325,688	18,750,000	12,729,813	0	417,163	0	0	0.000	3.360	N/A	0	0	09/19/2014.	08/15/2033.
912833 5A 4	United States Treasury	@...	..		1.A	37,417,019	77.970	58,914,132	75,560,000	47,788,907	0	1,580,479	0	0	0.000	3.392	N/A	0	0	09/19/2014.	08/15/2035.
912833 PA 2	United States Treasury	@...	..		1.A	60,295,788	94.235	80,429,573	85,350,000	74,519,134	0	2,156,014	0	0	0.000	2.958	N/A	0	0	09/22/2014.	08/15/2026.
912833 XP 0	United States Treasury	@...	..		1.A	22,426,690	88.924	31,790,330	35,750,000	28,159,304	0	868,082	0	0	0.000	3.156	N/A	0	0	09/19/2014.	08/15/2029.
912833 Z5 2	United States Treasury	@...	..		1.A	16,300,200	74.082	25,928,700	35,000,000	20,776,994	0	682,130	0	0	0.000	3.366	N/A	0	0	09/19/2014.	08/15/2037.
912834 EP 9	STRIPS	@...	..		1.A	10,029,824	70.562	16,370,384	23,200,000	12,813,091	0	424,477	0	0	0.000	3.397	N/A	0	0	09/19/2014.	08/15/2039.
912834 KP 2	STRIPS	@...	..		1.A	9,992,250	66.414	16,603,500	25,000,000	12,803,443	0	429,265	0	0	0.000	3.439	N/A	0	0	09/19/2014.	08/15/2041.
0199999. U.S. Government - Issuer Obligations						204,137,280	XXX	297,871,107	358,297,000	255,305,514	0	7,774,657	0	0	XXX	XXX	XXX	59,007	146,491	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
3620A7 ZK 4	Government National Mortgage A 721746		..	4	1.A	1,560,334	109.950	1,640,361	1,491,915	1,556,265	0	(2,401)	0	0	4.000	2.335	MON	4,973	59,677	08/27/2013.	08/15/2040.
36225A WN 6	Government Natl Mtg Assn Pool 780653		..	4	1.A	63,083	109.809	69,537	63,325	63,125	0	(1)	0	0	6.500	6.618	MON	343	4,116	02/20/2001.	10/15/2027.
36241L UE 4	Government National Mortgage A GN 783281		..	4	1.A	3,196,201	112.065	3,356,320	2,994,976	3,184,701	0	(1,721)	0	0	4.500	1.555	MON	11,231	134,774	07/30/2013.	07/15/2040.
38374E DL 8	Government Natl Mtg Assn REMIC Ser 200		..	4	1.A	1,538,986	107.926	1,647,069	1,526,110	1,527,839	0	331	0	0	5.500	5.447	MON	6,995	83,936	03/03/2004.	11/16/2033.
38374N HE 0	Government Natl Mtg Assn REMIC Ser 200		..	4	1.A	7,744,430	110.527	8,366,302	7,569,465	7,629,233	0	6,463	0	0	6.500	6.240	MON	41,001	492,015	01/10/2007.	06/20/2036.
38374U AR 2	Government Natl Mtg Assn REMIC Ser 200		..	4	1.A	15,142,593	107.491	16,312,608	15,175,790	15,140,371	0	(169)	0	0	4.500	4.541	MON	56,909	682,911	05/19/2009.	03/20/2039.
38374U WN 7	Government Natl Mtg Assn REMIC Ser 200		..	4	1.A	2,714,025	110.815	3,034,681	2,738,511	2,722,032	0	(217)	0	0	5.000	5.172	MON	11,410	136,926	01/19/2010.	06/20/2039.
38374X TY 1	Government Natl Mtg Assn REMIC Ser 2009		..	4	1.A	1,385,951	108.690	1,511,112	1,390,296	1,386,685	0	(25)	0	0	4.500	4.552	MON	5,214	62,563	05/19/2009.	04/20/2039.
38375D Z7 6	Government Natl Mtg Assn REMIC Ser 200	CF...	..	4	1.A	7,585,907	109.139	8,397,269	7,694,105	7,656,956	0	(3,565)	0	0	4.500	4.661	MON	28,853	346,235	09/02/2009.	07/16/2039.
38375D Z7 6	Government Natl Mtg Assn REMIC Ser 200		..	4	1.A	6,766,629	109.139	7,490,364	6,863,142	6,830,005	0	(3,180)	0	0	4.500	4.661	MON	25,737	308,841	09/02/2009.	07/16/2039.
38376J DQ 4	Government Natl Mtg Assn REMIC Ser 200		..	4	1.A	1,747,431	103.653	1,870,598	1,804,673	1,794,615	0	2,052	0	0	4.000	4.407	MON	6,016	72,187	10/29/2009.	09/16/2024.
38377G F9 5	Government Natl Mtg Assn REMIC Ser 201		..	4	1.A	14,666,405	109.721	15,070,179	13,735,000	14,001,610	0	(10,415)	0	0	4.500	3.851	MON	51,506	618,075	08/31/2010.	06/20/2040.
38379C N6 9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014		..	4	1.A	34,960,266	100.854	43,944,158	43,572,052	35,741,509	0	(168,503)	0	0	2.500	8.872	MON	90,775	1,074,693	12/01/2021.	11/16/2043.
38379X V5 6	GOVERNMENT NATIONAL MORTGAGE SERIES 2016		..	4	1.A	2,020,369	103.287	2,057,840	1,992,352	2,005,243	0	(13,572)	0	0	3.000	2.639	MON	4,981	59,771	10/10/2019.	07/20/2046.
38380B HG 3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016		..	4	1.A	2,438,092	106.139	2,540,157	2,393,236	2,423,602	0	(13,748)	0	0	3.000	2.688	MON	5,983	70,644	12/01/2021.	10/20/2046.
38380N 6C 8	GOVERNMENT NATIONAL MORTGAGE SERIES 2020		..	4	1.A	3,484,141	97.199	3,401,965	3,500,000	3,484,733	0	395	0	0	2.500	2.531	MON	7,292	87,500	02/27/2020.	03/16/2062.
38380Y BZ 7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		..	4	1.A	2,927,569	105.009	3,092,455	2,944,943	2,934,668	0	1,088	0	0	4.000	4.146	MON	9,816	117,472	04/01/2021.	08/20/2048.
38381T KZ 7	Government National Mortgage SERIES 2019	CF...	..	4	1.A	7,425,587	107.006	7,538,005	7,044,470	7,170,288	0	(109,536)	0	0	4.500	3.084	MON	26,417	317,001	03/19/2019.	03/20/2049.
38381T KZ 7	Government National Mortgage SERIES 2019		..	4	1.A	3,372,343	107.006	3,423,398	3,199,258	3,256,398	0	(49,746)	0	0	4.500	3.084	MON	11,997	143,967	03/19/2019.	03/20/2049.
38381V BT 6	Government National Mortgage SERIES 2019		..	4	1.A	26,109,501	100.800	26,330,720	26,121,746	26,113,191	0	282	0	0	0.554	0.561	MON	6,028	144,387	05/03/2019.	04/16/2049.
38382A KW 4	Government National Mortgage SERIES 2019		..	4	1.A	2,520,615	96.876	2,479,057	2,559,000	2,527,489	0	1,503	0	0	2.000	2.184	MON	4,265	51,180	02/27/2020.	10/20/2049.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38382B S4 6	Government National Mortgage SERIES 2020		..	4	1.A	2,632,910	102.016	2,550,400	2,500,000	2,611,136	0	(3,116)	0	0	2.500	1.934	MON	5,208	62,500	02/28/2020.	01/20/2050.
38382J S5 6	Government National Mortgage SERIES 2020		..		1.A	253,881	76.702	257,393	335,576	256,174	0	2,293	0	0	1.500	11.576	MON	419	419	12/01/2021.	09/20/2050.
38382J WF 9	Government National Mortgage SERIES 2020		..		1.A	597,736	76.321	656,885	860,687	608,350	0	10,614	0	0	1.000	3.583	MON	717	6,428	12/01/2021.	09/20/2050.
38382L UQ 2	Government National Mortgage SERIES 2020		..		1.A	33,697	70.442	36,098	51,245	34,134	0	437	0	0	1.000	3.171	MON	43	383	12/01/2021.	12/20/2050.
38382L UR 0	Government National Mortgage SERIES 2020		..		1.A	27,222	69.047	29,940	43,361	27,566	0	343	0	0	1.000	3.202	MON	36	324	12/01/2021.	12/20/2050.
38382M UZ 0	Government National Mortgage SERIES 2021		..		1.A	171,183	80.722	189,697	235,000	173,003	0	1,820	0	0	1.250	2.998	MON	245	2,203	02/25/2021.	01/20/2051.
38382N JR 9	Government National Mortgage A SERIES 20		..		1.A	50,510	68.092	54,354	79,824	51,062	0	552	0	0	1.000	2.975	MON	67	596	12/01/2021.	02/20/2051.
0299999. U.S. Government - Residential Mortgage-Backed Securities						153,137,597	XXX	167,348,922	160,480,058	152,911,983	0	(351,742)	0	0	XXX	XXX	XXX	424,477	5,141,724	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
36194S PD 4	Government National Mortgage A AU4920		..	4	1.A	5,211,528	104.987	5,372,374	5,117,180	5,192,447	0	(3,715)	0	0	3.020	2.861	MON	12,878	154,539	08/23/2016.	09/15/2041.
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL		..	4	1.A	264,961	2.837	92,813	0	236,508	0	(3,306)	0	0	1.209	12.204	MON	3,296	39,563	01/13/2009.	10/16/2048.
38380M LQ 2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		..	4	1.A	2,918,023	100.864	3,281,763	3,253,651	2,920,649	0	5,702	0	0	2.500	3.147	MON	6,778	80,250	12/01/2021.	06/16/2058.
38380N JS 9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019	CF	..	4	1.A	1,970,000	100.266	2,005,320	2,000,000	1,971,248	0	861	0	0	3.000	3.092	MON	5,000	60,000	12/12/2019.	02/16/2061.
38380N SX 8	GOVERNMENT NATIONAL MORTGAGE SERIES 2019	CF	..	4	1.A	979,844	83.109	831,090	1,000,000	980,709	0	679	0	0	3.000	3.120	MON	2,500	30,000	12/12/2019.	01/16/2062.
38380U E4 1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		..	4	1.A	2,793,302	105.109	2,867,461	2,728,083	2,766,858	0	(16,385)	0	0	3.500	2.967	MON	7,957	93,697	12/01/2021.	01/20/2048.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						14,137,658	XXX	14,450,821	14,098,914	14,068,419	0	(16,164)	0	0	XXX	XXX	XXX	38,409	458,049	XXX	XXX
0599999. Total - U.S. Government						371,412,535	XXX	479,670,850	532,875,972	422,285,916	0	7,406,751	0	0	XXX	XXX	XXX	521,893	5,746,264	XXX	XXX
All Other Governments - Issuer Obligations																					
268317 AK 0	ELECTRICITE DE FRANCE SA		D		1.G FE	3,019,650	124.550	3,736,500	3,000,000	3,017,782	0	(444)	0	0	4.875	4.831	JJ	64,594	146,250	11/16/2016.	01/22/2044.
0699999. All Other Governments - Issuer Obligations						3,019,650	XXX	3,736,500	3,000,000	3,017,782	0	(444)	0	0	XXX	XXX	XXX	64,594	146,250	XXX	XXX
1099999. Total - All Other Governments						3,019,650	XXX	3,736,500	3,000,000	3,017,782	0	(444)	0	0	XXX	XXX	XXX	64,594	146,250	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
452152 GB 1	ILLINOIS ST		..		2.B FE	8,272,160	129.075	10,326,000	8,000,000	8,190,884	0	(40,649)	0	0	7.100	6.734	JJ	284,000	568,000	10/06/2015.	07/01/2035.
452152 TE 1	ILLINOIS ST	CF	..		1.F FE	1,042,670	126.137	1,261,370	1,000,000	1,036,295	0	(1,396)	0	0	5.520	5.187	AO	13,800	55,200	11/16/2016.	04/01/2038.
57582P UE 8	MASSACHUSETTS ST		..		1.B FE	1,000,000	136.469	1,364,690	1,000,000	1,000,000	0	0	0	0	5.456	5.456	JJ	27,280	54,560	12/01/2009.	12/01/2039.
837151 AA 7	SOUTH CAROLINA ST PUBLIC SVC A	CF	..		1.F FE	13,773,882	158.780	16,727,473	10,535,000	13,452,694	0	(98,742)	0	0	6.454	4.592	JJ	339,964	679,929	05/09/2016.	01/01/2050.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						24,088,712	XXX	29,679,533	20,535,000	23,679,873	0	(140,787)	0	0	XXX	XXX	XXX	665,044	1,357,689	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						24,088,712	XXX	29,679,533	20,535,000	23,679,873	0	(140,787)	0	0	XXX	XXX	XXX	665,044	1,357,689	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
02765U DN 1	AMERICAN MUNI PWR-OHIO INC OH		..		1.F FE	11,357,711	151.929	14,676,341	9,660,000	11,171,152	0	(52,130)	0	0	5.939	4.814	FA	216,734	573,707	12/02/2015.	02/15/2047.
190760 HT 8	COBB-MARIETTA COLISEUM & EXHIB	CF	..	2	1.A FE	19,246,614	110.396	21,080,116	19,095,000	19,162,149	0	(15,037)	0	0	4.500	4.403	JJ	429,638	859,275	09/30/2015.	01/01/2047.
213185 BP 5	COOK CNTY IL		..		1.E FE	4,228,050	130.961	5,578,939	4,260,000	4,237,882	0	2,178	0	0	6.310	6.387	MN	34,347	268,806	08/06/2015.	11/15/2031.
406792 2V 2	HAMDEN CT		..	2	2.B FE	821,152	107.589	860,712	800,000	809,937	0	(2,471)	0	0	4.926	4.550	FA	14,887	39,408	01/10/2017.	08/15/2030.
45656R CX 8	INDUSTRY CA		..	2	1.E FE	4,892,200	112.489	5,624,450	5,000,000	4,900,193	0	1,440	0	0	5.125	5.260	JJ	128,125	256,250	11/20/2015.	01/01/2051.
544587 C5 5	LOS ANGELES CA MUNI IMPT CORPL		..		1.D FE	3,504,993	102.551	3,538,010	3,450,000	3,457,305	0	(8,533)	0	0	3.592	3.331	MN	20,654	123,924	12/03/2015.	11/01/2022.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						44,050,720	XXX	51,358,568	42,265,000	43,738,618	0	(74,553)	0	0	XXX	XXX	XXX	844,385	2,121,370	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						44,050,720	XXX	51,358,568	42,265,000	43,738,618	0	(74,553)	0	0	XXX	XXX	XXX	844,385	2,121,370	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
072024 PY 2	BAY AREA CA TOLL AUTH TOLL BRI		..		1.E FE	6,471,315	176.638	7,948,710	4,500,000	6,324,742	0	(40,613)	0	0	6.907	4.369	AO	77,704	310,815	03/30/2017.	10/01/2050.
102291 AA 9	BOWDOIN COLLEGE		..		1.C FE	9,876,500	133.970	13,397,000	10,000,000	9,877,637	0	81	0	0	4.693	4.752	JJ	234,650	469,300	09/30/2015.	07/01/2112.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
130179 QH 0	CALIFORNIA ST EDUCTNL FACS AUT			2	1.F FE	4,000,000	110.517	4,420,680	4,000,000	4,000,000	0	0	0	0	4.842	4.842	AO	48,420	193,680	10/12/2018.	10/01/2048.
15262P AM 7	CENTRAL BASIN CA MUNI WTR DIST			2	3.B FE	6,411,020	107.536	6,984,463	6,495,000	6,417,341	0	2,329	0	0	5.500	5.604	FA	148,844	357,225	11/27/2018.	08/01/2040.
167727 SW 7	CHICAGO IL WSTWTR TRANSMISSION				1.G FE	2,147,986	142.360	2,441,474	1,715,000	2,062,896	0	(39,550)	0	0	6.900	4.817	JJ	59,168	118,335	11/10/2016.	01/01/2040.
16772P AQ 9	CHICAGO IL TRANSIT AUTH SALES	CF			1.C FE	3,528,000	136.857	4,105,710	3,000,000	3,418,566	0	(57,694)	0	0	6.200	4.719	JD	15,500	186,000	12/14/2016.	12/01/2040.
167736 YU 5	CHICAGO IL WTR REVENUE				1.G FE	3,517,650	142.687	4,052,311	2,840,000	3,428,976	0	(18,725)	0	0	6.742	5.018	MN	31,912	191,473	11/16/2016.	11/01/2040.
215813 HU 3	COOK CNTY IL CMNTY HIGH SCH DI				1.D FE	2,500,000	131.417	3,285,425	2,500,000	2,500,000	0	0	0	0	5.019	5.019	JD	10,456	125,475	12/21/2016.	12/01/2041.
249182 PY 6	DENVER CITY & CNTY CO ARPT REV			2	1.E FE	2,005,030	101.927	2,038,540	2,000,000	2,004,520	0	(429)	0	0	2.867	2.838	MN	7,327	60,048	10/16/2020.	11/15/2037.
262808 EZ 7	DU PAGE CNTY IL SCH DIST #15 M				1.C FE	3,000,000	129.456	3,883,680	3,000,000	3,000,000	0	0	0	0	4.663	4.663	JD	6,217	139,890	11/16/2016.	12/15/2041.
438701 2C 7	HONOLULU CITY & CNTY HI WSTWTR			2	1.C FE	1,500,000	99.816	1,497,240	1,500,000	1,500,000	0	0	0	0	2.624	2.624	JJ	19,680	19,899	12/16/2020.	07/01/2045.
45506E DG 5	INDIANA ST FIN AUTH REVENUE			2	1.E FE	5,000,000	101.673	5,083,650	5,000,000	5,000,000	0	0	0	0	3.313	3.313	MS	28,989	0	10/15/2021.	03/01/2051.
485429 Z7 2	KANSAS ST DEV FIN AUTH REVENUE				1.E FE	9,058,842	130.371	11,485,685	8,810,000	9,035,031	0	(5,350)	0	0	4.927	4.743	AO	91,637	434,069	12/09/2016.	04/15/2045.
49126K LM 1	KENTUCKY ST ECON DEV FIN AUTH				1.F FE	4,000,000	133.440	5,337,600	4,000,000	4,000,000	0	0	0	0	5.079	5.079	FA	76,749	203,160	08/10/2018.	08/15/2048.
49151E 2Q 5	KENTUCKY ST PROPERTY & BLDGS C				1.E FE	1,815,135	121.475	1,822,125	1,500,000	1,677,650	0	(57,213)	0	0	6.573	4.004	FA	41,081	98,595	02/16/2017.	08/01/2029.
495290 EE 4	KING CNTY WA SWR REVENUE			2	1.B FE	1,000,000	99.217	992,170	1,000,000	1,000,000	0	0	0	0	2.841	2.841	JJ	11,127	0	07/28/2021.	07/01/2047.
533282 CC 1	LINCOLN CNTY NE HOSP AUTH #1 H			2	1.F FE	5,000,000	102.491	5,124,550	5,000,000	5,000,000	0	0	0	0	3.171	3.171	MN	26,425	158,550	02/13/2020.	11/01/2035.
533282 CD 9	LINCOLN CNTY NE HOSP AUTH #1 H			2	1.F FE	1,000,000	101.251	1,012,510	1,000,000	1,000,000	0	0	0	0	3.384	3.384	MN	5,640	33,840	02/13/2020.	11/01/2040.
546398 6Q 6	LOUISIANA ST PUBLIC FACS AUTHR	CF		2	1.F FE	10,000,000	121.101	12,110,100	10,000,000	10,000,000	0	0	0	0	4.346	4.385	JD	36,217	434,600	11/04/2016.	06/01/2051.
546398 6Q 6	LOUISIANA ST PUBLIC FACS AUTHR			2	1.F FE	2,417,925	121.101	3,027,525	2,500,000	2,425,121	0	2,680	0	0	4.346	4.385	JD	9,054	108,650	11/14/2016.	06/01/2051.
546475 UA 0	LOUISIANA ST GAS & FUELS TAX R				1.D FE	3,940,290	99.201	3,968,040	4,000,000	3,942,742	0	2,292	0	0	2.530	2.625	MN	16,867	101,200	12/07/2020.	05/01/2041.
574204 WG 4	MARYLAND ST DEPT TRANSN CONS				1.B FE	1,996,260	101.846	2,036,920	2,000,000	1,999,820	0	386	0	0	4.350	4.370	JD	3,867	87,000	06/10/2010.	06/15/2022.
574218 W9 0	MARYLAND ST HLTH & HGR EDUCTNL				1.F FE	4,634,288	108.285	4,986,524	4,605,000	4,618,231	0	(3,480)	0	0	3.768	3.680	JJ	86,758	173,516	01/23/2017.	07/01/2025.
574218 X2 4	MARYLAND ST HLTH & HGR EDUCTNL				1.F FE	5,809,275	110.169	6,351,243	5,765,000	5,788,030	0	(4,613)	0	0	3.868	3.771	JJ	111,495	222,990	01/23/2017.	07/01/2026.
575898 CS 8	MASSACHUSETTS ST PORT AUTH SPL				1.G FE	1,855,664	115.717	1,851,472	1,600,000	1,805,713	0	(41,232)	0	0	6.202	3.553	JJ	49,616	99,232	07/08/2020.	07/01/2031.
592041 ZW 0	MET GOVT NASHVILLE & DAVIDSONC			2	1.G FE	9,545,210	101.752	9,666,440	9,500,000	9,544,978	0	(233)	0	0	3.235	3.210	JJ	48,660	0	11/02/2021.	07/01/2052.
592643 AA 8	MET WASHINGTON DC ARPTS AUTH D				2.A FE	6,527,150	176.942	8,847,100	5,000,000	6,378,972	0	(31,790)	0	0	7.462	5.406	AO	93,275	373,100	10/01/2015.	10/01/2046.
59333A MC 2	MIAMI-DADE CNTY FL FACS AUTH				1.G FE	10,000,000	135.184	13,518,400	10,000,000	10,000,000	0	0	0	0	5.073	5.073	AO	126,825	507,300	10/01/2015.	04/01/2050.
59333P 3W 6	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	3,928,140	109.736	4,389,440	4,000,000	3,934,501	0	2,047	0	0	4.280	4.405	AO	42,800	171,200	09/19/2018.	10/01/2041.
626207 YF 5	MUNICIPAL ELEC AUTH GA				2.A FE	18,598,421	152.456	24,176,472	15,858,000	18,285,851	0	(208,285)	0	0	6.637	5.376	AO	263,124	1,052,495	09/30/2015.	04/01/2057.
645913 AA 2	New Jersey ECO POB Pension Obligation Se				2.A FE	1,000,000	125.856	1,258,560	1,000,000	1,000,000	0	0	0	0	7.425	7.426	FA	28,050	74,250	06/25/1997.	02/15/2029.
64763F XC 8	NEW ORLEANS LA	CF		2	1.F FE	6,000,000	111.515	6,690,900	6,000,000	6,000,000	0	0	0	0	4.550	4.550	JD	22,750	273,000	11/16/2016.	12/01/2046.
64763F XC 8	NEW ORLEANS LA			2	1.F FE	2,000,000	111.515	2,230,300	2,000,000	2,000,000	0	0	0	0	4.550	4.550	JD	7,583	91,000	11/16/2016.	12/01/2046.
64966N AC 1	NEW YORK CITY NY HSG DEV CORP	CF			1.F FE	2,024,130	147.188	2,207,820	1,500,000	1,961,083	0	(27,902)	0	0	6.320	4.160	JD	7,900	94,800	08/10/2016.	06/01/2049.
64966N AC 1	NEW YORK CITY NY HSG DEV CORP				1.F FE	1,349,420	147.188	1,471,880	1,000,000	1,307,389	0	(18,601)	0	0	6.320	4.160	JD	5,267	63,200	08/10/2016.	06/01/2049.
64990C JW 2	NEW YORK ST DORM AUTH REVENUES				2.A FE	4,422,555	111.739	5,028,255	4,500,000	4,441,153	0	8,972	0	0	4.224	4.373	JJ	95,040	190,080	11/15/2016.	07/01/2038.
650035 8W 1	NEW YORK ST URBAN DEV CORP REV			2	1.C FE	1,997,740	109.948	2,198,960	2,000,000	1,998,250	0	122	0	0	3.900	3.910	MS	22,967	78,000	01/09/2019.	03/15/2033.
657382 AR 8	NORTH AUGUSTA SC PUBLIC FACS C			2	1.F FE	2,082,420	111.622	2,232,440	2,000,000	2,051,072	0	(7,508)	0	0	4.987	4.484	MN	16,623	99,740	06/22/2017.	11/01/2048.
665250 CA 2	NTHRN IL MUNI PWR AGY PWR PROJ				1.F FE	12,718,049	155.935	15,055,524	9,655,000	12,263,630	0	(83,696)	0	0	7.820	5.446	JJ	377,511	755,021	09/30/2015.	01/01/2040.
67760H NB 3	OHIO ST TURNPIKE COMMISSION			2	1.E FE	6,130,529	101.987	5,996,836	5,880,000	6,107,467	0	(23,061)	0	0	3.216	2.683	FA	71,438	189,101	01/22/2021.	02/15/2048.
677704 A6 5	OHIO UNIV GEN RECPTS ATHENS				1.E FE	2,372,767	155.987	3,564,303	2,285,000	2,372,652	0	(33)	0	0	5.590	5.382	JD	10,644	127,732	11/12/2015.	12/01/2114.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
686515 AA 5	ORLANDO HEALTH OBL GRP				1.F FE	1,418,030	121.677	1,411,453	1,160,000	1,413,902	0	(4,129)	0	0	4.416	3.049	AO	12,806	25,613	06/23/2021.	10/01/2044.
696624 BC 8	PALM DESERT CA REDEV AGY SUCCE			2	1.C FE	1,478,407	109.779	1,619,240	1,475,000	1,476,941	0	(329)	0	0	3.750	3.722	AO	13,828	55,313	03/23/2017.	10/01/2029.
69848A AA 6	PANHANDLE TX ECON DEV CORP LEA				1.E FE	2,833,649	109.033	3,089,612	2,833,649	2,833,649	0	0	0	0	3.985	3.985	JJ	52,069	112,921	08/11/2016.	07/15/2048.
74442P DJ 1	PUBLIC FIN AUTH WI REVENUE				2.B FE	3,000,000	103.900	3,117,000	3,000,000	3,000,000	0	0	0	0	5.075	5.075	AO	38,063	152,250	04/26/2017.	10/01/2032.
74442P DK 8	PUBLIC FIN AUTH WI REVENUE				2.B FE	7,000,000	109.048	7,633,360	7,000,000	7,000,000	0	0	0	0	5.739	5.739	AO	100,433	401,730	04/26/2017.	10/01/2037.
786744 JG 8	SAGINAW MI HOSP FIN AUTH			2	1.E FE	2,000,000	102.084	2,041,680	2,000,000	2,000,000	0	0	0	0	3.255	3.255	JJ	32,550	65,100	02/28/2020.	07/01/2040.
786744 JH 6	SAGINAW MI HOSP FIN AUTH			2	1.E FE	1,500,000	100.164	1,502,460	1,500,000	1,500,000	0	0	0	0	3.385	3.385	JJ	25,388	50,775	02/28/2020.	07/01/2050.
791078 BC 1	ST LAWRENCE CNTY N Y INDL DEVA				1.F FE	988,540	120.744	1,207,440	1,000,000	989,170	0	130	0	0	4.429	4.491	JJ	22,145	44,290	03/24/2017.	07/01/2056.
797053 BM 6	SAN BUENAVENTURA CA WSTWTR REV			2	1.C FE	1,725,000	97.704	1,685,394	1,725,000	1,725,000	0	0	0	0	2.777	2.777	JJ	23,952	25,815	12/04/2020.	01/01/2044.
797055 DX 5	SAN BUENAVENTURA CA WTR REVENU			2	1.C FE	1,312,558	97.704	1,270,152	1,300,000	1,311,255	0	(1,247)	0	0	2.777	2.656	JJ	18,051	19,454	12/09/2020.	01/01/2044.
83759Y AC 8	S DAVIS UT SWR DIST RESOURCE R			2	2.B FE	5,792,796	101.712	5,782,327	5,685,000	5,748,013	0	(10,973)	0	0	5.625	5.365	JD	26,648	319,781	09/11/2017.	12/01/2037.
85732P BZ 2	STATE PUBLIC SCH BLDG AUTH PA	CF			1.F FE	5,832,216	115.233	6,192,621	5,374,000	5,623,157	0	(40,184)	0	0	5.000	3.968	MS	79,117	268,700	06/16/2016.	09/15/2027.
85732P BZ 2	STATE PUBLIC SCH BLDG AUTH PA				1.F FE	5,492,804	115.233	5,740,908	4,982,000	5,266,833	0	(46,023)	0	0	5.000	3.968	MS	73,346	249,100	06/16/2016.	09/15/2027.
85732T JR 4	STATE PUBLIC SCH BLDG AUTH PA				1.E FE	6,665,160	121.324	7,279,440	6,000,000	6,448,646	0	(48,137)	0	0	5.485	4.333	MS	96,902	329,100	01/31/2017.	09/15/2029.
906459 FV 9	UNION CNTY PA HGR EDUCTNL FACS				1.C FE	19,071,984	134.867	23,911,919	17,730,000	18,880,763	0	(62,028)	0	0	5.000	4.508	AO	221,625	886,500	09/30/2015.	04/01/2045.
91412G C8 6	UNIV OF CALIFORNIA CA REVENUES	CF			1.C FE	19,445,456	143.456	29,587,800	20,625,000	19,450,075	0	545	0	0	4.767	5.058	MN	125,630	983,194	09/30/2015.	05/15/2115.
91412G HA 6	UNIV OF CALIFORNIA CA REVENUES				1.C FE	4,929,450	147.505	7,375,250	5,000,000	4,929,831	0	41	0	0	4.858	4.928	MN	31,037	242,900	12/02/2015.	05/15/2112.
91412H BU 6	UNIV OF CALIFORNIA CA REVENUES			2	1.C FE	2,000,000	110.744	2,214,880	2,000,000	2,000,000	0	0	0	0	4.428	4.428	MN	11,316	88,560	05/23/2018.	05/15/2048.
928077 KD 7	VIRGINIA ST PORT AUTH PORT FAC			2	1.G FE	9,416,455	108.865	10,342,175	9,500,000	9,424,853	0	1,741	0	0	4.478	4.533	JJ	212,705	425,410	11/09/2016.	07/01/2045.
977100 EL 6	WISCONSIN ST GEN FUND ANNUAL A			2	1.C FE	8,000,000	110.712	8,856,960	8,000,000	8,000,000	0	0	0	0	3.954	3.954	MN	52,720	316,320	01/12/2017.	05/01/2036.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations		XXX	XXX	XXX	XXX	303,084,216	XXX	359,641,048	288,397,649	300,496,102	0	(861,692)	0	0	XXX	XXX	XXX	3,766,188	13,530,387	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31283G 3V 7	Federal Home Ln Mtg Corp Pool G00812			4	1.A	7,599	110.441	8,240	7,461	7,516	0	19	0	0	6.500	5.936	MON	40	485	01/15/2002.	04/01/2026.
3128M7 T9 7	FREDDIE MAC G05676	CF		4	1.A	6,883,448	109.953	7,238,309	6,583,094	6,859,576	0	(3,059)	0	0	4.000	2.307	MON	21,944	263,324	08/16/2011.	11/01/2039.
3128M8 FH 2	FREDDIE MAC G06168	CF		4	1.A	5,728,431	108.067	6,348,258	5,874,372	5,738,085	0	1,864	0	0	3.500	4.508	MON	17,134	205,603	12/06/2010.	11/01/2040.
3128M9 CN 0	FREDDIE MAC G06977	CF		4	1.A	3,756,876	105.694	3,888,763	3,679,266	3,751,257	0	(1,383)	0	0	3.000	2.240	MON	9,198	110,378	06/05/2012.	04/01/2042.
3128MJ VM 9	Federal Home Loan Mtg Corp G08619	CF		4	1.A	235,440	105.178	241,923	230,013	235,167	0	(10)	0	0	3.000	2.057	MON	575	6,900	01/23/2015.	12/01/2044.
3128S2 RN 3	FREDDIE MAC T61393			4	1.A	1,885,002	102.537	1,881,381	1,834,831	1,882,790	0	10,433	0	0	3.000	0.593	MON	4,587	55,045	12/17/2012.	10/01/2042.
3128S2 SG 7	FREDDIE MAC T61419	CF		4	1.A	3,349,371	102.696	3,348,120	3,260,224	3,344,872	0	(766)	0	0	3.000	1.736	MON	8,151	97,807	12/17/2012.	11/01/2042.
3128S2 SH 5	FREDDIE MAC T61420	CF		4	1.A	687,336	102.689	687,032	669,042	686,485	0	(73)	0	0	3.000	1.519	MON	1,673	20,071	12/17/2012.	11/01/2042.
31292S A3 4	FREDDIE MAC C09026	CF		4	1.A	1,600,986	103.182	1,667,563	1,616,137	1,602,078	0	327	0	0	2.500	2.731	MON	3,367	40,403	02/12/2013.	01/01/2043.
31292S A3 4	FREDDIE MAC C09026			4	1.A	1,600,986	103.182	1,667,563	1,616,137	1,602,078	0	327	0	0	2.500	2.731	MON	3,367	40,403	02/12/2013.	01/01/2043.
312931 A6 5	FREDDIE MAC A84529			4	1.A	574,946	110.366	650,816	589,689	575,884	0	(383)	0	0	4.500	5.750	MON	2,211	26,536	06/11/2009.	02/01/2039.
312933 A7 9	FREDDIE MAC A86330			4	1.A	2,256,987	109.850	2,542,872	2,314,858	2,260,500	0	39	0	0	4.500	5.820	MON	8,681	104,169	06/11/2009.	05/01/2039.
3132GR HF 1	FREDDIE MAC Q06230			4	1.A	2,151,506	108.074	2,242,188	2,074,678	2,145,780	0	(1,955)	0	0	3.500	2.291	MON	6,051	72,614	02/14/2012.	02/01/2042.
3132GS TW 9	FREDDIE MAC Q07465			4	1.A	4,662,196	107.972	4,876,891	4,516,811	4,652,562	0	(1,567)	0	0	3.500	2.173	MON	13,174	158,088	04/06/2012.	04/01/2042.
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206			4	1.A	4,283,049	103.141	4,522,154	4,384,439	4,291,125	0	3,455	0	0	2.500	3.074	MON	9,134	109,611	03/11/2013.	01/01/2043.
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206	CF		4	1.A	2,855,366	103.141	3,014,770	2,922,960	2,860,750	0	2,303	0	0	2.500	3.074	MON	6,090	73,074	03/11/2013.	01/01/2043.
3136A8 BQ 2	Federal Natl Mtg Assn REMIC Ser 2012-9	CF		4	1.A	11,925,000	105.791	12,694,920	12,000,000	11,953,781	0	(3,787)	0	0	3.000	3.057	MON	30,000	360,000	05/15/2013.	09/25/2032.
3136A8 SM 3	Federal Natl Mtg Assn SERIES 2012102 CLA			4	1.A	6,674,157	104.117	6,807,106	6,537,939	6,681,123	0	3,165	0	0	3.000	1.981	MON	16,345	192,988	12/01/2021.	09/25/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AD XX 2	Federal Natl Mtg Assn REMIC Ser 2013-2			4	1.A	14,288,750	106.294	14,881,160	14,000,000	14,108,762	0	27,126	0	0	3.000	2.822	MON	35,000	420,000	05/02/2013.	04/25/2033.
3136AE U2 1	Federal Natl Mtg Assn REMIC Ser 2013-6			4	1.A	19,520,156	105.379	22,129,590	21,000,000	20,304,094	0	(9,772)	0	0	3.000	3.650	MON	52,500	630,000	06/21/2013.	06/25/2033.
3136AK QA 4	FNR SERIES 201442 CLASS BZ			4	1.A	3,201,066	105.614	3,768,432	3,568,118	3,344,992	0	87,543	0	0	3.000	4.358	MON	8,920	105,324	12/01/2021.	07/25/2044.
3136AM XV 6	Fannie mae SERIES 201511 CLASS AQ	CF		4	1.A	6,936,000	105.864	7,198,752	6,800,000	6,842,508	0	(33,420)	0	0	3.000	2.770	MON	17,000	204,000	03/20/2015.	03/25/2035.
3136AX NU 5	FANNIE MAE SERIES 201757 CLASS FA			4	1.A	8,770,214	100.870	8,890,969	8,814,285	8,786,918	0	10,246	0	0	0.501	0.591	MON	736	44,324	05/14/2019.	08/25/2057.
3136B3 4D 9	FANNIE MAE SERIES 20199 CLASS GF			4	1.A	3,151,835	101.003	3,188,181	3,156,521	3,154,303	0	610	0	0	0.551	0.587	MON	290	17,444	05/06/2019.	03/25/2049.
3136B3 N2 2	FANNIE MAE SERIES 201910 CLASS F			4	1.A	4,423,254	100.869	4,467,975	4,429,483	4,427,637	0	2,246	0	0	0.551	0.597	MON	407	24,485	05/06/2019.	03/25/2049.
3136B4 VX 3	Fannie mae SERIES 201926 CLASS FM			4	1.A	2,298,515	101.052	2,325,603	2,301,392	2,300,178	0	695	0	0	0.551	0.585	MON	211	12,709	05/24/2019.	06/25/2049.
3136BJ FK 6	Fannie Mae SERIES 202168 CLASS DB				1.A	119,039	81.226	121,839	150,000	119,188	0	149	0	0	1.500	3.141	MON	188	375	10/26/2021.	10/25/2051.
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375	CF		4	1.A	9,818,862	106.356	11,014,316	10,356,084	10,215,279	0	(1,683)	0	0	4.000	4.631	MON	34,520	414,243	12/07/2010.	11/15/2040.
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	CF		4	1.A	1,422,045	105.513	1,492,049	1,414,091	1,414,482	0	72	0	0	4.000	3.915	MON	4,714	56,564	11/05/2013.	02/15/2042.
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402			4	1.A	2,018,728	105.513	2,118,106	2,007,436	2,007,992	0	102	0	0	4.000	3.915	MON	6,691	80,298	11/05/2013.	02/15/2042.
3137AU HF 9	Federal Home Ln Mtg Corp REMIC Ser 41	CF		4	1.A	10,115,234	105.477	10,547,700	10,000,000	10,044,280	0	8,926	0	0	3.000	2.908	MON	25,000	300,000	05/03/2013.	09/15/2032.
3137B1 A9 3	Federal Home Ln Mtg Corp REMIC Ser 417	CF		4	1.A	7,967,500	106.287	8,502,960	8,000,000	7,982,377	0	(769)	0	0	3.000	3.047	MON	20,000	240,000	05/15/2013.	03/15/2033.
3137BA UM 2	Federal Home Ln Mtg Corp REMIC Ser 434	CF		4	1.A	7,457,500	105.519	8,441,520	8,000,000	7,749,223	0	(70,013)	0	0	3.000	3.692	MON	20,000	240,000	06/05/2014.	05/15/2034.
3137BH UW 5	Freddie Mac			4	1.A	11,088,588	105.408	11,941,550	11,328,884	11,238,540	0	133,983	0	0	3.000	3.270	MON	15,105	339,867	05/12/2015.	04/15/2035.
3137F6 Y4 3	Freddie Mac SERIES 5041 CLASS JL				1.A	89,689	75.034	87,683	116,858	90,408	0	720	0	0	1.500	11.802	MON	146	146	11/09/2021.	11/25/2050.
3137F9 6H 9	Freddie Mac SERIES 5072 CLASS Z				1.A	142,470	68.759	135,314	196,795	144,575	0	2,105	0	0	1.000	3.165	MON	164	1,470	12/01/2021.	02/25/2051.
3137F9 BD 2	Freddie Mac SERIES 5072 CLASS Z				1.A	131,027	73.693	146,978	199,446	132,894	0	1,867	0	0	1.000	3.246	MON	166	1,490	12/01/2021.	01/25/2051.
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ			4	1.A	5,981,147	108.118	6,283,434	5,811,645	5,909,796	0	(3,452)	0	0	4.500	3.908	MON	21,794	255,259	12/01/2021.	09/15/2048.
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB			4	1.A	1,002,991	106.841	1,011,610	946,837	969,152	0	(12,770)	0	0	4.500	2.813	MON	3,551	42,134	08/01/2021.	01/15/2049.
3137FL 2T 0	FREDDIE MAC SERIES 4863 CLASS EB	CF		4	1.A	5,556,896	107.007	5,615,274	5,247,576	5,361,454	0	(64,929)	0	0	4.500	2.890	MON	19,678	236,141	03/19/2019.	03/15/2049.
3137FL LV 4	FREDDIE MAC SERIES 4869 CLASS NB			4	1.A	4,940,553	106.693	4,989,032	4,676,063	4,771,412	0	(51,230)	0	0	4.500	2.912	MON	17,535	210,423	03/14/2019.	01/15/2049.
31384U WS 9	Federal Natl Mtg Assn Pool 534457			4	1.A	274,778	110.419	302,698	274,136	273,746	0	83	0	0	6.500	6.480	MON	1,485	17,819	02/12/2001.	10/01/2028.
3138EK RA 5	Fannie Mae AL3180	CF		4	1.A	939,933	106.049	1,011,808	954,095	940,642	0	(155)	0	0	3.000	3.467	MON	2,385	28,623	05/07/2014.	01/01/2043.
3138EK RA 5	Fannie Mae AL3180			4	1.A	3,133,109	106.049	3,372,694	3,180,316	3,135,474	0	(518)	0	0	3.000	3.467	MON	7,951	95,409	05/07/2014.	01/01/2043.
3138L6 5P 9	Fannie Mae			4	1.A	6,073,816	114.048	6,230,076	5,462,679	5,948,357	0	(19,403)	0	0	4.130	3.252	MON	18,801	225,609	04/29/2015.	07/01/2044.
3138L7 W2 8	Fannie Mae			4	1.A	3,656,835	113.755	3,820,194	3,358,265	3,582,478	0	(11,633)	0	0	4.090	3.283	MON	11,828	139,261	05/12/2015.	11/01/2039.
3138LH 5J 9	Fannie Mae AN5348			4	1.A	9,851,549	115.772	11,320,432	9,778,212	9,841,061	0	(2,872)	0	0	3.700	3.649	MON	31,154	366,819	04/03/2018.	04/01/2047.
3138LK UP 0	Fannie Mae AN6889			4	1.A	3,249,752	113.154	3,823,908	3,379,383	3,263,327	0	3,728	0	0	3.390	3.724	MON	9,865	116,152	04/05/2018.	12/01/2045.
3138M0 BE 9	Fannie Mae AO8136			4	1.A	2,206,461	105.652	2,272,580	2,151,006	2,202,231	0	(1,872)	0	0	3.000	2.228	MON	5,378	64,530	08/16/2012.	08/01/2042.
3138M0 BE 9	Fannie Mae AO8136	CF		4	1.A	2,206,461	105.652	2,272,580	2,151,006	2,202,231	0	(1,872)	0	0	3.000	2.228	MON	5,378	64,530	08/16/2012.	08/01/2042.
3138NY W3 5	Fannie Mae AR2465			4	1.A	4,573,283	103.124	4,666,570	4,525,202	4,570,388	0	(208)	0	0	2.500	2.075	MON	9,428	113,130	01/22/2013.	01/01/2043.
3138W1 F4 4	Fannie Mae AR3786	CF		4	1.A	333,794	106.036	360,935	340,389	334,304	0	165	0	0	3.000	3.401	MON	851	10,212	05/13/2014.	02/01/2043.
3138W1 F4 4	Fannie Mae AR3786			4	1.A	515,863	106.036	557,809	526,056	516,651	0	255	0	0	3.000	3.401	MON	1,315	15,782	05/13/2014.	02/01/2043.
3138Y1 6W 0	Fannie mae pool	CF		4	1.A	319,502	109.684	321,277	292,911	318,255	0	542	0	0	4.500	0.793	MON	1,098	13,181	04/28/2015.	10/01/2044.
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8			4	1.A	232,884	113.494	257,942	227,273	228,798	0	(1,963)	0	0	6.000	5.836	MON	1,136	13,636	09/27/2005.	12/25/2032.
31392U RR 7	Federal Home Ln Mtg Corp REMIC Ser 250			4	1.A	809,170	114.520	908,770	793,547	795,929	0	(6,977)	0	0	6.000	5.894	MON	3,968	47,613	11/04/2002.	09/15/2032.
31393C PX 5	Federal Natl Mtg Assn REMIC Ser 2003-5			4	1.A	1,664,219	111.252	1,845,709	1,659,034	1,656,811	0	(471)	0	0	5.500	5.489	MON	7,604	91,247	12/16/2004.	06/25/2033.
31394B 5Q 3	Federal Natl Mtg Assn REMIC Ser 2005-7			4	1.A	6,494,305	113.762	7,530,194	6,619,252	6,553,316	0	10,951	0	0	6.000	6.315	MON	33,096	397,155	04/13/2007.	02/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31394D YS 3	Federal Natl Mtg Assn REMIC Ser 2005-5			4	1.A	13,132,796	113.779	14,940,030	13,130,745	13,099,727	0	(900)	0	0	5.500	5.525	MON	60,183	722,191	07/27/2005.	05/25/2035.
31394L JD 5	Federal Home Ln Mtg Corp SERIES 2691 CLA			4	1.A	1,885,577	109.524	2,073,775	1,893,443	1,889,074	0	3,754	0	0	4.500	4.564	MON	7,100	85,205	05/13/2009.	10/15/2033.
31394R LB 3	Federal Home Ln Mtg Corp REMIC Ser 275	CF		4	1.A	4,043,979	110.960	4,528,011	4,080,760	4,057,492	0	(342)	0	0	5.000	5.188	MON	17,003	204,038	04/09/2010.	02/15/2034.
31394R LB 3	Federal Home Ln Mtg Corp REMIC Ser 275			4	1.A	2,939,100	110.960	3,290,888	2,965,832	2,948,922	0	(248)	0	0	5.000	5.188	MON	12,358	148,292	04/09/2010.	02/15/2034.
31395B DF 7	Federal Natl Mtg Assn REMIC Ser 2006-9			4	1.A	629,840	113.934	749,698	658,011	649,623	0	13,349	0	0	5.500	5.926	MON	3,016	36,191	08/21/2006.	03/25/2036.
31395D BL 2	Federal Natl Mtg Assn REMIC Ser 2006-4			4	1.A	1,766,875	115.172	2,069,217	1,796,632	1,780,063	0	(20)	0	0	6.000	6.242	MON	8,983	107,798	04/10/2006.	05/25/2036.
31395D SY 6	Federal Natl Mtg Assn REMIC Ser 2006-3			4	1.A	874,266	115.547	1,026,060	888,002	881,803	0	4,455	0	0	6.000	6.182	MON	4,440	53,280	04/11/2006.	05/25/2036.
31395E UL 9	Federal Home Ln Mtg Corp REMIC Ser 284			4	1.A	1,106,071	115.425	1,257,692	1,089,618	1,091,052	0	(11,878)	0	0	6.000	5.953	MON	5,448	65,377	10/07/2005.	08/15/2034.
31395J ZL 3	Federal Home Ln Mtg Corp REMIC Ser 289	CF		4	1.A	2,520,598	110.358	2,743,952	2,486,410	2,495,696	0	(702)	0	0	5.000	4.811	MON	10,360	124,321	01/28/2010.	11/15/2034.
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5	CF		4	1.A	514,555	116.941	585,265	500,479	506,590	0	(3,678)	0	0	6.500	6.315	MON	2,711	32,531	11/02/2006.	07/25/2036.
31395P WU 2	Federal Home Ln Mtg Corp REMIC Ser 295			4	1.A	4,296,758	113.573	4,879,194	4,296,086	4,289,880	0	(895)	0	0	5.500	5.540	MON	19,690	236,285	07/26/2005.	03/15/2035.
31395V GT 0	Federal Home Ln Mtg Corp REMIC Ser 298			4	1.A	3,671,954	113.472	4,148,490	3,655,959	3,656,418	0	2,051	0	0	5.500	5.501	MON	16,756	201,078	07/14/2005.	06/15/2035.
31395W MR 5	Federal Home Ln Mtg Corp REMIC Ser 300			4	1.A	3,527,207	111.910	3,893,758	3,479,366	3,493,644	0	(1,576)	0	0	5.000	4.842	MON	14,497	173,968	01/28/2010.	07/15/2035.
31395X N4 3	Federal Home Ln Mtg Corp REMIC Ser 301	CF		4	1.A	1,918,988	112.667	2,184,595	1,938,984	1,929,974	0	318	0	0	5.000	5.151	MON	8,079	96,949	06/19/2009.	08/15/2035.
31396F G4 9	Federal Home Ln Mtg Corp REMIC Ser 306	CF		4	1.A	2,632,351	109.118	2,994,155	2,743,961	2,720,202	0	87,599	0	0	4.500	4.880	MON	10,290	123,478	04/29/2010.	11/15/2035.
31396J 2V 6	Federal Home Ln Mtg Corp REMIC Ser 312			4	1.A	1,507,977	114.852	1,757,795	1,530,487	1,518,394	0	1,190	0	0	6.000	6.272	MON	7,652	91,829	03/08/2006.	03/15/2036.
31396K FU 1	Federal Natl Mtg Assn REMIC Ser 2006-7			4	1.A	1,134,209	115.932	1,290,060	1,112,773	1,113,678	0	(3,535)	0	0	6.500	6.167	MON	6,028	72,330	09/05/2006.	08/25/2036.
31396K G4 8	Federal Natl Mtg Assn REMIC Ser 2006-8			4	1.A	1,188,966	117.203	1,384,565	1,181,339	1,178,597	0	(4,024)	0	0	6.500	6.406	MON	6,399	76,787	09/05/2006.	09/25/2036.
31396K L3 4	Federal Natl Mtg Assn REMIC Ser 2006-8			4	1.A	464,144	114.381	519,211	453,931	453,241	0	(6,311)	0	0	6.500	6.317	MON	2,459	29,505	08/31/2006.	09/25/2036.
31396L CS 7	Federal Natl Mtg Assn REMIC Ser 2006-9			4	1.A	320,381	107.736	340,509	316,059	318,836	0	(105)	0	0	6.500	6.443	MON	1,712	20,544	09/13/2006.	10/25/2046.
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1			4	1.A	563,650	116.758	660,583	565,771	563,472	0	13	0	0	6.500	6.577	MON	3,065	36,775	06/12/2007.	08/25/2036.
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6			4	1.A	2,116,216	107.465	2,412,935	2,245,322	2,188,796	0	3,735	0	0	4.000	4.989	MON	7,484	89,813	02/03/2010.	09/25/2029.
31396T SL 8	Federal Home Ln Mtg Corp REMIC Ser 317			4	1.A	692,983	115.460	802,375	694,938	693,209	0	129	0	0	6.000	6.080	MON	3,475	41,696	08/18/2006.	06/15/2036.
31396T UC 5	Federal Home Ln Mtg Corp REMIC Ser 317			4	1.A	3,277,754	114.986	3,754,293	3,265,000	3,263,062	0	(1,503)	0	0	6.000	5.999	MON	16,325	195,900	08/22/2006.	06/15/2036.
31396V X9 4	Federal Natl Mtg Assn REMIC Ser 2007-3			4	1.A	342,071	115.474	420,631	364,265	355,169	0	663	0	0	6.000	7.125	MON	1,821	21,856	08/15/2007.	05/25/2037.
31396W UB 0	Federal Natl Mtg Assn REMIC Ser 2007-6			4	1.A	463,889	113.284	560,287	494,586	480,383	0	(353)	0	0	6.000	7.018	MON	2,473	29,675	08/15/2007.	07/25/2037.
31396X HW 7	Federal Natl Mtg Assn REMIC Ser 2007-7			4	1.A	900,675	112.816	1,038,001	920,083	910,620	0	667	0	0	6.000	6.315	MON	4,600	55,205	08/06/2007.	08/25/2037.
31397A 6C 2	Federal Home Ln Mtg Corp REMIC Ser 3209			4	1.A	1,614,487	111.114	1,859,981	1,673,940	1,643,573	0	(1,129)	0	0	5.000	5.599	MON	6,975	83,697	06/22/2009.	08/15/2036.
31397H ZK 7	Federal Home Ln Mtg Corp REMIC Ser 332			4	1.A	5,788,744	113.697	6,566,238	5,775,208	5,769,134	0	(4,078)	0	0	6.000	6.027	MON	28,876	346,513	08/03/2007.	06/15/2037.
31397L C8 0	Federal Natl Mtg Assn REMIC Ser 2008-5			4	1.A	1,554,813	115.638	1,897,732	1,641,097	1,596,104	0	1,104	0	0	6.000	6.897	MON	8,205	98,466	06/11/2008.	03/25/2038.
31397P V3 1	Federal Home Ln Mtg Corp REMIC Ser 340			4	1.A	1,222,509	110.976	1,362,656	1,227,883	1,224,836	0	2,659	0	0	5.000	5.075	MON	5,116	61,394	02/08/2010.	01/15/2038.
31397Q W5 3	Federal Natl Mtg Assn REMIC Ser 2010-1	CF		4	1.A	7,592,335	107.641	8,223,864	7,640,085	7,610,985	0	(31)	0	0	4.000	4.082	MON	25,467	305,604	06/27/2011.	01/25/2031.
31397R ZH 2	Federal Home Ln Mtg Corp REMIC Ser 344			4	1.A	2,119,766	108.217	2,398,899	2,216,748	2,179,712	0	11,940	0	0	4.500	5.367	MON	8,313	99,754	01/14/2010.	04/15/2038.
31398F 5C 1	Federal Home Ln Mtg Corp REMIC Ser 200			4	1.A	866,410	105.253	957,399	909,617	895,601	0	1,794	0	0	4.500	5.594	MON	3,411	40,933	10/29/2009.	10/25/2039.
31398K KJ 8	Federal Home Ln Mtg Corp REMIC Ser 3591			4	1.A	945,769	103.189	995,847	965,071	961,003	0	855	0	0	4.000	4.310	MON	3,217	38,603	11/16/2009.	10/15/2024.
31398K ZC 7	Federal Home Ln Mtg Corp REMIC Ser 359			4	1.A	2,231,904	109.036	2,514,109	2,305,761	2,279,325	0	1,083	0	0	4.500	4.922	MON	8,647	103,759	10/29/2009.	10/15/2037.
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13			4	1.A	1,118,003	18.492	1,073,109	0	1,020,056	0	(16,753)	0	0	5.908	5.487	MON	5,714	342,230	05/01/2013.	12/25/2040.
31398W 5J 9	Federal Home Ln Mtg Corp REMIC Ser 362			4	1.A	3,377,965	112.230	3,767,543	3,356,984	3,362,491	0	102	0	0	5.000	4.945	MON	13,987	167,849	02/25/2010.	01/15/2040.
31398W V4 3	Federal Home Ln Mtg Corp REMIC Ser 365			4	1.A	1,173,240	100.648	1,138,676	1,131,345	1,131,365	0	(2,358)	0	0	5.000	4.543	MON	4,714	56,567	05/04/2010.	10/15/2029.
31405F D4 1	Federal Natl Mtg Assn Pool 787723			4	1.A	97,735	107.594	100,900	93,779	97,118	0	63	0	0	6.500	4.365	MON	508	6,096	07/26/2004.	01/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31407B TX 7	Federal Natl Mtg Assn Pool 825966			4	1.A	164,685	113.152	198,751	175,649	166,487	0	380	0	0	5.000	6.741	MON	732	8,782	07/11/2006.	07/01/2035.
31412P CF 6	Federal Natl Mtg Assn 930770			4	1.A	904,750	107.155	988,325	922,332	910,114	0	2,289	0	0	4.500	4.989	MON	3,459	41,505	06/11/2009.	03/01/2029.
31417D ZZ 9	Fannie Mae AB7059	CF		4	1.A	8,774,771	103.134	8,834,433	8,565,975	8,753,077	0	(6,507)	0	0	2.500	1.935	MON	17,846	214,149	11/29/2012.	11/01/2042.
31417E WF 4	Fannie Mae AB7845			4	1.A	2,178,478	106.264	2,367,845	2,228,266	2,182,484	0	736	0	0	3.000	3.461	MON	5,571	66,848	04/14/2014.	02/01/2043.
31417E WF 4	Fannie Mae AB7845	CF		4	1.A	3,769,114	106.264	4,096,747	3,855,254	3,776,045	0	1,273	0	0	3.000	3.461	MON	9,638	115,658	04/14/2014.	02/01/2043.
31417K LX 3	Fannie Mae AC1241	CF		4	1.A	881,021	113.480	978,980	862,689	879,349	0	(567)	0	0	5.000	4.105	MON	3,595	43,134	08/13/2009.	07/01/2039.
31418A DV 7	Federal Natl Mtg Assn MA1015	CF		4	1.A	1,686,421	105.692	1,786,040	1,689,853	1,686,421	0	0	0	0	3.000	3.020	MON	4,225	50,696	03/14/2012.	03/01/2042.
31418A N6 1	Federal Natl Mtg Assn MA1312	CF		4	1.A	2,510,484	101.585	2,523,463	2,484,090	2,509,084	0	(74)	0	0	2.500	1.461	MON	5,175	62,102	12/13/2012.	12/01/2042.
31418A N6 1	Federal Natl Mtg Assn MA1312			4	1.A	2,869,124	101.585	2,883,958	2,838,960	2,867,525	0	(84)	0	0	2.500	1.461	MON	5,915	70,974	12/13/2012.	12/01/2042.
31419B 7B 5	Fannie Mae AE1789	CF		4	1.A	2,625,664	109.855	2,847,934	2,592,448	2,622,443	0	(1,363)	0	0	4.000	3.542	MON	8,641	103,698	07/14/2011.	10/01/2040.
31419C 2B 8	Fannie Mae AE2569	CF		4	1.A	1,017,547	108.022	1,159,983	1,073,839	1,021,299	0	848	0	0	3.500	5.574	MON	3,132	37,584	01/05/2011.	09/01/2040.
35563P AM 1	Freddie Mac - SCRT SERIES 20171 CLASS MB	CF		4	1.A	2,807,695	107.653	3,229,590	3,000,000	2,812,259	0	(15,630)	0	0	3.000	4.280	MON	7,500	90,000	09/21/2017.	01/25/2056.
35563P FH 7	Freddie Mac - SCRT SERIES 20182 CLASS MB	CF		4	1.A	3,783,941	111.699	4,467,960	4,000,000	3,784,620	0	(10)	0	0	3.500	4.968	MON	2,333	140,000	06/07/2018.	11/25/2057.
35563P FH 7	Freddie Mac - SCRT SERIES 20182 CLASS MB			4	1.A	15,135,763	111.699	17,871,840	16,000,000	15,138,479	0	(39)	0	0	3.500	4.968	MON	9,333	560,000	06/07/2018.	11/25/2057.
35563P GH 6	Freddie Mac - SCRT SERIES 20183 CLASS MB	CF		4	1.A	3,766,502	111.952	4,478,080	4,000,000	3,770,891	0	683	0	0	3.500	4.949	MON	11,667	140,000	08/09/2018.	08/25/2057.
911760 JT 4	US Dept Veterans Affairs Vendee Mtg Tr 1			4	1.A	19,936	107.078	21,351	19,939	19,894	0	(30)	0	0	6.965	7.045	MON	116	1,393	02/19/1997.	04/15/2026.
92261U AC 8	VA Vende Mtg Trust REMIC Ser 2008-1 C			4	1.A	411,537	1.480	256,453	0	253,094	0	(41,148)	0	0	0.243	(4.476)	MON	3,505	47,994	04/17/2008.	01/15/2037.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						379,541,398	XXX	412,659,783	380,901,881	380,368,337	0	22,942	0	0	XXX	XXX	XXX	1,108,699	14,353,782	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3136AC 7M 7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS			4	1.A	12,384,186	110.043	13,355,229	12,136,373	12,368,740	0	37,669	0	0	3.353	1.634	MON	33,911	1,073,681	04/29/2015.	02/25/2043.
3136AT Y2 4	FANNIEMAE-ACES SERIES 2016M10 CLASS (CMB	CF		4	1.A	8,290,000	112.054	8,964,320	8,000,000	8,231,609	0	(21,721)	0	0	3.729	3.485	MON	24,860	301,020	01/10/2017.	11/25/2045.
3136B5 HK 4	Fannie mae SERIES 201935 CLASS LZ			4	1.A	2,098,904	103.159	2,267,976	2,198,525	2,109,219	0	(12,759)	0	0	3.000	3.375	MON	5,496	64,896	12/01/2021.	07/25/2049.
3136BA SP 0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z				1.A	10,703,371	111.903	11,643,563	10,405,050	10,700,123	0	(3,248)	0	0	2.650	2.480	MON	22,978	249,439	12/01/2021.	05/25/2050.
3136BF EL 3	FANNIE MAE SERIES 20218 CLASS Z				1.A	281,151	68.167	308,674	452,820	285,722	0	4,571	0	0	0.750	3.168	MON	283	2,539	12/01/2021.	03/25/2051.
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ			4	1.A	1,418,894	106.801	1,497,199	1,401,858	1,406,368	0	(4,523)	0	0	4.500	4.198	MON	5,257	62,383	08/01/2021.	12/15/2048.
3137FL YN 8	FREDDIE MAC SERIES KF61 CLASS A			4	1.A	13,469,620	100.733	13,568,352	13,469,620	13,469,620	0	0	0	0	0.631	0.632	MON	1,653	86,965	05/07/2019.	03/25/2029.
3138EP QJ 6	FNMA AL 6756	CF		4	1.A	3,380,508	114.121	3,539,330	3,101,384	3,325,251	0	(8,599)	0	0	3.901	3.214	MON	10,418	122,665	04/29/2015.	03/01/2045.
3138EP QJ 6	FNMA AL 6756			4	1.A	4,695,150	114.121	4,915,736	4,307,478	4,618,404	0	(11,943)	0	0	3.901	3.214	MON	14,470	170,369	04/29/2015.	03/01/2045.
3138L6 4X 3	Fannie Mae AM6237			4	1.A	7,181,912	116.998	8,051,691	6,881,904	7,116,724	0	(9,443)	0	0	4.150	3.814	MON	24,593	289,566	09/15/2014.	07/01/2044.
3138L7 AD 8	Fannie Mae			4	1.A	7,337,906	115.801	8,387,286	7,242,844	7,300,472	0	(5,395)	0	0	3.750	3.602	MON	23,388	275,379	09/16/2014.	08/01/2034.
3138L8 W8 3	FNMA			4	1.A	5,756,406	112.394	6,194,954	5,511,819	5,658,582	0	(14,834)	0	0	3.410	2.844	MON	16,185	190,564	03/11/2015.	01/01/2032.
35563C AJ 7	Freddie Mac Military Housing SERIES 2015			4	1.B	3,106,837	115.124	3,272,009	2,842,161	3,091,370	0	(6,485)	0	0	4.320	3.701	MON	2,046	121,915	07/26/2019.	10/25/2052.
35563C AS 7	Freddie Mac Military Housing SERIES 2015			4	1.B	9,902,214	114.185	10,142,087	8,882,154	9,842,626	0	(24,963)	0	0	4.439	3.672	MON	6,572	402,996	07/26/2019.	11/25/2052.
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ			4	1.A	3,151,981	114.898	3,783,632	3,293,035	3,140,842	0	(4,732)	0	0	3.500	4.577	MON	9,605	113,101	12/01/2021.	08/25/2058.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						93,159,040	XXX	99,892,038	90,127,025	92,665,672	0	(86,405)	0	0	XXX	XXX	XXX	201,715	3,527,478	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						775,784,654	XXX	872,192,869	759,426,555	773,530,111	0	(925,155)	0	0	XXX	XXX	XXX	5,076,602	31,411,647	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B AC 6	ABB FINANCE USA INC				1.G FE	5,383,300	125.410	6,270,500	5,000,000	5,340,216	0	(10,806)	0	0	4.375	3.888	MN	32,205	218,750	09/27/2017.	05/08/2042.
00037B AF 9	ABB FINANCE USA INC			2	1.G FE	5,000,000	111.952	5,597,600	5,000,000	5,000,000	0	0	0	0	3.800	3.800	AO	46,444	190,000	03/26/2018.	04/03/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
001055 AP 7	AFLAC Inc				1.G FE	2,033,140	105.764	2,115,280	2,000,000	2,011,767	0	(3,441)	0	0	3.250	3.056	MS	19,139	65,000	03/19/2015.	03/17/2025.
001055 AR 3	AFLAC Inc			2	1.G FE	1,423,907	117.131	1,739,395	1,485,000	1,429,339	0	1,249	0	0	4.000	4.246	AO	12,540	59,400	05/01/2017.	10/15/2046.
00108W AJ 9	AEP TEXAS INC			2	2.A FE	1,973,507	114.048	1,856,701	1,628,000	1,965,690	0	(7,617)	0	0	4.150	3.017	MN	11,260	67,562	01/21/2021.	05/01/2049.
00115A AF 6	AEP Transmission Co LLC			2	1.F FE	3,442,215	115.824	4,053,840	3,500,000	3,447,849	0	1,187	0	0	4.000	4.096	JD	11,667	140,000	11/16/2016.	12/01/2046.
00138G AC 3	AIG Life Holdings Inc				2.C FE	10,397,337	154.437	15,443,700	10,000,000	10,366,085	0	(5,085)	0	0	8.125	7.786	MS	239,236	862,500	07/11/2013.	03/15/2046.
00176@ AA 4	AMF Florence				2.C PL	1,868,987	97.453	1,821,384	1,868,987	1,868,987	0	0	0	0	3.210	3.224	MJSD	167	59,994	11/04/2020.	12/31/2035.
00206R HZ 8	AT&T INC				2.B FE	5,068,899	137.453	6,872,650	5,000,000	5,059,155	0	(4,294)	0	0	7.625	7.446	AO	80,486	381,250	06/05/2019.	04/15/2031.
00206R JD 5	AT&T INC				2.B FE	988,617	134.194	1,341,940	1,000,000	989,259	0	309	0	0	6.200	6.300	MS	18,256	62,000	06/05/2019.	03/15/2040.
00206R JE 3	AT&T INC				2.B FE	999,408	135.785	1,357,850	1,000,000	999,408	0	0	0	0	6.100	6.106	JJ	28,128	61,000	06/05/2019.	07/15/2040.
00206R KE 1	AT&T INC			2	2.B FE	2,289,936	98.211	2,258,853	2,300,000	2,290,190	0	213	0	0	3.300	3.323	FA	31,625	75,268	11/30/2020.	02/01/2052.
00206R KF 8	AT&T INC			2	2.B FE	499,680	98.649	493,245	500,000	499,684	0	4	0	0	3.500	3.503	FA	7,292	17,354	07/27/2020.	02/01/2061.
002824 AY 6	Abbott Laboratories				1.F FE	5,381,050	138.294	6,914,700	5,000,000	5,331,119	0	(11,058)	0	0	5.300	4.756	MN	25,028	265,000	01/06/2017.	05/27/2040.
002824 BH 2	Abbott Laboratories			2	1.F FE	2,976,630	137.045	4,111,350	3,000,000	2,978,654	0	428	0	0	4.900	4.950	MN	12,658	147,000	11/17/2016.	11/30/2046.
00287Y AM 1	ABBVIE INC				2.B FE	6,944,020	119.592	8,371,440	7,000,000	6,949,987	0	1,383	0	0	4.400	4.452	MN	47,056	308,000	11/15/2016.	11/06/2042.
00287Y CU 1	ABBVIE INC			2	2.B FE	2,997,320	101.933	3,057,990	3,000,000	2,998,867	0	914	0	0	2.800	2.832	MS	24,733	84,000	05/14/2020.	03/15/2023.
00287Y DB 2	ABBVIE INC			2	2.B FE	1,336,994	125.018	1,671,491	1,337,000	1,337,073	0	(2)	0	0	4.750	4.750	MS	18,699	63,508	05/14/2020.	03/15/2045.
00440E AU 1	Ace Ina Holdings			2	1.G FE	4,975,750	101.556	5,077,800	5,000,000	4,996,796	0	3,730	0	0	2.875	2.953	MN	23,160	143,750	12/15/2015.	11/03/2022.
00440E AW 7	Ace Ina Holdings			2	1.F FE	7,632,570	123.947	8,676,290	7,000,000	7,614,233	0	(12,389)	0	0	4.350	3.751	MN	49,058	282,750	10/04/2021.	11/03/2045.
00507V AN 9	Activision Blizzard Inc			2	2.A FE	914,140	120.245	1,202,450	1,000,000	918,338	0	1,547	0	0	4.500	5.075	JD	2,000	45,000	03/14/2019.	06/15/2047.
007589 AC 8	ADVOCATE HEALTH CORP			2	1.C FE	2,614,690	111.773	2,640,078	2,362,000	2,607,972	0	(5,897)	0	0	3.387	2.836	AO	16,889	80,001	11/10/2020.	10/15/2049.
00778X AA 5	ADVENTHEALTH OBL GRP			2	1.C FE	2,000,000	97.739	1,954,780	2,000,000	2,000,000	0	0	0	0	2.795	2.795	MN	8,851	0	10/27/2021.	11/15/2051.
00800* AD 4	ADV CAP GROW NJ				1.F FE	2,739,186	83.480	2,950,683	3,534,599	2,948,871	0	78,187	0	0	0.000	6.073	MAR	0	0	01/08/2019.	03/01/2028.
008252 AM 0	Affiliated Managers Grp Inc				1.G FE	8,029,760	106.276	8,502,080	8,000,000	8,007,394	0	(3,265)	0	0	4.250	4.204	FA	128,444	340,000	02/07/2014.	02/15/2024.
00914A AG 7	AIR LEASE CORP			2	2.B FE	4,895,200	99.921	4,996,050	5,000,000	4,913,158	0	9,256	0	0	3.000	3.246	FA	62,500	150,000	01/07/2020.	02/01/2030.
010392 FD 5	Alabama Pwr Co				1.G FE	670,375	130.764	653,820	500,000	668,751	0	(1,624)	0	0	5.500	3.145	MS	8,097	0	09/29/2021.	03/15/2041.
010392 FP 8	Alabama Pwr Co			2	1.G FE	4,966,700	120.181	6,009,050	5,000,000	4,970,352	0	691	0	0	4.300	4.340	JJ	106,903	215,000	01/08/2016.	01/02/2046.
01166V AA 7	ALASKA AIRLINES 2020 TR				1.G FE	1,161,692	109.496	1,261,410	1,152,015	1,160,030	0	(1,237)	0	0	4.800	4.610	FA	20,890	61,902	08/17/2020.	08/15/2027.
01185* AA 3	ALASKA VENTURES				2.C PL	5,143,108	103.990	5,348,305	5,143,108	5,143,108	0	0	0	0	4.670	4.698	MJSD	667	240,183	06/30/2018.	06/30/2033.
012725 AD 9	ALBEMARLE CORP			2	2.C FE	388,931	130.559	417,789	320,000	385,690	0	(1,773)	0	0	5.450	4.048	JD	1,453	17,440	02/12/2020.	12/01/2044.
013817 AJ 0	Alcoa Inc				3.A FE	1,931,071	114.350	2,401,350	2,100,000	2,027,207	0	11,661	0	0	5.900	6.716	FA	51,625	123,900	04/06/2020.	02/01/2027.
016900 AC 6	ALLEGHENY LUDLUM CORP				4.C FE	3,008,675	109.980	2,749,500	2,500,000	2,687,716	0	(42,127)	0	0	6.950	4.840	JD	7,722	173,750	10/16/2012.	12/15/2025.
017175 AD 2	ALLEGHANY CORP			2	2.A FE	6,951,980	126.554	8,858,780	7,000,000	6,958,232	0	981	0	0	4.900	4.944	MS	100,994	343,000	09/02/2014.	09/15/2044.
017175 AF 7	ALLEGHANY CORP			2	2.A FE	986,390	98.776	987,760	1,000,000	986,493	0	103	0	0	3.250	3.322	FA	12,458	0	08/10/2021.	08/15/2051.
018522 K# 8	Allete				1.F	4,373,040	108.656	4,346,240	4,000,000	4,368,745	0	(4,295)	0	0	4.070	3.529	AO	33,917	81,400	06/23/2021.	04/16/2048.
01959L AE 2	ALLINA HEALTH SYSTEM			2	1.D FE	3,000,000	100.864	3,025,920	3,000,000	3,000,000	0	0	0	0	2.902	2.902	MN	12,334	0	11/04/2021.	11/15/2051.
019736 AF 4	Allison Transmission Inc			2	3.B FE	782,813	108.888	816,660	750,000	776,666	0	(4,176)	0	0	5.875	5.115	JD	3,672	44,063	06/30/2020.	06/01/2029.
020002 AS 0	Allstate Corp				1.G FE	4,975,400	131.372	6,568,600	5,000,000	4,984,155	0	782	0	0	5.550	5.584	MN	40,083	277,500	05/04/2005.	05/09/2035.
020002 AY 7	Allstate Corp				1.G FE	587,214	118.966	600,778	505,000	578,085	0	(2,307)	0	0	5.200	4.131	JJ	12,109	26,260	10/04/2017.	01/15/2042.
020002 BC 4	Allstate Corp			2	1.G FE	2,489,400	120.331	3,008,275	2,500,000	2,490,417	0	213	0	0	4.200	4.225	JD	4,667	105,000	12/01/2016.	12/15/2046.
020002 BG 5	Allstate Corp			2	1.G FE	2,234,120	117.125	2,342,500	2,000,000	2,223,988	0	(5,108)	0	0	3.850	3.227	FA	30,158	77,000	12/12/2019.	08/10/2049.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02209S AM 5	Altria Group Inc				2.B FE	11,421,290	101.739	11,699,985	11,500,000	11,431,314	0	2,027	0	0	4.250	4.294	FA	192,785	488,750	12/08/2016.	08/09/2042.
022249 AU 0	Aluminum Co of America				3.A FE	1,102,500	118.757	1,187,570	1,000,000	1,085,234	0	(11,784)	0	0	6.750	5.092	JJ	31,125	67,500	07/02/2020.	01/15/2028.
023135 AN 6	Amazon com Inc			2	1.E FE	2,995,170	107.306	3,219,180	3,000,000	2,998,394	0	509	0	0	3.800	3.820	JD	8,233	114,000	12/04/2014.	12/05/2024.
023135 AQ 9	Amazon com Inc			2	1.E FE	6,733,380	136.795	8,207,700	6,000,000	6,652,364	0	(17,255)	0	0	4.950	4.197	JD	21,450	297,000	11/17/2016.	12/05/2044.
023135 BN 5	Amazon com Inc			2	1.E FE	6,991,876	113.884	7,971,880	7,000,000	6,995,690	0	967	0	0	5.200	5.218	JD	28,311	364,000	12/20/2017.	12/03/2025.
023551 AJ 3	Amerada Hess Corp				3.A FE	11,020,250	133.304	13,330,400	10,000,000	10,559,958	0	(40,867)	0	0	7.300	6.507	FA	275,778	730,000	04/30/2003.	08/15/2031.
02360F AB 2	Amerenue				1.F FE	4,065,271	128.317	5,889,750	4,590,000	4,209,738	0	14,257	0	0	5.300	6.133	FA	101,363	243,270	01/25/2007.	08/01/2037.
02361D AM 2	AMEREN ILLINOIS CO			2	1.F FE	2,541,600	125.433	2,508,660	2,000,000	2,538,236	0	(3,364)	0	0	4.800	3.077	JD	4,267	48,000	10/20/2021.	12/15/2043.
02361D AT 7	AMEREN ILLINOIS CO			2	1.F FE	4,460,226	127.651	4,421,831	3,464,000	4,444,735	0	(10,131)	0	0	4.500	2.959	MS	45,898	45,000	10/14/2021.	03/15/2049.
023761 AA 7	AMER AIRLINE 17-1 AA PTT				2.A FE	1,572,265	104.641	1,635,015	1,562,500	1,569,060	0	(671)	0	0	3.650	3.564	FA	21,545	57,031	01/05/2017.	08/15/2030.
023771 S2 5	American Airlines Inc				3.A FE	3,086,656	95.391	2,944,392	3,086,656	3,086,656	0	0	0	0	3.250	3.250	AO	21,178	100,316	09/19/2016.	04/15/2030.
02378W AA 7	AMER AIRLINE 17-1B PTT				3.B FE	909,000	99.781	907,009	909,000	909,000	0	0	0	0	4.950	4.949	FA	16,998	44,995	01/05/2017.	08/15/2026.
024836 AB 4	AMERICAN CAMPUS CMNTYS			2	2.B FE	2,995,830	106.881	3,206,430	3,000,000	2,998,801	0	446	0	0	4.125	4.142	JJ	61,875	123,750	06/17/2014.	07/01/2024.
025816 AZ 2	American Express Co				1.G FE	4,927,502	159.748	5,111,936	3,200,000	4,677,491	0	(62,572)	0	0	8.150	4.196	MS	73,893	260,800	09/21/2017.	03/19/2038.
0258M0 EL 9	American Express Credit			2	1.F FE	3,625,452	107.063	3,854,268	3,600,000	3,614,728	0	(2,524)	0	0	3.300	3.215	MN	19,140	127,800	06/16/2017.	05/03/2027.
026874 CW 5	American Intl Group Inc				2.B FE	572,213	142.456	562,701	395,000	564,353	0	(7,860)	0	0	6.820	3.322	MN	3,442	26,939	01/05/2021.	11/15/2037.
026874 DA 2	American Intl Group Inc			2	2.B FE	1,183,700	123.445	1,234,450	1,000,000	1,177,354	0	(5,357)	0	0	4.500	3.355	JJ	20,625	45,000	10/19/2020.	07/16/2044.
026874 DF 1	American Intl Group Inc			2	2.B FE	3,920,950	128.447	3,853,410	3,000,000	3,892,916	0	(26,622)	0	0	4.800	2.999	JJ	68,400	144,000	12/18/2020.	07/10/2045.
026874 DL 8	American Intl Group Inc			2	2.B FE	2,485,325	127.691	3,192,275	2,500,000	2,486,256	0	258	0	0	4.750	4.787	AO	29,688	118,750	03/19/2018.	04/01/2048.
03027X AY 6	American Tower Corp			2	2.C FE	975,340	106.866	1,068,660	1,000,000	976,380	0	470	0	0	3.700	3.839	AO	7,811	37,000	10/15/2019.	10/15/2049.
03040W AP 0	American Water Works			2	2.A FE	1,182,648	115.054	1,311,616	1,140,000	1,179,125	0	(961)	0	0	4.000	3.783	JD	3,800	45,600	01/30/2018.	12/01/2046.
03040W AR 6	American Water Works			2	2.A FE	1,975,306	111.805	2,241,690	2,005,000	1,977,647	0	618	0	0	3.750	3.834	MS	25,063	75,188	02/02/2018.	09/01/2047.
03073E AN 5	Amerisourcebergen Corp			2	2.A FE	8,905,800	114.200	10,278,000	9,000,000	8,915,319	0	2,095	0	0	4.250	4.315	MS	127,500	382,500	04/25/2017.	03/01/2045.
03076C AH 9	Ameriprise Financial Inc			2	1.G FE	4,994,650	105.418	5,270,900	5,000,000	4,997,373	0	515	0	0	2.875	2.887	MS	42,326	143,750	08/08/2016.	09/15/2026.
03115A AC 7	AMFAM HOLDINGS INC			2	2.B FE	4,082,530	110.877	4,435,080	4,000,000	4,081,452	0	(1,078)	0	0	3.833	3.717	MS	46,848	76,660	04/26/2021.	03/11/2051.
031162 BZ 2	Amgen Inc			2	2.A FE	1,943,020	119.615	2,392,300	2,000,000	1,948,719	0	1,210	0	0	4.400	4.580	MN	14,667	88,000	11/17/2016.	05/01/2045.
03524B AF 3	ANHEUSER-BUSCH INBEV FIN				2.B FE	7,103,530	120.152	8,410,640	7,000,000	7,089,224	0	(2,313)	0	0	4.625	4.533	FA	134,896	323,750	09/18/2014.	02/01/2044.
036752 AS 2	Anthem Inc			2	2.B FE	1,992,720	111.258	2,225,160	2,000,000	1,992,825	0	105	0	0	3.600	3.620	MS	21,200	35,600	03/08/2021.	03/15/2051.
037389 AU 7	Aon Corp				2.A FE	984,767	143.300	1,003,100	700,000	977,602	0	(7,165)	0	0	6.250	3.377	MS	11,059	21,875	04/26/2021.	09/30/2040.
037411 AW 5	Apache Corp			2	3.A FE	2,978,760	113.158	3,394,740	3,000,000	2,983,553	0	515	0	0	5.100	5.146	MS	51,000	153,000	10/15/2010.	09/01/2040.
037411 AY 1	Apache Corp			2	3.A FE	1,013,530	115.648	1,156,480	1,000,000	1,012,493	0	(363)	0	0	5.250	5.148	FA	21,875	52,500	10/02/2018.	02/01/2042.
03765H AC 5	APOLLO MANAGEMENT HOLDIN			2	1.G FE	8,908,879	131.923	8,983,956	6,810,000	8,891,667	0	(15,667)	0	0	5.000	3.237	MS	100,258	65,500	10/27/2021.	03/15/2048.
03765H AF 8	APOLLO MANAGEMENT HOLDIN			2	1.G FE	2,003,960	100.963	2,019,260	2,000,000	2,003,540	0	(379)	0	0	2.650	2.626	JD	3,828	53,000	10/20/2020.	06/05/2030.
037833 BH 2	Apple Computer Inc				1.B FE	4,991,650	126.396	6,319,800	5,000,000	4,992,718	0	176	0	0	4.375	4.385	MN	29,167	218,750	05/13/2015.	05/13/2045.
037833 BX 7	Apple Computer Inc			2	1.B FE	2,205,750	131.477	2,629,540	2,000,000	2,192,973	0	(4,855)	0	0	4.650	4.013	FA	33,067	93,000	04/11/2019.	02/23/2046.
037833 CD 0	Apple Computer Inc			2	1.B FE	3,490,725	118.789	4,157,615	3,500,000	3,491,716	0	199	0	0	3.850	3.865	FA	55,023	134,750	07/28/2016.	08/04/2046.
037833 DD 9	Apple Computer Inc			2	1.B FE	2,310,942	117.206	2,174,171	1,855,000	2,295,899	0	(12,463)	0	0	3.750	2.476	MS	21,062	69,563	10/19/2020.	09/12/2047.
037833 EA 4	Apple Computer Inc			2	1.B FE	494,665	94.235	471,175	500,000	494,771	0	78	0	0	2.550	2.593	FA	4,640	12,750	08/13/2020.	08/20/2060.
038222 AG 0	Applied Materials Inc				1.F FE	4,830,162	146.934	5,539,412	3,770,000	4,713,692	0	(31,614)	0	0	5.850	3.988	JD	9,802	220,545	02/02/2018.	06/15/2041.
038222 AK 1	Applied Materials Inc			2	1.F FE	2,245,600	129.987	2,599,740	2,000,000	2,194,676	0	(10,845)	0	0	5.100	4.138	AO	25,500	102,000	11/18/2016.	10/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03836W AC 7	Aqua America Inc		..	2	2.B FE	11,235,883	118.982	11,946,983	10,041,000	11,216,409	0	(19,474)	0	0	4.276	3.592	MN	71,559	429,353	04/13/2021.	05/01/2049.
03938J AA 7	ARCH CAPITAL GRP US INC		..		2.A FE	1,715,773	130.689	1,712,026	1,310,000	1,715,702	0	(71)	0	0	5.144	3.168	MN	11,231	0	12/28/2021.	11/01/2043.
039483 AU 6	Archer Daniels Midland		..		1.F FE	941,380	135.153	1,351,530	1,000,000	959,017	0	1,914	0	0	5.375	5.813	MS	15,826	53,750	07/08/2009.	09/15/2035.
039483 BH 4	Archer Daniels Midland		..		1.F FE	1,935,340	120.876	2,417,520	2,000,000	1,944,143	0	1,595	0	0	4.016	4.216	AO	16,733	80,320	12/09/2015.	04/16/2043.
04004# AA 2	Center Operating Company AKA Dallas Aren		..		2.C FE	1,275,895	105.004	1,339,745	1,275,895	1,275,895	0	0	0	0	8.200	8.284	MJSD	291	104,623	03/30/2001.	09/30/2023.
040555 CP 7	Arizona Pub Svc Co		..	2	1.G FE	844,065	118.317	887,378	750,000	834,321	0	(2,455)	0	0	4.700	3.922	JJ	16,254	35,250	10/03/2017.	01/15/2044.
040555 CX 0	Arizona Pub Svc Co		..	2	1.G FE	4,185,124	115.314	4,612,560	4,000,000	4,177,472	0	(4,432)	0	0	4.200	3.913	FA	63,467	168,000	02/18/2020.	08/15/2048.
04248N AA 1	ARMY HAWAII FAMILY HSG		..		1.D FE	10,073,599	133.892	11,181,919	8,351,447	9,860,146	0	(41,303)	0	0	5.524	4.035	JD	20,504	461,334	07/22/2016.	06/15/2050.
042735 BC 3	Arrow Electronics Inc		..	2	2.C FE	6,118,170	102.918	6,175,080	6,000,000	6,013,511	0	(14,199)	0	0	4.500	4.246	MS	90,000	270,000	05/15/2013.	03/01/2023.
04317@ AF 5	ARTHUR J GALLAGHER & CO Series H No. H-1		..		2.B PL	8,000,000	106.894	8,551,520	8,000,000	8,000,000	0	0	0	0	4.580	4.580	FA	126,204	366,400	02/27/2014.	02/27/2024.
04317@ AG 3	ARTHUR J GALLAGHER & CO Series I No. I-3		..		2.B PL	5,000,000	107.943	5,397,150	5,000,000	5,000,000	0	0	0	0	4.730	4.730	FA	81,461	236,500	02/27/2014.	02/27/2026.
04317@ BU 1	AJ GALLAGHER		..		2.B PL	4,000,000	110.307	4,412,296	4,000,000	4,000,000	0	0	0	0	4.240	4.240	JJ	71,138	169,600	01/30/2020.	01/30/2035.
04621W AE 0	Assured Guaranty LTD		..	2	1.F FE	2,625,075	104.238	2,605,950	2,500,000	2,624,427	0	(648)	0	0	3.600	3.332	MS	32,750	0	09/17/2021.	09/15/2051.
04621X AD 0	Assurant Inc		..		2.B FE	5,267,550	130.129	6,506,450	5,000,000	5,168,409	0	(9,006)	0	0	6.750	6.347	FA	127,500	337,500	03/31/2004.	02/15/2034.
049560 AM 7	Atmos Energy		..	2	1.E FE	5,183,860	116.676	5,424,267	4,649,000	5,162,082	0	(8,091)	0	0	4.125	3.405	AO	40,485	157,761	09/16/2021.	10/15/2044.
049560 AS 4	Atmos Energy		..	2	1.G FE	1,021,550	106.596	1,065,960	1,000,000	1,020,634	0	(466)	0	0	3.375	3.260	MS	9,938	33,750	12/12/2019.	09/15/2049.
053611 AG 4	AVERY DENNISON CORP		..	2	2.B FE	1,408,080	102.286	1,534,290	1,500,000	1,484,936	0	11,189	0	0	3.350	4.161	AO	10,608	50,250	02/12/2014.	04/15/2023.
05379B AQ 0	Avista Corp		..	2	1.G FE	3,713,340	124.192	3,725,760	3,000,000	3,709,873	0	(3,467)	0	0	4.350	3.026	JD	10,875	65,250	10/20/2021.	06/01/2048.
05531G AB 7	BB&T Corporation		..	2	1.G FE	2,997,030	110.248	3,307,440	3,000,000	2,997,750	0	266	0	0	3.875	3.887	MS	32,938	116,250	03/11/2019.	03/19/2029.
05723K AF 7	BAKER HUGHES LLC/CO-OBL		..	2	1.G FE	544,235	113.881	569,405	500,000	542,847	0	(1,020)	0	0	4.080	3.565	JD	907	20,400	08/10/2020.	12/15/2047.
06654D AG 2	BANNER HEALTH		..	2	1.D FE	3,000,000	102.142	3,064,260	3,000,000	3,000,000	0	0	0	0	2.907	2.907	JJ	13,808	0	10/21/2021.	01/01/2042.
066836 AC 1	BAPTIST HLTH SFL OBL GR		..	2	1.E FE	3,605,193	96.036	3,457,296	3,600,000	3,605,223	0	30	0	0	3.115	3.109	MN	43,922	0	09/24/2021.	11/15/2071.
06849R AC 6	BARRICK NA FINANCE LLC		..		2.A FE	618,264	148.870	628,231	422,000	612,767	0	(5,497)	0	0	7.500	3.815	MS	9,319	15,825	04/23/2021.	09/15/2038.
070101 AH 3	BASIN ELECTRIC PWR COOP		..	2	1.F FE	2,724,415	122.658	3,066,450	2,500,000	2,707,024	0	(4,663)	0	0	4.750	4.209	AO	21,441	118,750	01/24/2018.	04/26/2047.
07177M AN 3	BAXALTA INC		..	2	2.B FE	2,245,140	133.223	2,398,014	1,800,000	2,235,982	0	(9,158)	0	0	5.250	3.679	JD	2,100	94,500	03/19/2021.	06/23/2045.
071813 BG 3	Baxter International Inc		..	2	2.B FE	7,342,510	119.229	8,346,030	7,000,000	7,288,727	0	(8,460)	0	0	4.500	4.202	JD	14,000	315,000	09/22/2014.	06/15/2043.
071813 BP 3	Baxter International Inc		..	2	2.B FE	6,582,692	109.280	7,827,726	7,163,000	6,634,806	0	11,861	0	0	3.500	3.963	FA	94,711	250,705	01/03/2020.	08/15/2046.
071813 CT 4	Baxter International Inc		..	2	2.B FE	2,000,000	103.140	2,062,800	2,000,000	2,000,000	0	0	0	0	3.132	3.132	JD	5,220	0	11/16/2021.	12/01/2051.
072722 AE 1	BAYCARE HEALTH SYSTEM		..	2	1.C FE	842,138	118.839	833,061	701,000	838,569	0	(3,134)	0	0	3.831	2.821	MN	3,432	26,855	11/09/2020.	11/15/2050.
07274N BA 0	BAYER US FINANCE II LLC		..		2.B FE	1,938,518	123.933	2,478,660	2,000,000	1,946,768	0	2,524	0	0	5.500	5.786	JJ	46,139	110,000	07/12/2018.	07/30/2035.
07274N BF 9	BAYER US FINANCE II LLC		..	2	2.B FE	6,939,986	114.896	8,042,720	7,000,000	6,944,634	0	1,404	0	0	4.400	4.456	JJ	142,022	308,000	07/12/2018.	07/15/2044.
072863 AF 0	BAYLOR SCOTT & WHITE HOL		..	2	1.D FE	5,073,104	118.949	6,155,611	5,175,000	5,084,155	0	2,078	0	0	3.967	4.080	MN	26,232	205,292	04/26/2016.	11/15/2046.
07330M AA 5	Branch Banking & Trust		..	2	1.F FE	498,780	109.050	545,250	500,000	499,453	0	101	0	0	3.800	3.825	AO	3,219	19,000	09/22/2014.	10/30/2026.
075887 BF 5	Becton Dickinson		..	2	2.C FE	2,318,894	106.360	2,456,916	2,310,000	2,312,858	0	(954)	0	0	3.734	3.687	JD	3,834	86,255	12/05/2014.	12/15/2024.
075887 BM 0	Becton Dickinson		..	2	2.C FE	7,547,632	120.256	9,175,533	7,630,000	7,557,380	0	1,251	0	0	4.875	4.939	MN	47,529	371,963	12/21/2020.	05/15/2044.
084423 AV 4	Berkley WR		..	2	2.A FE	995,880	109.579	1,095,790	1,000,000	995,952	0	72	0	0	3.550	3.572	MS	8,974	19,131	03/09/2021.	03/30/2052.
084664 BU 4	Berkshire Hathaway Finance		..		1.C FE	6,982,990	122.196	8,553,720	7,000,000	6,985,990	0	417	0	0	4.400	4.415	MN	39,356	308,000	09/19/2014.	05/15/2042.
084664 CQ 2	Berkshire Hathaway Finance		..	2	1.C FE	2,490,920	121.644	2,432,880	2,000,000	2,480,237	0	(10,683)	0	0	4.200	2.885	FA	31,733	42,000	02/11/2021.	08/15/2048.
084670 BK 3	Berkshire Hathaway Inc/Cl A		..		1.C FE	3,495,172	123.675	4,081,275	3,300,000	3,467,628	0	(4,903)	0	0	4.500	4.137	FA	57,750	148,500	11/14/2016.	02/11/2043.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09062X AD 5	Biogen Idec Inc			2	1.G FE	6,421,640	129.559	7,773,540	6,000,000	6,381,253	0	(8,884)	0	0	5.200	4.745	MS	91,867	312,000	12/21/2016.	09/15/2045.
092113 AN 9	BLACK HILLS CORP			2	2.A FE	2,236,630	113.628	2,135,070	1,879,000	2,227,622	0	(9,008)	0	0	4.200	3.104	MS	23,237	78,918	01/19/2021.	09/15/2046.
092113 AS 8	BLACK HILLS CORP			2	2.A FE	1,564,885	109.952	1,638,285	1,490,000	1,563,822	0	(1,063)	0	0	3.875	3.589	AO	12,189	28,869	04/23/2021.	10/15/2049.
09256B AE 7	BLACKSTONE HOLDINGS FINA				1.E FE	3,312,523	147.528	3,275,122	2,220,000	3,275,250	0	(35,927)	0	0	6.250	3.110	FA	52,417	138,750	12/16/2020.	08/15/2042.
09256B AG 2	BLACKSTONE HOLDINGS FINA				1.E FE	6,214,292	130.837	6,443,722	4,925,000	6,189,013	0	(25,279)	0	0	5.000	3.362	JD	10,944	246,250	05/17/2021.	06/15/2044.
09256B AH 0	BLACKSTONE HOLDINGS FINA				1.E FE	1,369,553	122.889	1,367,755	1,113,000	1,362,518	0	(6,809)	0	0	4.450	3.096	JJ	22,838	40,339	03/17/2021.	07/15/2045.
09256B AK 3	BLACKSTONE HOLDINGS FINA			2	1.E FE	2,590,104	117.545	2,585,990	2,200,000	2,578,123	0	(9,855)	0	0	4.000	3.022	AO	21,756	88,000	10/08/2020.	10/02/2047.
093662 AH 7	BLOCK FINANCIAL LLC			2	2.C FE	996,870	107.111	1,071,110	1,000,000	997,245	0	267	0	0	3.875	3.913	FA	14,639	39,611	08/04/2020.	08/15/2030.
096630 AH 1	Boardwalk Pipelines LP			2	2.C FE	499,430	103.428	517,140	500,000	499,496	0	47	0	0	3.400	3.413	FA	6,422	17,189	08/04/2020.	02/15/2031.
097023 AK 1	Boeing Co				2.C FE	4,270,151	157.972	4,233,650	2,680,000	4,112,492	0	(41,570)	0	0	7.875	4.090	AO	44,555	211,050	12/18/2017.	04/15/2043.
097023 AU 9	Boeing Co				2.C FE	4,909,380	126.817	6,340,850	5,000,000	4,946,723	0	3,234	0	0	6.125	6.259	FA	115,694	306,250	02/19/2003.	02/15/2033.
097023 CV 5	Boeing Co			2	2.C FE	250,000	128.626	321,565	250,000	250,000	0	0	0	0	5.705	5.705	MN	2,377	14,263	04/30/2020.	05/01/2040.
097023 CY 9	Boeing Co			2	2.C FE	1,500,000	116.605	1,749,075	1,500,000	1,500,000	0	0	0	0	5.150	5.150	MN	12,875	77,250	04/30/2020.	05/01/2030.
09776U AB 2	BON SECOURS CHARITY HLTH				2.C FE	6,547,870	130.688	7,841,280	6,000,000	6,457,058	0	(21,677)	0	0	6.250	5.458	MN	62,500	375,000	05/23/2017.	11/01/2035.
099724 AH 9	Borg Warner			2	2.A FE	15,697,497	116.446	18,639,511	16,007,000	15,732,972	0	6,952	0	0	4.375	4.493	MS	206,201	687,575	05/21/2021.	03/15/2045.
10112R AV 6	BOSTON PROPERTIES LP			2	2.A FE	4,639,850	102.909	5,145,450	5,000,000	4,930,797	0	39,502	0	0	3.125	3.994	MS	52,083	156,250	06/27/2013.	09/01/2023.
10112R AW 4	BOSTON PROPERTIES LP			2	2.A FE	1,964,640	104.631	2,092,620	2,000,000	1,991,844	0	3,681	0	0	3.800	4.006	FA	31,667	76,000	06/20/2013.	02/01/2024.
101137 AE 7	Boston Scientific Corp				2.B FE	1,225,938	138.925	1,194,755	860,000	1,214,610	0	(11,038)	0	0	7.000	3.275	MN	7,692	26,950	11/12/2021.	11/15/2035.
101137 AL 1	Boston Scientific Corp				2.B FE	3,109,020	156.293	3,125,860	2,000,000	3,067,497	0	(41,523)	0	0	7.375	3.394	JJ	68,014	147,500	01/06/2021.	01/15/2040.
10240* AA 7	Bowie Acquisitions LLC				2.C PL	910,441	103.679	943,935	910,441	910,441	0	0	0	0	3.920	3.921	JD	99	35,689	12/16/2019.	09/30/2038.
10373Q BG 4	BP CAP MARKETS AMERICA			2	1.F FE	377,644	98.708	370,155	375,000	377,537	0	(59)	0	0	3.000	2.964	FA	3,969	11,250	02/21/2020.	02/24/2050.
10373Q BS 8	BP CAP MARKETS AMERICA			2	1.F FE	1,000,000	98.076	980,760	1,000,000	1,000,000	0	0	0	0	3.001	3.001	MS	8,670	0	09/14/2021.	03/17/2052.
110122 AX 6	Bristol-Myers Squibb Co			2	1.F FE	7,278,880	125.293	8,770,510	7,000,000	7,237,095	0	(6,560)	0	0	4.500	4.259	MS	105,000	315,000	09/19/2014.	03/01/2044.
110122 DF 2	Bristol-Myers Squibb Co				1.F FE	3,726,722	137.398	4,190,639	3,050,000	3,696,214	0	(24,566)	0	0	5.700	4.022	AO	36,702	173,850	12/29/2020.	10/15/2040.
11043X AA 1	BRITISH AIR 19-1 AA PTT				1.F FE	1,582,394	103.305	1,567,012	1,516,879	1,570,537	0	(4,723)	0	0	3.300	2.721	MJSD	2,225	50,057	12/04/2019.	12/15/2032.
11134L AH 2	BROADCOM CRP / CAYMN FI			2	2.C FE	8,661,653	108.488	9,438,456	8,700,000	8,678,785	0	3,739	0	0	3.875	3.929	JJ	155,452	337,125	02/02/2017.	01/15/2027.
11135F AS 0	BROADCOM INC			2	2.C FE	4,294,582	112.526	4,838,618	4,300,000	4,295,177	0	341	0	0	4.300	4.313	MN	23,626	184,900	05/05/2020.	11/15/2032.
11135F BD 2	BROADCOM INC			2	2.C FE	995,550	116.542	1,165,420	1,000,000	996,179	0	363	0	0	5.000	5.057	AO	10,556	50,000	04/06/2020.	04/15/2030.
115637 AP 5	BROWN-FORMAN CORP			2	1.G FE	7,908,371	128.224	9,493,705	7,404,000	7,855,345	0	(11,664)	0	0	4.500	4.088	JJ	153,633	333,180	12/05/2017.	07/15/2045.
118230 AC 5	Buckeye Partners				3.B FE	6,938,870	116.264	6,906,082	5,940,000	6,535,945	0	(35,663)	0	0	6.750	5.566	FA	151,470	400,950	02/16/2005.	08/15/2033.
12189L AA 9	BURLINGTN NORTH SANTA FE			2	1.D FE	1,410,112	139.083	1,529,913	1,100,000	1,371,394	0	(10,451)	0	0	5.750	3.828	MN	10,542	63,250	01/29/2018.	05/01/2040.
12189L AG 6	BURLINGTN NORTH SANTA FE			2	1.D FE	838,884	128.677	863,423	671,000	827,744	0	(5,771)	0	0	4.950	3.298	MS	9,780	33,215	01/13/2020.	09/15/2041.
12189L AJ 0	BURLINGTN NORTH SANTA FE			2	1.D FE	1,311,362	122.106	1,454,282	1,191,000	1,297,969	0	(3,615)	0	0	4.400	3.751	MS	15,430	52,404	01/29/2018.	03/15/2042.
12189L AX 9	BURLINGTN NORTH SANTA FE			2	1.G FE	5,786,950	128.454	6,422,700	5,000,000	5,693,190	0	(18,417)	0	0	4.700	3.795	MS	78,333	235,000	06/09/2016.	09/01/2045.
124857 AN 3	CBS CORP			2	2.B FE	1,011,974	118.967	1,070,703	900,000	1,005,721	0	(2,917)	0	0	4.600	3.818	JJ	19,090	41,400	12/27/2019.	01/15/2045.
12503M AA 6	CBOE HOLDINGS INC				1.G FE	2,992,770	108.804	3,264,120	3,000,000	2,996,035	0	705	0	0	3.650	3.679	JJ	51,404	109,500	01/09/2017.	01/12/2027.
125523 AK 6	Cigna Corp			2	2.A FE	982,439	129.534	1,295,340	1,000,000	983,171	0	290	0	0	4.900	5.015	JD	2,178	49,000	08/28/2019.	12/15/2048.
125523 BX 7	Cigna Corp			2	2.A FE	5,000,861	104.938	5,246,900	5,000,000	5,000,564	0	(216)	0	0	3.500	3.495	JD	7,778	175,000	10/09/2019.	06/15/2024.
125523 CB 4	Cigna Corp			2	2.A FE	4,998,390	107.467	5,373,350	5,000,000	4,998,922	0	188	0	0	3.400	3.405	MS	56,667	170,000	10/09/2019.	03/01/2027.
12572Q AH 8	CME Group Inc			2	1.D FE	2,046,280	129.715	2,594,300	2,000,000	2,043,274	0	(934)	0	0	4.150	4.015	JD	3,689	83,000	07/24/2018.	06/15/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12610# AD 5	CBRE US Core Series D				2.B	1,500,000	97.750	1,466,251	1,500,000	1,500,000	0	0	0	0	2.940	2.940	MN	6,983	49,980	09/16/2020.	09/16/2032.
126117 AE 0	CNA Finl Corp				2.A FE	2,174,260	111.025	2,220,500	2,000,000	2,036,591	0	(17,933)	0	0	7.250	6.198	MN	18,528	145,000	01/12/2012.	11/15/2023.
12626P AN 3	CRH America Inc			2	2.A FE	629,370	130.879	654,395	500,000	625,008	0	(3,507)	0	0	5.125	3.524	MN	3,061	25,625	09/28/2020.	05/18/2045.
12636Y AD 4	CRH AMERICA FINANCE INC			2	2.A FE	3,488,841	122.297	3,486,687	2,851,000	3,485,174	0	(3,652)	0	0	4.500	3.222	AO	31,005	21,420	10/25/2021.	04/04/2048.
126408 HA 4	CSX Corp			2	2.A FE	4,561,700	126.560	6,328,000	5,000,000	4,588,010	0	4,949	0	0	4.500	5.016	FA	93,750	225,000	01/11/2016.	08/01/2054.
126408 HG 1	CSX Corp	O		2	2.A FE	90,653	122.640	122,640	100,000	90,927	0	58	0	0	4.250	4.740	MN	708	4,250	12/06/2016.	11/01/2066.
126408 HG 1	CSX Corp			2	2.A FE	2,628,937	122.640	3,556,560	2,900,000	2,636,891	0	1,680	0	0	4.250	4.740	MN	20,542	123,250	12/06/2016.	11/01/2066.
126650 BJ 8	CVS Health Corp				2.B FE	3,776,236	121.098	3,693,489	3,050,000	3,396,165	0	(56,381)	0	0	6.250	3.904	JD	15,885	190,625	05/07/2014.	06/01/2027.
126650 CN 8	CVS Health Corp			2	2.B FE	5,661,750	130.292	6,514,600	5,000,000	5,592,455	0	(14,791)	0	0	5.125	4.309	JJ	114,601	256,250	11/09/2016.	07/20/2045.
126650 CZ 1	CVS Health Corp			2	2.B FE	4,985,990	130.974	5,893,830	4,500,000	4,979,048	0	(7,629)	0	0	5.050	4.331	MS	60,600	176,750	04/23/2021.	03/25/2048.
127097 AH 6	COTERRA ENERGY INC			2	2.B FE	2,249,600	111.827	2,236,540	2,000,000	2,242,040	0	(7,560)	0	0	4.375	2.470	MS	25,764	0	10/07/2021.	03/15/2029.
127097 E# 6	CABOT OIL & GAS Series M No. RM-36				2.B	5,000,000	106.450	5,322,500	5,000,000	5,000,000	0	0	0	0	3.770	3.770	MS	53,932	188,500	09/18/2014.	09/18/2026.
12738A AC 5	CADENCE FINANCIAL CORP			2	2.A FE	1,000,000	104.006	1,040,060	1,000,000	1,000,000	0	0	0	0	7.250	6.697	JD	604	72,500	06/09/2014.	06/28/2029.
12739J AA 9	CADENCE BANK NA			2	2.A FE	1,000,000	106.727	1,067,270	1,000,000	1,000,000	0	0	0	0	6.250	5.656	JD	521	62,500	06/09/2014.	06/28/2029.
13034V AC 8	CALIFORNIA INSTITUTE OF				1.D FE	2,000,000	130.413	2,608,260	2,000,000	2,000,000	0	0	0	0	4.283	4.283	MS	28,553	85,660	09/07/2016.	09/01/2116.
13342B AD 7	Cameron International Inc				2.A FE	3,285,870	139.887	4,196,610	3,000,000	3,222,164	0	(7,487)	0	0	7.000	6.274	JJ	96,833	210,000	05/07/2010.	07/15/2038.
133434 AB 6	CAMERON LNG LLC			2	1.G FE	2,500,000	104.587	2,614,675	2,500,000	2,500,000	0	0	0	0	3.302	3.302	JJ	38,065	82,550	12/05/2019.	01/15/2035.
133434 AC 4	CAMERON LNG LLC				1.G FE	2,516,340	103.501	2,603,050	2,515,000	2,516,261	0	(78)	0	0	3.402	3.397	JJ	39,453	85,560	12/30/2020.	01/15/2038.
14040H BK 0	Capital One Financial			2	2.B FE	2,491,125	107.348	2,683,700	2,500,000	2,495,527	0	880	0	0	3.750	3.793	JJ	39,844	93,750	07/25/2016.	07/28/2026.
14155# AA 8	Cardinals Ballpark LLC				1.A FE	3,233,401	106.985	3,459,256	3,233,401	3,233,401	0	0	0	0	5.770	5.771	MS	47,160	186,567	12/23/2003.	09/30/2027.
14162V AB 2	CARE CAPITAL PROPERTIES			2	2.C FE	2,000,000	110.142	2,202,840	2,000,000	2,000,000	0	0	0	0	5.125	5.125	FA	38,722	102,500	07/07/2016.	08/15/2026.
14165L AA 3	CARE NEW ENGLAND HEALTH				4.A FE	2,133,100	103.200	2,064,000	2,000,000	2,073,559	0	(13,843)	0	0	5.500	4.614	MS	36,667	110,000	04/26/2017.	09/01/2026.
141781 AW 4	Cargill Inc				1.F FE	2,595,446	147.029	2,571,537	1,749,000	2,583,446	0	(12,000)	0	0	6.625	2.838	MS	34,118	0	09/17/2021.	09/15/2037.
141781 BC 7	Cargill Inc				1.F FE	1,808,468	113.305	1,982,838	1,750,000	1,802,127	0	(1,600)	0	0	4.100	3.890	MN	11,958	71,750	10/03/2017.	11/01/2042.
141781 BF 0	Cargill Inc				1.F FE	3,811,140	132.006	3,960,180	3,000,000	3,797,885	0	(13,255)	0	0	4.760	3.165	MN	15,073	71,400	05/26/2021.	11/23/2045.
141781 BJ 2	Cargill Inc			2	1.F FE	416,252	120.642	422,247	350,000	414,874	0	(1,377)	0	0	3.875	2.880	MN	1,432	13,563	02/11/2021.	05/23/2049.
14215G AA 4	CARILION CLINIC OBLIGATE			2	1.D FE	3,000,000	103.275	3,098,250	3,000,000	3,000,000	0	0	0	0	3.147	3.147	JJ	16,784	0	10/20/2021.	07/01/2051.
14310F AA 0	CARLYLE HOLDINGS II FIN				2.A FE	2,527,000	130.594	2,611,880	2,000,000	2,506,948	0	(15,174)	0	0	5.625	3.865	MS	28,438	112,500	08/28/2020.	03/30/2043.
143499 AB 7	CARNEGIE INSTITUTION WSH			2	1.C FE	4,096,638	106.144	4,139,616	3,900,000	4,095,602	0	(1,036)	0	0	3.224	2.951	JJ	62,868	0	10/01/2021.	07/01/2049.
14448C AR 5	CARRIER GLOBAL CORP			2	2.C FE	728,219	104.696	904,573	864,000	735,817	0	4,411	0	0	3.377	4.585	AO	6,970	29,177	04/06/2020.	04/05/2040.
149123 BS 9	Caterpillar Inc				1.F FE	5,747,300	137.922	6,896,100	5,000,000	5,672,634	0	(22,132)	0	0	5.200	4.181	MN	24,556	260,000	06/07/2018.	05/27/2041.
149123 CD 1	Caterpillar Inc			2	1.F FE	8,091,240	127.002	10,160,160	8,000,000	8,079,136	0	(2,179)	0	0	4.300	4.230	MN	43,956	344,000	11/14/2016.	05/15/2044.
149123 CE 9	Caterpillar Inc			2	1.F FE	9,806,310	144.091	12,968,190	9,000,000	9,777,352	0	(6,614)	0	0	4.750	4.303	MN	54,625	427,500	07/26/2017.	05/15/2064.
15189W AD 2	CENTERPOINT ENERGY RES				2.A FE	6,294,991	135.921	5,980,524	4,400,000	6,198,709	0	(85,269)	0	0	6.625	3.291	MN	48,583	291,500	12/28/2020.	11/01/2037.
15189X AT 5	CENTERPOINT ENER HOUSTON			2	1.F FE	2,981,790	124.635	3,739,050	3,000,000	2,982,797	0	332	0	0	4.250	4.286	FA	53,125	127,500	01/10/2019.	02/01/2049.
15189Y AD 8	Centerpoint Energy Resources				2.A FE	9,995,510	133.595	13,359,500	10,000,000	9,996,651	0	128	0	0	6.250	6.253	FA	260,417	625,000	02/01/2007.	02/01/2037.
153527 AN 6	Central Garden & Pet Company			2	3.B FE	1,500,000	101.022	1,515,330	1,500,000	1,500,000	0	0	0	0	4.125	4.125	AO	13,063	61,703	10/01/2020.	10/15/2030.
156700 AX 4	Century Tel Entp				4.B FE	4,385,000	108.112	5,135,320	4,750,000	4,638,771	0	51,742	0	0	6.750	8.096	JD	26,719	320,625	02/10/2016.	12/01/2023.
161175 BA 1	Charter Comm Opt LLC/Cap			2	2.C FE	672,515	136.856	684,280	500,000	666,265	0	(4,126)	0	0	6.484	4.227	AO	6,124	32,420	06/16/2020.	10/23/2045.
161175 BN 3	Charter Comm Opt LLC/Cap			2	2.C FE	819,437	124.987	812,416	650,000	814,130	0	(3,518)	0	0	5.750	4.145	AO	9,344	37,375	06/17/2020.	04/01/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
166756 AT 3	CHEVRON USA INC			2	1.D FE	16,371,282	147.881	16,562,672	11,200,000	16,184,750	0	(186,532)	0	0	6.000	2.889	MS	224,000	534,000	03/15/2021.	03/01/2041.
166756 AU 0	CHEVRON USA INC			2	1.D FE	277,774	138.703	277,406	200,000	275,330	0	(2,444)	0	0	5.250	2.878	MN	1,342	10,500	01/08/2021.	11/15/2043.
16829@ AD 5	Chick-fil-A Series D				2.B	2,000,000	97.611	1,952,226	2,000,000	2,000,000	0	0	0	0	1.820	1.820	AO	6,269	36,400	10/29/2020.	10/29/2027.
16876Y AA 0	CHILDREN'S HEALTH CARE				1.D FE	3,334,950	106.775	3,203,250	3,000,000	3,327,019	0	(7,931)	0	0	3.448	2.848	FA	39,077	103,440	01/25/2021.	08/15/2049.
171232 AQ 4	Chubb Corp				1.G FE	9,995,800	142.379	14,237,900	10,000,000	9,996,981	0	117	0	0	6.000	6.003	MN	83,333	600,000	05/08/2007.	05/11/2037.
171239 AJ 5	CHUBB INA HOLDINGS INC			2	1.F FE	5,966,820	102.332	6,139,920	6,000,000	5,966,854	0	34	0	0	3.050	3.074	JD	21,858	0	11/15/2021.	12/15/2061.
172062 AE 1	CINCINNATI FINL CORP				1.G FE	1,203,500	136.333	1,363,330	1,000,000	1,162,940	0	(9,248)	0	0	6.125	4.445	MN	10,208	61,250	03/23/2017.	11/01/2034.
17275R AF 9	Cisco Systems Inc				1.E FE	2,000,740	139.502	2,790,040	2,000,000	2,000,675	0	(21)	0	0	5.500	5.497	JJ	50,722	110,000	06/02/2010.	01/15/2040.
17288X AA 2	CITADEL LP			2	2.B FE	5,518,050	103.190	5,675,450	5,500,000	5,504,065	0	(3,883)	0	0	5.375	5.298	JJ	134,674	295,625	11/15/2017.	01/17/2023.
172967 MD 0	Citigroup Inc			2	2.A FE	2,484,660	128.711	2,574,220	2,000,000	2,462,936	0	(10,764)	0	0	4.650	3.328	JJ	40,817	93,000	12/06/2019.	07/23/2048.
172967 ME 8	Citigroup Inc			2	2.A FE	1,600,170	110.489	1,657,335	1,500,000	1,572,777	0	(11,627)	0	0	3.980	3.043	MS	16,749	59,700	07/30/2019.	03/20/2030.
177376 AF 7	Citrix Systems Inc			2	2.B FE	1,987,000	101.556	2,031,120	2,000,000	1,989,098	0	1,142	0	0	3.300	3.377	MS	22,000	66,000	02/20/2020.	03/01/2030.
18055# AM 4	CLARION LION PRO Series L No. RL-22				1.G	4,000,000	105.625	4,225,001	4,000,000	4,000,000	0	0	0	0	4.600	4.600	FA	70,022	184,000	02/14/2014.	02/14/2024.
195869 AG 7	Colonial Pipeline 144A				1.G FE	16,702,340	140.768	21,115,200	15,000,000	15,954,757	0	(64,771)	0	0	7.630	6.749	MN	98,554	1,144,500	04/16/2003.	04/15/2032.
195869 AQ 5	Colonial Pipeline			2	1.G FE	4,941,300	118.344	5,917,200	5,000,000	4,945,319	0	1,102	0	0	4.250	4.320	AO	44,861	212,500	03/27/2018.	04/15/2048.
199575 AT 8	Columbus Southern Power				1.G FE	4,281,300	135.205	5,746,213	4,250,000	4,268,849	0	(1,122)	0	0	6.600	6.543	MS	93,500	280,500	02/12/2003.	03/01/2033.
20029P AH 2	Comcast Cable Communications Puttable				1.G FE	11,017,900	131.943	13,194,300	10,000,000	10,391,090	0	(57,598)	0	0	8.500	7.594	MN	141,667	850,000	06/15/2001.	05/01/2027.
20030N BQ 3	Comcast Corp			2	1.G FE	5,574,900	124.660	6,233,000	5,000,000	5,507,403	0	(13,276)	0	0	4.600	3.928	FA	86,889	230,000	06/02/2016.	08/15/2045.
200339 DX 4	Comerica Bank				2.A FE	6,599,225	108.248	7,036,120	6,500,000	6,542,735	0	(10,976)	0	0	4.000	3.801	JJ	111,222	260,000	05/10/2016.	07/27/2025.
20035A AA 2	COMED FINANCING III				2.B FE	3,335,449	121.491	3,331,283	2,742,000	3,321,856	0	(13,594)	0	0	6.350	3.989	MS	51,268	31,750	11/05/2021.	03/15/2033.
20449E EE 2	Compass Bank				1.G FE	3,005,040	114.303	3,429,090	3,000,000	3,001,663	0	(336)	0	0	5.900	5.885	AO	44,250	177,000	03/23/2006.	04/01/2026.
205887 AX 0	Conagra Inc Debs				2.C FE	5,498,200	142.577	7,128,850	5,000,000	5,264,851	0	(21,041)	0	0	8.250	7.413	MS	121,458	412,500	03/23/2001.	09/15/2030.
205887 BN 1	Conagra Inc				2.C FE	1,000,000	134.112	1,341,120	1,000,000	1,000,000	0	0	0	0	6.625	6.625	FA	25,028	66,250	01/31/2013.	08/15/2039.
207597 EL 5	Connecticut Lt & Pwr Co Ct			2	1.E FE	3,491,495	119.924	4,197,340	3,500,000	3,492,103	0	167	0	0	4.000	4.014	AO	35,000	140,000	03/19/2018.	04/01/2048.
20825C AQ 7	Conocophillips				1.G FE	1,456,530	145.517	1,455,170	1,000,000	1,420,218	0	(18,114)	0	0	6.500	3.270	FA	27,083	65,000	12/12/2019.	02/01/2039.
20825C BD 5	Conocophillips			2	1.G FE	1,147,751	131.151	1,290,526	984,000	1,144,579	0	(3,172)	0	0	4.850	3.853	FA	18,029	47,724	02/08/2021.	08/15/2048.
20826F AC 0	CONOCOPHILLIPS COMPANY			2	1.G FE	1,038,370	120.112	1,201,120	1,000,000	1,035,800	0	(968)	0	0	4.300	4.055	MN	5,494	43,000	03/11/2019.	11/15/2044.
20826F AD 8	CONOCOPHILLIPS COMPANY			2	1.G FE	3,992,920	105.645	4,225,800	4,000,000	3,997,726	0	743	0	0	3.350	3.371	MN	17,122	134,000	11/06/2014.	11/15/2024.
209111 FK 4	Consolidated Edison			2	2.A FE	2,140,560	119.267	2,385,340	2,000,000	2,133,442	0	(1,803)	0	0	4.300	3.944	JD	7,167	86,000	09/27/2017.	12/01/2056.
209111 FN 8	Consolidated Edison			2	2.A FE	6,573,864	113.669	7,502,154	6,600,000	6,575,050	0	307	0	0	4.000	4.020	MN	33,733	264,000	11/13/2017.	11/15/2057.
21036P AT 5	Constellation Brands Inc			2	2.C FE	1,989,521	120.032	2,096,959	1,747,000	1,985,107	0	(4,414)	0	0	4.500	3.660	MN	11,356	78,615	03/24/2021.	05/09/2047.
21036P BD 9	Constellation Brands Inc			2	2.B FE	3,715,990	131.384	3,941,520	3,000,000	3,695,516	0	(16,206)	0	0	5.250	3.812	MN	20,125	157,500	09/30/2020.	11/15/2048.
210518 CX 2	Consumers Energy Co			2	1.E FE	1,437,845	125.982	1,427,376	1,133,000	1,437,051	0	(794)	0	0	4.350	3.188	FA	16,839	0	10/04/2021.	08/31/2064.
212015 AQ 4	Continental Resources Inc			2	2.C FE	2,991,510	110.988	3,329,640	3,000,000	2,992,715	0	175	0	0	4.900	4.918	JD	12,250	147,000	05/12/2014.	06/01/2044.
219023 AC 2	Ingredion Inc				2.B FE	568,308	139.944	559,776	400,000	565,971	0	(2,337)	0	0	6.625	3.177	AO	5,594	13,250	09/20/2021.	04/15/2037.
219350 AR 6	Corning Inc			2	2.A FE	4,745,000	120.419	4,816,760	4,000,000	4,402,949	0	(76,181)	0	0	7.250	4.794	FA	109,556	290,000	01/26/2017.	08/15/2036.
219350 AV 7	Corning Inc				2.A FE	1,124,300	135.775	1,357,750	1,000,000	1,108,107	0	(3,506)	0	0	5.750	4.861	FA	21,722	57,500	11/16/2016.	08/15/2040.
219350 BF 1	Corning Inc			2	2.A FE	1,041,480	119.243	1,192,430	1,000,000	1,040,396	0	(496)	0	0	4.375	4.156	MN	5,590	43,750	08/19/2019.	11/15/2057.
224044 AG 2	Cox Communications Inc				2.B FE	11,122,300	118.541	11,854,100	10,000,000	10,295,788	0	(73,913)	0	0	7.625	6.652	JD	33,889	762,500	02/07/2003.	06/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
224044 BR 7	Cox Communications Inc				2.B FE	636,671	133.225	619,496	465,000	629,632	0	(7,039)	0	0	6.450	3.402	JD	2,499	29,993	05/17/2021.	12/01/2036.
224044 CC 9	Cox Communications Inc			2	2.B FE	607,635	116.599	582,995	500,000	603,108	0	(3,421)	0	0	4.500	3.150	JD	63	22,500	08/28/2020.	06/30/2043.
224399 AP 0	Crane Co				2.B FE	371,596	137.413	397,124	289,000	364,724	0	(3,614)	0	0	6.550	4.168	MN	2,419	18,930	01/17/2020.	11/15/2036.
224399 AT 2	Crane Co			2	2.B FE	5,142,418	111.279	5,447,107	4,895,000	5,137,777	0	(3,440)	0	0	4.200	3.892	MS	60,535	142,590	06/16/2021.	03/15/2048.
22541L AE 3	Credit Suisse FB USA Inc				1.F FE	5,183,440	142.597	5,703,880	4,000,000	4,948,309	0	(69,813)	0	0	7.125	4.303	JJ	131,417	285,000	06/07/2018.	07/15/2032.
22822V AM 3	Crown Castle International Cor			2	2.C FE	8,534,845	128.619	9,086,932	7,065,000	8,512,893	0	(21,811)	0	0	5.200	3.939	FA	138,788	209,690	04/26/2021.	02/15/2049.
22959# AA 9	CSOLAR IV SOUTH No. R-16				2.A PL	3,454,120	112.552	3,887,693	3,454,120	3,454,120	0	0	0	0	5.371	5.408	MJSD	515	185,521	11/21/2013.	09/30/2038.
231021 AJ 5	Cummins Engine				1.E FE	10,431,317	128.632	12,863,200	10,000,000	10,191,466	0	(24,370)	0	0	7.125	6.740	MS	237,500	712,500	05/30/2007.	03/01/2028.
231021 AS 5	Cummins Engine			2	1.F FE	1,482,930	92.395	1,385,925	1,500,000	1,483,425	0	392	0	0	2.600	2.655	MS	13,000	39,758	10/13/2020.	09/01/2050.
23157# AF 6	CURTISS WRIGHT CORPORATION Series F No				2.C	2,700,000	102.679	2,772,333	2,700,000	2,700,000	0	0	0	0	3.700	3.700	FA	34,688	99,900	02/26/2013.	02/26/2023.
23157# AG 4	CURTISS WRIGHT CORPORATION Series G No				2.C	1,800,000	105.911	1,906,398	1,800,000	1,800,000	0	0	0	0	3.850	3.850	FA	24,063	69,300	02/26/2013.	02/26/2025.
23317H AD 4	DDR CORP				2.C FE	3,970,400	104.779	4,191,160	4,000,000	3,989,720	0	3,091	0	0	3.625	3.714	FA	60,417	145,000	01/12/2015.	02/01/2025.
23338V AD 8	DTE ELECTRIC CO			2	1.E FE	881,914	121.139	872,201	720,000	881,900	0	(14)	0	0	4.300	2.909	JJ	15,480	0	12/28/2021.	07/01/2044.
235036 7A 2	DALLAS-FORT WORTH TX INTERNATI				1.E FE	1,024,013	102.439	1,029,512	1,005,000	1,023,598	0	(397)	0	0	2.919	2.825	MN	4,889	29,336	12/10/2020.	11/01/2050.
235036 8N 3	DALLAS-FORT WORTH TX INTERNATI			2	1.E FE	5,000,000	100.614	5,030,700	5,000,000	5,000,000	0	0	0	0	2.843	2.843	MN	23,692	0	10/28/2021.	11/01/2046.
237194 AM 7	Darden Restaurants Inc			2	2.B FE	2,600,100	115.906	2,897,650	2,500,000	2,601,980	0	(960)	0	0	4.550	4.267	FA	42,972	79,625	06/09/2021.	02/15/2048.
23745Q AA 2	DARTMOUTH-HITCH HEALTH			2	1.F FE	6,000,000	119.018	7,141,080	6,000,000	6,000,000	0	0	0	0	4.178	4.178	FA	104,450	250,680	02/07/2018.	08/01/2048.
240019 BV 0	Dayton Pwr & Lt Co			2	2.A FE	10,755,906	114.401	10,627,853	9,290,000	10,721,902	0	(33,100)	0	0	3.950	3.102	JD	16,309	366,955	01/22/2021.	06/15/2049.
244199 AZ 8	Deere & Company				1.F FE	12,337,560	144.948	17,393,760	12,000,000	12,180,005	0	(14,743)	0	0	8.100	7.852	MN	124,200	972,000	07/31/2000.	05/15/2030.
244199 BD 6	Deere & Company				1.F FE	2,479,760	124.204	2,484,080	2,000,000	2,285,449	0	(31,685)	0	0	5.375	3.283	AO	22,396	107,500	04/09/2015.	10/16/2029.
24617# AC 5	DELAWARE NORTH COMPANIES INC SERIES A				2.B PL	1,200,000	104.262	1,251,141	1,200,000	1,200,000	0	0	0	0	3.490	3.490	MN	5,468	33,620	02/04/2021.	11/14/2034.
24617# AD 3	DELAWARE NORTH COMPANIES INC SERIES B				2.B PL	800,000	100.168	801,347	800,000	800,000	0	0	0	0	3.490	3.490	MN	3,645	16,985	04/05/2021.	11/14/2034.
246688 AF 2	Delhaize America Inc				2.B FE	2,024,874	150.624	3,012,480	2,000,000	2,014,791	0	(997)	0	0	9.000	8.881	AO	38,000	180,000	04/11/2001.	04/15/2031.
24703T AA 4	DELL INT LLC/EMC CORP			2	2.B FE	799,897	105.524	844,192	800,000	799,932	0	34	0	0	5.450	5.456	JD	1,938	21,800	06/22/2021.	06/15/2023.
24703T AD 8	DELL INT LLC/EMC CORP			2	2.B FE	8,877,349	115.699	9,834,415	8,500,000	8,839,594	0	(37,756)	0	0	6.020	4.956	JD	22,742	255,850	06/22/2021.	06/15/2026.
247109 BR 1	DELMARVA PWR & LIGHT CO			2	1.F FE	376,698	111.036	355,315	320,000	374,241	0	(1,994)	0	0	4.000	2.876	JD	1,067	12,800	10/01/2020.	06/01/2042.
247109 BT 7	DELMARVA PWR & LIGHT CO			2	1.F FE	262,308	118.024	252,571	214,000	260,674	0	(1,432)	0	0	4.150	2.846	MN	1,135	8,881	11/06/2020.	05/15/2045.
24715@ AQ 7	DELOITTE & TOUCHE No. RB-2				1.G	8,000,000	105.931	8,474,480	8,000,000	8,000,000	0	0	0	0	4.400	4.400	AO	66,489	352,000	10/23/2013.	10/23/2023.
25048# AA 5	DesertLink LLC				1.F PL	4,828,094	93.189	4,499,237	4,828,094	4,828,094	0	0	0	0	2.570	2.570	JD	345	128,907	12/17/2020.	12/18/2050.
250847 EA 4	Detroit Edison Co				1.F FE	148,671	132.873	146,160	110,000	148,364	0	(307)	0	0	5.700	2.921	AO	1,568	0	11/02/2021.	10/01/2037.
254010 AE 1	DIGNITY HEALTH				2.A FE	10,501,007	140.673	12,168,215	8,650,000	10,429,179	0	(14,594)	0	0	5.267	4.224	MN	75,933	455,596	09/28/2016.	11/01/2064.
25466A AJ 0	DISCOVER BANK			2	2.B FE	2,901,540	105.890	3,176,700	3,000,000	2,948,053	0	10,204	0	0	3.450	3.867	JJ	44,275	103,500	02/02/2017.	07/27/2026.
254687 DP 8	Walt Disney Co				2.A FE	5,082,309	131.298	6,564,900	5,000,000	5,061,986	0	(7,544)	0	0	7.300	7.054	AO	61,847	365,000	03/20/2019.	04/30/2028.
254687 EV 4	Walt Disney Co			2	2.A FE	6,952,902	128.335	8,983,450	7,000,000	6,955,686	0	1,061	0	0	4.750	4.796	MS	97,903	332,500	03/20/2019.	09/15/2044.
254687 FR 2	Walt Disney Co			2	1.G FE	1,496,505	124.534	1,868,010	1,500,000	1,496,703	0	113	0	0	4.625	4.643	MS	18,885	69,375	03/19/2020.	03/23/2040.
25468P CX 2	Disney (Walt) Co				2.A FE	7,492,550	113.449	9,075,920	8,000,000	7,572,595	0	12,739	0	0	3.700	4.082	JD	24,667	296,000	11/14/2016.	12/01/2042.
25468P DN 3	Disney (Walt) Co				2.A FE	8,282,680	102.909	9,261,810	9,000,000	8,360,998	0	16,109	0	0	3.000	3.427	JJ	113,250	270,000	11/08/2016.	07/30/2046.
254709 AJ 7	Discover Financial Svcs Inc				2.C FE	4,678,500	102.657	5,132,850	5,000,000	4,962,607	0	40,401	0	0	3.850	4.722	MN	21,389	192,500	09/18/2013.	11/21/2022.
25470D AK 5	DISCOVERY COMMUNICATIONS			2	2.C FE	1,998,300	104.992	2,099,840	2,000,000	1,999,401	0	174	0	0	3.450	3.460	MS	20,317	69,000	02/25/2015.	03/15/2025.
25470D AT 6	DISCOVERY COMMUNICATIONS			2	2.C FE	998,790	124.245	1,242,450	1,000,000	998,869	0	21	0	0	5.200	5.208	MS	14,589	52,000	09/07/2017.	09/20/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25470D BC 2	DISCOVERY COMMUNICATIONS		..	2	2.C FE	5,085,868	106.119	5,305,950	5,000,000	5,037,916	0	(13,490)	0	0	3.900	3.596	MN	24,917	195,000	04/04/2018.	11/15/2024.
25470D BE 8	DISCOVERY COMMUNICATIONS		..	2	2.C FE	4,938,317	106.596	5,329,800	5,000,000	4,968,257	0	8,383	0	0	3.950	4.149	JD	8,778	197,500	04/04/2018.	06/15/2025.
25470X AL 9	DISH DBS CORP		..		4.C FE	3,944,500	102.614	4,720,244	4,600,000	4,463,509	0	104,786	0	0	5.000	7.636	MS	67,722	230,000	02/04/2016.	03/15/2023.
256746 AK 4	Dollar Tree Inc		..	2	2.B FE	3,999,030	100.912	4,036,480	4,000,000	3,999,031	0	1	0	0	3.375	3.376	JD	11,250	0	11/29/2021.	12/01/2051.
257375 AH 8	DOMINION ENERGY GAS HOLDINGS		..	2	2.A FE	1,995,477	106.138	2,123,821	2,001,000	1,999,165	0	579	0	0	3.600	3.633	JD	3,202	72,702	12/03/2014.	12/15/2024.
257469 AG 1	Dominion Resources Inc		..		2.B FE	1,055,490	127.934	1,279,340	1,000,000	1,032,582	0	(2,010)	0	0	6.750	6.333	JD	3,000	67,500	02/07/2003.	12/15/2032.
25746U BD 0	Dominion Resources Inc		..		2.B FE	16,099,698	145.181	15,309,336	10,545,000	15,848,970	0	(242,507)	0	0	7.000	3.080	JD	32,807	738,150	01/12/2021.	06/15/2038.
260003 AK 4	Dover Corp		..	2	2.A FE	334,655	129.903	324,758	250,000	333,287	0	(1,368)	0	0	5.375	3.045	MS	4,479	6,719	07/28/2021.	03/01/2041.
260543 CE 1	Dow Chem Co		..	2	2.B FE	1,298,402	128.121	1,338,864	1,045,000	1,287,634	0	(8,560)	0	0	5.250	3.578	MN	7,010	54,863	09/23/2020.	11/15/2041.
260543 CG 6	Dow Chem Co		..	2	2.B FE	1,512,675	118.365	1,775,475	1,500,000	1,511,918	0	(359)	0	0	4.375	4.316	MN	8,385	65,625	07/31/2019.	11/15/2042.
260543 CR 2	Dow Chem Co		..	2	2.B FE	7,077,917	140.650	9,914,419	7,049,000	7,076,694	0	(481)	0	0	5.550	5.521	MN	33,688	391,220	04/06/2020.	11/30/2048.
260543 DD 2	Dow Chem Co		..	2	2.B FE	992,600	108.589	1,085,890	1,000,000	992,885	0	234	0	0	3.600	3.640	MN	4,600	43,900	08/17/2020.	11/15/2050.
26078J AF 7	DowDuPont Inc		..	2	2.A FE	2,612,520	140.275	2,805,500	2,000,000	2,600,810	0	(6,902)	0	0	5.419	3.633	MN	13,849	81,285	10/12/2021.	11/15/2048.
26138E AJ 8	Dr Pepper Snapple Group		..		2.B FE	2,666,668	152.762	2,673,335	1,750,000	2,661,183	0	(5,485)	0	0	7.450	3.300	MN	21,729	0	11/10/2021.	05/01/2038.
264399 ED 4	Duke Energy Corp		..		2.A FE	944,477	132.794	1,181,867	890,000	922,896	0	(2,120)	0	0	6.450	5.980	AO	12,119	57,405	01/23/2007.	10/15/2032.
26442C AZ 7	DUKE ENERGY CAROLINAS		..	2	1.F FE	2,700,445	103.776	2,765,630	2,665,000	2,698,936	0	(785)	0	0	3.200	3.130	FA	32,217	85,280	12/11/2019.	08/15/2049.
266228 D# 9	DUQUESNE LIGHT Series W No. RW-12		..		1.F	5,000,000	103.737	5,186,850	5,000,000	5,000,000	0	0	0	0	3.780	3.780	MS	62,475	189,000	03/02/2015.	03/02/2045.
26746* AA 2	DYAL 3 ISSUER B		..		1.G PL	364,932	99.832	364,318	364,932	364,932	0	0	0	0	4.400	4.400	JD	714	16,012	06/23/2020.	06/15/2040.
26746@ AA 0	DYAL 3 ISSUER A		..		1.G PL	635,068	101.330	643,514	635,068	635,068	0	0	0	0	4.400	4.400	JD	1,242	27,865	06/23/2020.	06/15/2040.
26884T AL 6	ERAC USA FINANCE COMPANY		..	2	2.A FE	2,994,900	105.950	3,178,500	3,000,000	2,998,388	0	521	0	0	3.850	3.870	MN	14,758	115,500	05/19/2014.	11/15/2024.
26884T AN 2	ERAC USA FINANCE COMPANY		..	2	2.A FE	5,284,565	121.276	6,670,180	5,500,000	5,306,025	0	4,535	0	0	4.500	4.753	FA	93,500	247,500	11/16/2016.	02/15/2045.
27409L AE 3	EAST OHIO GAS CO/THE		..	2	1.F FE	2,048,006	98.853	1,989,911	2,013,000	2,047,098	0	(781)	0	0	3.000	2.911	JD	2,684	60,390	10/07/2020.	06/15/2050.
276480 AC 4	EASTERN GAS TRAN		..	2	1.G FE	1,009,357	119.242	1,192,420	1,000,000	1,009,257	0	(100)	0	0	4.600	4.534	JD	2,044	23,000	06/30/2021.	12/15/2044.
276480 AE 0	EASTERN GAS TRAN		..	2	1.G FE	5,831,249	121.905	6,704,775	5,500,000	5,826,849	0	(4,400)	0	0	4.800	4.367	MN	44,000	132,000	06/30/2021.	11/01/2043.
276480 AJ 9	EASTERN GAS TRAN EASTERN GAS TRANSMISSIO		..	2	1.G FE	999,435	106.138	1,060,319	999,000	999,385	0	(50)	0	0	3.600	3.586	JD	1,598	17,982	06/30/2021.	12/15/2024.
277432 AP 5	Eastman Chemical		..	2	2.C FE	5,543,805	119.875	6,593,125	5,500,000	5,544,391	0	(1,643)	0	0	4.650	4.583	AO	53,992	255,750	09/02/2020.	10/15/2044.
278642 AF 0	EBay Inc		..	2	2.A FE	9,507,923	111.704	9,451,275	8,461,000	9,468,553	0	(34,583)	0	0	4.000	3.189	JJ	156,058	307,220	04/13/2021.	07/15/2042.
278642 AZ 6	EBay Inc		..	2	2.A FE	1,059,890	108.971	1,089,710	1,000,000	1,059,642	0	(248)	0	0	3.650	3.327	MN	5,171	18,250	10/12/2021.	05/10/2051.
283677 AW 2	El Paso Electric		..		2.B FE	3,067,010	132.293	3,499,150	2,645,000	2,984,296	0	(17,894)	0	0	6.000	4.697	MN	20,278	158,700	11/30/2016.	05/15/2035.
283677 AX 0	El Paso Electric		..		2.B FE	5,369,440	146.618	5,864,720	4,000,000	5,157,803	0	(45,983)	0	0	7.500	4.892	MS	88,333	300,000	11/30/2016.	03/15/2038.
283695 AZ 7	El Paso Nat Gas Co		..		2.B FE	10,635,200	100.242	10,024,200	10,000,000	10,002,158	0	(55,464)	0	0	8.625	8.035	JJ	397,708	862,500	05/09/1996.	01/15/2022.
291011 BB 9	Emerson Elec Co		..		1.F FE	2,161,470	145.133	2,176,995	1,500,000	2,154,491	0	(6,979)	0	0	6.125	2.898	AO	19,396	45,938	10/04/2021.	04/15/2039.
29103D AM 8	EMERA US FINANCE LP		..	2	2.C FE	13,428,522	118.087	12,603,426	10,673,000	13,355,844	0	(72,082)	0	0	4.750	3.234	JD	22,532	506,968	01/13/2021.	06/15/2046.
292480 AM 2	ENABLE MIDSTREAM PARTNER		..	2	2.C FE	998,210	107.087	1,070,870	1,000,000	998,561	0	155	0	0	4.150	4.172	MS	12,219	41,500	09/04/2019.	09/15/2029.
29273R BJ 7	Energy Transfer Partners		..	2	2.C FE	870,095	124.661	934,958	750,000	865,414	0	(2,545)	0	0	6.125	5.003	JD	2,042	45,938	02/05/2020.	12/15/2045.
29278N AG 8	ENERGY TRANSFER OPERATNG		..	2	2.C FE	2,494,725	114.644	2,866,100	2,500,000	2,495,813	0	461	0	0	5.250	5.278	AO	27,708	131,250	01/08/2019.	04/15/2029.
29364W BA 5	Entergy Louisiana LLC		..	2	1.F FE	2,995,320	113.778	3,413,340	3,000,000	2,996,232	0	262	0	0	4.000	4.014	MS	35,333	120,000	03/20/2018.	03/15/2033.
29366M AA 6	ENTERGY ARKANSAS LLC		..	2	1.F FE	999,192	118.930	1,010,905	850,000	992,551	0	(3,301)	0	0	4.200	3.256	AO	8,925	35,700	12/10/2019.	04/01/2049.
29366M AB 4	ENTERGY ARKANSAS LLC		..	2	1.F FE	1,992,100	93.201	1,864,020	2,000,000	1,992,279	0	171	0	0	2.650	2.669	JD	2,356	53,000	09/08/2020.	06/15/2051.
29366W AA 4	ENTERGY MISSISSIPPI INC		..	2	1.F FE	2,218,189	115.240	2,143,464	1,860,000	2,208,534	0	(8,519)	0	0	3.850	2.848	JD	5,968	71,610	11/10/2020.	06/01/2049.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29366W AB 2	ENTERGY MISSISSIPPI INC			2	1.F FE	1,078,370	108.113	1,081,130	1,000,000	1,076,444	0	(1,594)	0	0	3.500	3.100	JD	2,917	35,000	10/06/2020.	06/01/2051.
29379V AQ 6	Enterprise Products Oper				2.A FE	333,678	138.722	416,166	300,000	332,060	0	(963)	0	0	6.450	5.525	MS	6,450	19,350	04/06/2020.	09/01/2040.
29379V BE 2	Enterprise Products Oper			2	2.A FE	3,488,835	106.333	3,721,655	3,500,000	3,496,115	0	1,151	0	0	3.750	3.788	FA	49,583	131,250	10/02/2014.	02/15/2025.
29379V BW 2	Enterprise Products Oper			2	2.A FE	1,068,670	112.391	1,123,910	1,000,000	1,065,680	0	(1,327)	0	0	4.200	3.813	JJ	17,617	42,000	08/19/2019.	01/31/2050.
29379V BZ 5	Enterprise Products Oper			2	2.A FE	993,600	108.302	1,083,020	1,000,000	993,752	0	69	0	0	3.950	3.982	JJ	16,568	39,500	01/06/2020.	01/31/2060.
29444G AJ 6	Equitable Companies Inc				2.A FE	3,000,000	125.967	5,038,680	4,000,000	3,460,237	0	59,904	0	0	7.000	9.953	AO	70,000	280,000	03/18/2009.	04/01/2028.
29736R AF 7	ESTEE LAUDER CO INC				1.E FE	618,194	112.265	645,524	575,000	617,347	0	(847)	0	0	3.700	3.209	FA	8,037	10,638	05/20/2021.	08/15/2042.
29736R AG 5	ESTEE LAUDER CO INC			2	1.E FE	1,087,852	126.385	1,270,169	1,005,000	1,080,465	0	(2,010)	0	0	4.375	3.878	JD	1,954	43,969	02/02/2018.	06/15/2045.
29736R AK 6	ESTEE LAUDER CO INC			2	1.E FE	6,664,322	125.380	8,206,121	6,545,000	6,654,930	0	(2,644)	0	0	4.150	4.041	MS	79,976	271,618	10/01/2018.	03/15/2047.
29977A B# 1	Evercore Partners Inc SERIES F				2.B	1,000,000	108.294	1,082,940	1,000,000	1,000,000	0	0	0	0	4.440	4.438	AO	7,523	44,400	08/01/2019.	08/01/2031.
299808 AH 8	EVEREST REINSURANCE HLDG			2	1.G FE	4,942,200	105.260	5,263,000	5,000,000	4,943,603	0	1,144	0	0	3.500	3.563	AO	36,944	178,889	10/05/2020.	10/15/2050.
30231G AN 2	Exxon Mobil Corporation			2	1.D FE	2,768,425	108.728	2,718,200	2,500,000	2,754,082	0	(7,877)	0	0	3.567	2.946	MS	28,486	89,175	03/13/2020.	03/06/2045.
30231G AT 9	Exxon Mobil Corporation				1.D FE	7,000,000	105.889	7,412,230	7,000,000	7,000,000	0	0	0	0	3.043	3.043	MS	71,003	213,010	02/29/2016.	03/01/2026.
30231G BG 6	Exxon Mobil Corporation			2	1.D FE	500,000	123.091	615,455	500,000	500,000	0	0	0	0	4.327	4.327	MS	6,130	21,635	03/17/2020.	03/19/2050.
30251B AB 4	FMR LLC				1.E FE	645,480	145.390	726,950	500,000	625,850	0	(4,555)	0	0	6.450	4.401	MN	4,121	32,250	05/01/2017.	11/15/2039.
30251B AD 0	FMR LLC				1.E FE	2,996,220	122.495	3,674,850	3,000,000	2,997,464	0	168	0	0	4.950	4.960	FA	61,875	148,500	01/29/2013.	02/01/2033.
30251B AE 8	FMR LLC				1.E FE	2,777,520	130.438	3,260,950	2,500,000	2,748,288	0	(7,034)	0	0	5.150	4.420	FA	53,646	128,750	02/07/2018.	02/01/2043.
30288* AE 0	FLNG Liquefaction 2 LLC				2.B FE	1,885,800	108.486	2,045,823	1,885,800	1,885,800	0	0	0	0	4.390	4.389	JD	230	82,787	05/21/2019.	12/31/2038.
313747 AT 4	Federal Realty Investment Trus			2	2.A FE	6,912,430	102.032	7,142,240	7,000,000	6,986,124	0	9,476	0	0	2.750	2.894	JD	16,042	192,500	05/06/2013.	06/01/2023.
313747 AU 1	Federal Realty Investment Trus			2	2.A FE	4,950,900	104.775	5,238,750	5,000,000	4,988,479	0	5,317	0	0	3.950	4.069	JJ	91,069	197,500	12/04/2013.	01/15/2024.
313747 AX 5	Federal Realty Investment Trus			2	2.A FE	1,955,120	106.454	2,129,080	2,000,000	1,960,077	0	975	0	0	3.625	3.750	FA	30,208	72,500	07/07/2016.	08/01/2046.
31410H AQ 4	Macys Retail Holdings Inc				3.C FE	10,446,900	111.837	11,183,700	10,000,000	10,205,111	0	(21,521)	0	0	6.900	6.540	AO	172,500	690,000	02/13/2003.	04/01/2029.
31428X AW 6	FedEx Corp				2.B FE	1,030,930	127.205	1,272,050	1,000,000	1,028,814	0	(716)	0	0	5.100	4.885	JJ	23,517	51,000	10/04/2018.	01/15/2044.
31428X BS 4	FedEx Corp			2	2.B FE	1,153,040	128.053	1,280,530	1,000,000	1,146,017	0	(3,073)	0	0	4.950	4.043	AO	10,175	49,500	08/19/2019.	10/17/2048.
31428X CA 2	FedEx Corp			2	2.B FE	1,733,375	134.117	2,347,048	1,750,000	1,733,933	0	240	0	0	5.250	5.313	MN	11,740	91,875	04/03/2020.	05/15/2050.
31620M AZ 9	Fidelity National Information			2	2.B FE	978,940	124.450	1,244,500	1,000,000	980,103	0	365	0	0	4.750	4.885	MN	6,069	47,500	10/04/2018.	05/15/2048.
316773 CH 1	Fifth Third Bancorp				2.B FE	15,500,837	164.281	17,734,134	10,795,000	15,284,756	0	(178,903)	0	0	8.250	4.458	MS	296,863	738,870	10/21/2021.	03/01/2038.
320867 AC 8	First Midwest Bancorp Inc			2	2.B FE	2,575,820	114.897	2,987,322	2,600,000	2,586,764	0	2,350	0	0	5.875	6.000	MS	39,036	152,750	09/22/2016.	09/29/2026.
33616C AB 6	First Republic Bank			2	2.A FE	1,019,651	120.691	995,701	825,000	1,015,848	0	(3,719)	0	0	4.375	3.016	FA	15,039	22,969	12/29/2021.	08/01/2046.
337358 BD 6	First Union Corp				2.B FE	565,236	135.685	554,952	409,000	556,966	0	(8,266)	0	0	6.550	3.269	AO	5,656	26,790	01/05/2021.	10/15/2035.
337358 BH 7	First Union Corp Double Put				2.B FE	9,918,150	124.413	12,441,300	10,000,000	10,140,141	0	(24,989)	0	0	7.574	7.209	FA	315,583	757,400	08/13/1996.	08/01/2026.
337738 AV 0	Fiserv Inc			2	2.B FE	4,637,990	119.441	4,777,640	4,000,000	4,629,772	0	(8,218)	0	0	4.400	3.494	JJ	88,000	66,000	09/28/2021.	07/01/2049.
337930 AD 3	FLAGSTAR BANCORP INC			2	2.C FE	500,000	105.255	526,275	500,000	500,000	0	0	0	0	4.125	4.125	MN	3,438	20,797	10/23/2020.	11/01/2030.
33939H AB 5	FLEX INTERMEDIATE HOLDCO			2	2.C FE	2,999,850	103.119	3,093,570	3,000,000	2,999,992	0	142	0	0	4.317	4.317	JD	360	76,267	05/24/2021.	12/30/2039.
341081 EV 5	Florida Pwr & Lt Co				1.E FE	2,214,554	133.185	2,083,013	1,564,000	2,180,577	0	(33,185)	0	0	5.650	2.497	FA	36,819	88,366	12/30/2020.	02/01/2037.
341081 EX 1	Florida Pwr & Lt Co				1.E FE	7,686,439	140.161	7,285,569	5,198,000	7,546,080	0	(134,151)	0	0	6.200	2.459	JD	26,856	322,276	12/11/2020.	06/01/2036.
341081 FX 0	Florida Pwr & Lt Co			2	1.D FE	1,090,050	106.455	1,064,550	1,000,000	1,086,204	0	(2,119)	0	0	3.150	2.701	AO	7,875	31,500	02/26/2020.	10/01/2049.
341081 GE 1	Florida Pwr & Lt Co			2	1.D FE	2,998,770	101.675	3,050,250	3,000,000	2,998,777	0	7	0	0	2.875	2.877	JD	10,302	0	11/16/2021.	12/04/2051.
341099 CR 8	Florida Pwr Corp			2	1.F FE	3,359,700	112.458	3,373,740	3,000,000	3,357,259	0	(2,441)	0	0	3.850	3.060	MN	14,758	57,750	10/20/2021.	11/15/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34110Q AL 2	DUKE ENERGY FLORIDA INC				2.A FE	5,302,040	123.272	4,930,880	4,000,000	4,683,381	0	(98,814)	0	0	6.750	3.598	FA	112,500	270,000	01/15/2015.	02/01/2028.
34487# AC 1	Football Club Series 2014-C No. 2014-C-4				1.F FE	5,000,000	106.477	5,323,872	5,000,000	5,000,000	0	0	0	0	3.820	3.783	OCT	46,689	193,653	10/06/2014.	10/20/2026.
34487# AD 9	Football Club Series 2014-D No. 2014-D-7				1.F FE	5,000,000	109.604	5,480,190	5,000,000	5,000,000	0	0	0	0	3.970	3.930	OCT	48,522	201,257	10/06/2014.	10/20/2029.
34490@ AF 1	NFL Trust XI Series 2020-XI-F				1.F FE	6,708,420	107.843	6,470,596	6,000,000	6,704,500	0	(3,920)	0	0	3.850	3.029	OCT	56,467	0	11/10/2021.	10/05/2040.
34490@ AK 0	NFL Trust XI Series 2020-XI-J				1.F FE	4,472,280	107.842	4,313,695	4,000,000	4,469,634	0	(2,646)	0	0	3.850	3.025	AO	37,217	0	11/10/2021.	10/06/2040.
345370 CQ 1	Ford Mtr Co				3.B FE	1,362,315	110.552	1,658,280	1,500,000	1,368,451	0	3,278	0	0	4.750	5.456	JJ	32,854	71,250	02/05/2020.	01/15/2043.
345370 CS 7	Ford Mtr Co			2	3.B FE	1,506,490	117.681	1,765,215	1,500,000	1,506,045	0	(121)	0	0	5.291	5.261	JD	5,071	79,365	08/15/2017.	12/08/2046.
347466 AF 1	IRWIN LAND LLC			2	1.F FE	10,901,450	123.165	12,439,665	10,100,000	10,832,976	0	(33,397)	0	0	5.400	4.838	JD	24,240	545,400	06/22/2018.	12/15/2047.
348609 AG 3	FT SAM HOUSTON MILIT HSG				1.C FE	1,172,812	125.359	1,220,104	973,288	1,159,568	0	(8,453)	0	0	6.075	4.434	MS	17,410	59,127	05/09/2019.	03/15/2050.
34959J AH 1	Fortive Corp			2	2.B FE	3,906,748	118.786	3,801,152	3,200,000	3,886,095	0	(19,325)	0	0	4.300	3.032	JD	6,116	137,600	12/14/2020.	06/15/2046.
35137L AK 1	FOX CORP			2	2.B FE	2,500,000	136.817	3,420,425	2,500,000	2,500,000	0	0	0	0	5.576	5.576	JJ	60,407	139,400	01/15/2019.	01/25/2049.
35908M AA 8	Frontier Communications			2	5.A FE	410,141	100.140	410,715	410,141	410,141	0	0	0	0	5.875	5.875	MN	4,016	12,115	05/04/2021.	11/01/2029.
361448 BH 5	GATX CORP			2	2.B FE	1,941,580	97.446	1,948,920	2,000,000	1,941,973	0	393	0	0	3.100	3.254	JD	5,167	31,000	09/16/2021.	06/01/2051.
369550 BH 0	General Dynamics			2	1.G FE	988,300	122.342	1,223,420	1,000,000	988,986	0	389	0	0	4.250	4.338	AO	10,625	42,500	03/23/2020.	04/01/2040.
369550 BJ 6	General Dynamics			2	1.G FE	2,637,510	127.856	2,557,120	2,000,000	2,619,376	0	(14,914)	0	0	4.250	2.664	AO	21,250	85,000	10/19/2020.	04/01/2050.
369604 BF 9	General Electric Co				2.B FE	6,942,320	111.849	7,829,430	7,000,000	6,951,660	0	1,440	0	0	4.125	4.175	AO	65,771	288,750	09/22/2014.	10/09/2042.
369604 BH 5	General Electric Co				2.B FE	5,424,450	122.505	6,125,250	5,000,000	5,383,863	0	(10,620)	0	0	4.500	3.976	MS	68,750	225,000	11/30/2017.	03/11/2044.
36962G XZ 2	General Electric Capital Corp				2.B FE	5,523,850	136.545	6,827,250	5,000,000	5,288,875	0	(20,055)	0	0	6.750	5.985	MS	99,375	337,500	01/30/2003.	03/15/2032.
370334 BJ 2	General Mills Inc				2.B FE	5,806,850	133.831	6,691,550	5,000,000	5,695,686	0	(24,298)	0	0	5.400	4.300	JD	12,000	270,000	01/05/2017.	06/15/2040.
370334 BP 8	General Mills Inc			2	2.B FE	6,725,250	118.051	8,263,570	7,000,000	6,767,421	0	6,577	0	0	4.150	4.393	FA	109,744	290,500	09/18/2014.	02/15/2043.
37045X AL 0	GENERAL MOTORS FINL CO				2.C FE	2,459,375	104.107	2,602,675	2,500,000	2,492,913	0	4,912	0	0	4.250	4.466	MN	13,576	106,250	02/12/2014.	05/15/2023.
37045X AS 5	GENERAL MOTORS FINL CO			2	2.C FE	6,720,770	106.305	7,441,350	7,000,000	6,896,987	0	30,962	0	0	4.000	4.524	JJ	129,111	280,000	08/05/2015.	01/15/2025.
37045X AZ 9	GENERAL MOTORS FINL CO			2	2.C FE	3,994,520	107.883	4,315,320	4,000,000	3,997,792	0	567	0	0	4.300	4.317	JJ	80,267	172,000	07/08/2015.	07/13/2025.
37045X CS 3	GENERAL MOTORS FINL CO			2	2.C FE	999,550	118.788	1,187,880	1,000,000	999,658	0	39	0	0	5.650	5.656	JJ	25,739	56,500	01/14/2019.	01/17/2029.
373298 BR 8	Georgia Pac Corp				1.G FE	1,945,063	140.111	2,837,248	2,025,000	1,978,257	0	3,929	0	0	7.750	8.145	MN	20,053	156,938	04/09/2010.	11/15/2029.
37331N AD 3	GEORGIA-PACIFIC LLC				1.G FE	4,888,550	103.575	5,178,750	5,000,000	4,979,980	0	12,380	0	0	3.734	4.005	JJ	86,089	186,700	06/20/2013.	07/15/2023.
37331N AH 4	GEORGIA-PACIFIC LLC			2	1.G FE	2,671,028	105.962	2,786,801	2,630,000	2,643,612	0	(4,341)	0	0	3.600	3.413	MS	31,560	94,680	01/08/2015.	03/01/2025.
373334 FS 5	Georgia Pwr Co				2.A FE	1,999,520	106.026	2,120,520	2,000,000	1,999,950	0	36	0	0	5.750	5.752	AO	24,278	115,000	04/11/2003.	04/15/2023.
37362# AA 8	Georgia Timber Finance I				1.D	7,500,000	103.126	7,734,450	7,500,000	7,500,000	0	0	0	0	5.900	5.901	JJ	221,250	442,500	07/11/2007.	09/01/2022.
37363J AL 5	GEORGIA TECH FOUNDATION				1.B FE	3,000,000	99.515	2,985,450	3,000,000	3,000,000	0	0	0	0	2.886	2.886	MN	9,139	0	11/18/2021.	11/01/2051.
375558 BA 0	Gilead Sciences Inc			2	2.A FE	2,982,390	122.184	3,665,520	3,000,000	2,985,067	0	361	0	0	4.500	4.535	FA	56,250	135,000	11/12/2014.	02/01/2045.
375558 BF 9	Gilead Sciences Inc			2	2.A FE	3,015,870	107.822	3,234,660	3,000,000	3,009,662	0	(2,235)	0	0	3.650	3.562	MS	36,500	109,500	02/07/2019.	03/01/2026.
377372 AE 7	Glaxosmithkline Cap Inc				1.F FE	6,474,850	146.576	7,328,800	5,000,000	6,292,334	0	(54,091)	0	0	6.375	4.179	MN	40,729	318,750	06/07/2018.	05/15/2038.
378272 AF 5	GLENCORE FUNDING LLC				2.A FE	4,413,450	104.123	5,206,150	5,000,000	4,895,428	0	69,279	0	0	4.125	5.689	MN	17,760	206,250	06/26/2013.	05/30/2023.
37940X AC 6	Global Payments Inc			2	2.C FE	3,770,495	114.371	3,814,273	3,335,000	3,767,144	0	(3,351)	0	0	4.150	3.412	FA	52,285	21,061	09/23/2021.	08/15/2049.
37941* AD 6	GIP Series D				1.D PL	18,000,000	98.577	17,743,842	18,000,000	18,000,000	0	0	0	0	3.250	3.250	JD	48,750	0	12/01/2021.	12/01/2041.
38141G FD 1	Goldman Sachs Group Inc				2.B FE	4,355,040	142.031	4,260,930	3,000,000	4,279,392	0	(61,297)	0	0	6.750	3.264	AO	50,625	202,500	10/14/2020.	10/01/2037.
38141G GM 0	Goldman Sachs Group Inc				2.A FE	5,479,794	145.650	5,680,350	3,900,000	5,436,666	0	(43,128)	0	0	6.250	3.421	FA	101,563	121,875	03/30/2021.	02/01/2041.
38143Y AC 7	Goldman Sachs Group Inc				2.B FE	3,241,250	136.971	6,848,550	5,000,000	3,563,178	0	42,536	0	0	6.450	10.338	MN	53,750	322,500	03/18/2009.	05/01/2036.
38148L AE 6	Goldman Sachs Group Inc			2	2.A FE	5,009,900	106.801	5,340,050	5,000,000	5,003,862	0	(1,076)	0	0	3.750	3.725	MN	20,313	187,500	08/04/2015.	05/22/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
382550 BG 5	Goodyear Tire & Rubber			2	3.C FE	215,850	105.989	264,973	250,000	222,863	0	4,139	0	0	4.875	7.430	MS	3,589	12,188	04/06/2020.	03/15/2027.
384802 AB 0	Grainger WW Inc			2	1.E FE	13,898,650	128.259	16,673,670	13,000,000	13,788,878	0	(20,160)	0	0	4.600	4.186	JD	26,578	598,000	01/14/2016.	06/15/2045.
391382 AB 4	GREAT-WEST LIFECO FINANC			2	1.F FE	1,992,480	119.415	2,388,300	2,000,000	1,993,137	0	150	0	0	4.150	4.172	JD	6,456	83,000	05/23/2017.	06/03/2047.
401378 AC 8	GUARDIAN LIFE INSURANCE				1.D FE	993,620	131.008	1,310,080	1,000,000	993,721	0	22	0	0	4.850	4.883	JJ	21,151	48,500	01/18/2017.	01/24/2077.
404119 BV 0	HCA Inc			2	2.C FE	1,104,678	131.168	1,141,162	870,000	1,096,145	0	(5,366)	0	0	5.500	3.862	JD	2,127	47,850	07/24/2020.	06/15/2047.
404119 BZ 1	HCA Inc			2	2.C FE	1,477,700	128.674	1,608,425	1,250,000	1,469,782	0	(4,360)	0	0	5.250	4.159	JD	2,917	65,625	02/18/2020.	06/15/2049.
404119 CB 3	HCA Inc			2	2.C FE	1,990,020	102.186	2,043,720	2,000,000	1,990,140	0	120	0	0	3.500	3.527	JJ	35,194	0	06/21/2021.	07/15/2051.
404530 AA 5	HACKENSACK MERIDIAN HLTH			2	1.D FE	2,706,840	132.260	2,645,200	2,000,000	2,695,226	0	(11,321)	0	0	4.500	2.910	JJ	45,000	90,000	12/17/2020.	07/01/2057.
404530 AB 3	HACKENSACK MERIDIAN HLTH			2	1.D FE	4,192,980	122.925	4,054,067	3,298,000	4,169,429	0	(22,610)	0	0	4.211	2.777	JJ	69,439	138,879	12/16/2020.	07/01/2048.
406216 BE 0	Halliburton Co			2	2.A FE	535,315	115.217	576,085	500,000	533,936	0	(978)	0	0	4.750	4.259	FA	9,896	23,750	07/24/2020.	08/01/2043.
406216 BJ 9	Halliburton Co			2	2.A FE	302,234	117.720	437,918	372,000	306,914	0	2,751	0	0	4.850	6.821	MN	2,305	18,042	04/06/2020.	11/15/2035.
406216 BK 6	Halliburton Co			2	2.A FE	1,655,475	119.750	1,796,250	1,500,000	1,648,465	0	(3,641)	0	0	5.000	4.322	MN	9,583	75,000	06/18/2020.	11/15/2045.
406216 BL 4	Halliburton Co			2	2.A FE	4,998,700	102.986	5,149,300	5,000,000	4,998,906	0	117	0	0	2.920	2.923	MS	48,667	146,000	02/19/2020.	03/01/2030.
41242* AY 8	HARDWOOD FUNDING LLC Series W No. W-35 &				1.G FE	6,000,000	104.606	6,276,342	6,000,000	6,000,000	0	0	0	0	3.230	3.230	JD	12,920	193,800	04/02/2015.	06/07/2027.
41242* BU 5	Hardwood Funding (NBA)				1.G FE	2,000,000	100.808	2,016,167	2,000,000	2,000,000	0	0	0	0	3.230	3.230	JD	4,307	64,600	06/08/2020.	06/07/2040.
412822 AE 8	Harley Davidson Inc			2	2.C FE	5,788,596	106.531	6,178,798	5,800,000	5,789,961	0	210	0	0	4.625	4.637	JJ	114,006	268,250	01/12/2016.	07/28/2045.
413875 AF 2	Harris Corporation				2.B FE	5,106,800	120.672	6,033,600	5,000,000	5,046,332	0	(6,109)	0	0	6.350	6.165	FA	132,292	317,500	05/08/2007.	02/01/2028.
413875 AT 2	Harris Corporation			2	2.B FE	2,096,700	131.636	2,632,720	2,000,000	2,087,272	0	(2,089)	0	0	5.054	4.739	AO	17,970	101,080	12/21/2016.	04/27/2045.
416515 BA 1	Hartford Financial Svcs Group				2.A FE	717,265	145.555	727,775	500,000	715,716	0	(1,549)	0	0	6.625	3.425	MS	8,373	0	10/25/2021.	03/30/2040.
416518 AC 2	HARTFORD FINL SVCS GRP				2.A FE	392,421	144.436	389,977	270,000	391,817	0	(604)	0	0	6.625	3.500	AO	3,776	0	11/05/2021.	04/15/2042.
416518 AD 0	HARTFORD FINL SVCS GRP			2	2.A FE	2,973,840	98.787	2,963,610	3,000,000	2,973,989	0	149	0	0	2.900	2.944	MS	24,167	0	09/16/2021.	09/15/2051.
418056 AS 6	Hasbro Inc				2.C FE	8,091,889	138.473	9,425,857	6,807,000	7,925,429	0	(37,123)	0	0	6.350	4.968	MS	127,272	432,245	01/18/2017.	03/15/2040.
42217K AX 4	HEALTH CARE REIT INC			2	2.A FE	1,446,910	145.303	1,453,030	1,000,000	1,440,557	0	(6,353)	0	0	6.500	3.319	MS	19,139	32,500	08/13/2021.	03/15/2041.
42218S AH 1	HEALTH CARE SVCS CORP			2	1.G FE	6,038,020	102.159	6,129,540	6,000,000	6,038,373	0	353	0	0	3.200	3.160	JD	16,000	152,000	10/14/2021.	06/01/2050.
42307T AH 1	HEINZ (H.J.) FINANCE CO				3.A FE	4,987,000	152.463	7,623,150	5,000,000	4,989,534	0	291	0	0	7.125	7.146	FA	148,438	356,250	07/29/2009.	08/01/2039.
427866 AW 8	The Hershey Company			2	1.E FE	5,548,980	111.870	6,712,200	6,000,000	5,583,652	0	9,996	0	0	3.375	3.811	FA	76,500	202,500	03/06/2019.	08/15/2046.
42824C AY 5	HP ENTERPRISE CO			2	2.B FE	2,894,687	134.228	3,355,700	2,500,000	2,877,136	0	(8,776)	0	0	6.350	5.202	AO	33,514	158,750	02/04/2020.	10/15/2045.
43148# AA 7	HILL TOP ENERGY				3.A PL	2,924,729	103.034	3,013,467	2,924,729	2,924,729	0	0	0	0	5.830	5.829	JD	474	170,512	03/02/2020.	12/31/2029.
436106 AC 2	HOLLYFRONTIER CORP			2	2.C FE	998,240	107.852	1,078,520	1,000,000	998,425	0	147	0	0	4.500	4.522	AO	11,250	45,375	09/14/2020.	10/01/2030.
437076 AS 1	Home Depot Inc				1.F FE	1,890,420	141.872	2,837,440	2,000,000	1,918,815	0	3,195	0	0	5.875	6.298	JD	4,896	117,500	10/15/2009.	12/16/2036.
437076 BX 9	Home Depot Inc			2	1.F FE	1,763,316	129.603	1,749,641	1,350,000	1,754,483	0	(8,833)	0	0	4.500	2.874	JD	4,219	60,750	02/11/2021.	12/06/2048.
437076 CG 5	Home Depot Inc			2	1.F FE	2,959,680	92.134	2,764,020	3,000,000	2,960,694	0	1,014	0	0	2.375	2.438	MS	20,979	49,083	01/04/2021.	03/15/2051.
438516 AT 3	Honeywell International Inc				1.F FE	4,600,200	137.005	6,850,250	5,000,000	4,705,117	0	11,307	0	0	5.700	6.309	MS	83,917	285,000	12/04/2008.	03/15/2037.
438516 BS 4	Honeywell International Inc			2	1.F FE	1,497,309	119.723	1,879,651	1,570,000	1,501,898	0	1,460	0	0	3.812	4.085	MN	6,650	59,848	10/02/2018.	11/21/2047.
443201 AA 6	HOWMET AEROSPACE INC			2	3.A FE	272,500	115.089	287,723	250,000	265,945	0	(4,439)	0	0	6.875	4.734	MN	2,865	17,188	06/30/2020.	05/01/2025.
44329H AF 1	HP COMMUNITIES LLC				1.C FE	2,280,000	116.114	2,322,280	2,000,000	2,247,040	0	(19,390)	0	0	5.600	4.677	MS	32,978	112,000	07/12/2016.	09/15/2053.
444859 BB 7	HUMANA INC			2	2.C FE	1,951,024	123.695	1,883,875	1,523,000	1,936,493	0	(14,531)	0	0	4.625	2.860	JD	5,870	70,439	01/04/2021.	12/01/2042.
444859 BG 6	HUMANA INC			2	2.C FE	1,819,005	127.445	1,911,675	1,500,000	1,813,399	0	(5,606)	0	0	4.800	3.526	MS	21,200	36,000	04/13/2021.	03/15/2047.
444859 BL 5	HUMANA INC			2	2.C FE	2,026,680	114.148	2,282,960	2,000,000	2,025,520	0	(528)	0	0	3.950	3.873	FA	29,844	79,000	10/16/2019.	08/15/2049.
44891A AK 3	HYUNDAI CAPITAL AMERICA				2.A FE	1,814,520	102.190	2,043,800	2,000,000	1,900,297	0	18,823	0	0	2.750	3.914	MS	14,361	55,000	02/02/2017.	09/27/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
450319 C* 7	ITC Midwest LLC				1.F	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	4.160	4.160	AO	33,742	166,400	03/15/2017.	04/18/2047.
45138L AY 9	IDAHO POWER CO			2	1.E FE	822,785	123.238	819,533	665,000	821,750	0	(1,035)	0	0	4.850	3.135	FA	12,184	0	10/29/2021.	08/15/2040.
45138L BE 2	IDAHO POWER CO			2	1.E FE	3,532,140	117.152	3,514,560	3,000,000	3,532,016	0	(124)	0	0	4.050	2.998	MS	40,500	0	12/28/2021.	03/01/2046.
45138L BF 9	IDAHO POWER CO			2	1.G FE	3,791,270	123.311	4,161,746	3,375,000	3,780,143	0	(10,275)	0	0	4.200	3.463	MS	47,250	141,750	01/22/2021.	03/01/2048.
455434 BH 2	Indianapolis Pwr & Lt Co				1.G FE	1,408,040	135.409	1,354,090	1,000,000	1,386,309	0	(20,831)	0	0	6.050	2.828	AO	15,125	60,500	12/14/2020.	10/01/2036.
455434 BR 0	Indianapolis Pwr & Lt Co			2	1.G FE	1,259,490	119.323	1,193,230	1,000,000	1,251,263	0	(8,052)	0	0	4.500	2.937	JD	3,750	45,000	12/22/2020.	06/01/2044.
455434 BS 8	Indianapolis Pwr & Lt Co			2	1.F FE	234,930	126.919	234,800	185,000	233,339	0	(1,405)	0	0	4.700	3.109	MS	2,898	8,695	11/10/2020.	09/01/2045.
455434 BT 6	Indianapolis Pwr & Lt Co			2	1.F FE	2,015,144	117.303	2,018,785	1,721,000	2,013,543	0	(1,600)	0	0	4.050	3.042	MN	11,617	34,850	10/25/2021.	05/01/2046.
45686X CC 5	INGERSOLL-RAND CO				2.B FE	1,512,086	118.304	1,526,122	1,290,000	1,422,791	0	(19,577)	0	0	6.130	4.139	MN	10,104	79,077	01/18/2017.	11/18/2027.
458140 AV 2	Intel Corp			2	1.E FE	5,462,060	119.058	5,952,900	5,000,000	5,439,238	0	(12,321)	0	0	4.100	3.537	MN	23,917	205,000	12/10/2019.	05/19/2046.
458140 BJ 8	Intel Corp			2	1.E FE	4,997,150	105.820	5,291,000	5,000,000	4,997,253	0	60	0	0	3.250	3.253	MN	20,764	162,500	11/18/2019.	11/15/2049.
458140 BX 7	Intel Corp			2	1.E FE	1,992,380	102.712	2,054,240	2,000,000	1,992,417	0	37	0	0	3.200	3.217	FA	24,711	0	08/10/2021.	08/12/2061.
45866F AD 6	INTERCONTINENTALEXCHANGE			2	1.G FE	10,238,100	108.091	10,809,100	10,000,000	10,100,736	0	(25,264)	0	0	3.750	3.456	JD	31,250	375,000	01/26/2016.	12/01/2025.
459200 BB 6	IBM Corp				1.G FE	7,101,500	132.026	9,241,820	7,000,000	7,058,323	0	(3,751)	0	0	5.875	5.771	MN	36,556	411,250	12/17/2003.	11/29/2032.
459200 JC 6	IBM Corp				1.G FE	4,976,350	101.991	5,099,550	5,000,000	4,996,820	0	3,629	0	0	2.875	2.951	MN	20,764	143,750	12/15/2015.	11/09/2022.
459506 AE 1	Intl Flavors & Fragrances Inc			2	2.B FE	1,581,335	116.433	2,037,578	1,750,000	1,591,546	0	3,040	0	0	4.375	5.009	JD	6,380	76,563	06/06/2018.	06/01/2047.
459506 AL 5	Intl Flavors & Fragrances Inc			2	2.B FE	581,810	128.858	644,290	500,000	579,333	0	(1,683)	0	0	5.000	4.016	MS	6,597	25,000	06/29/2020.	09/26/2048.
460146 CC 5	International Paper Co				2.B FE	918,806	163.903	883,437	539,000	911,547	0	(7,259)	0	0	8.700	3.245	JD	2,084	23,447	07/26/2021.	06/15/2038.
460146 CF 8	International Paper Co				2.B FE	5,215,322	153.509	6,762,071	4,405,000	5,145,331	0	(21,130)	0	0	7.300	5.710	MN	41,089	321,565	04/13/2021.	11/15/2039.
460146 CM 3	International Paper Co			2	2.B FE	8,225,690	124.982	9,698,603	7,760,000	8,132,097	0	(20,271)	0	0	5.000	4.514	MS	114,244	388,000	01/10/2017.	09/15/2035.
46051M AC 6	International Transmission Co 144A				1.F FE	3,995,600	132.048	5,281,920	4,000,000	3,996,525	0	149	0	0	6.125	6.134	MS	61,931	245,000	03/22/2006.	03/31/2036.
460690 BQ 2	Interpublic Group Co			2	2.B FE	613,845	136.077	680,385	500,000	611,999	0	(1,846)	0	0	5.400	4.012	AO	6,750	27,000	03/19/2021.	10/01/2048.
460690 BR 0	Interpublic Group Co			2	2.B FE	1,491,270	116.244	1,743,660	1,500,000	1,492,520	0	724	0	0	4.750	4.824	MS	18,010	71,250	03/26/2020.	03/30/2030.
461070 AG 9	Interstate P&L Co				2.A FE	993,680	140.287	1,402,870	1,000,000	995,050	0	151	0	0	6.250	6.297	JJ	28,819	62,500	07/07/2009.	07/15/2039.
461070 AT 1	Interstate P&L Co			2	2.A FE	1,991,460	99.635	1,992,700	2,000,000	1,991,479	0	19	0	0	3.100	3.122	MN	7,233	0	11/16/2021.	11/30/2051.
465685 AH 8	ITC Holdings Corp			2	2.B FE	603,985	131.416	597,943	455,000	599,213	0	(4,747)	0	0	5.300	3.213	JJ	12,058	24,115	12/24/2020.	07/01/2043.
465685 AJ 4	ITC Holdings Corp			2	2.B FE	5,165,030	104.925	5,241,004	4,995,000	5,040,599	0	(19,585)	0	0	3.650	3.219	JD	8,103	182,318	01/06/2015.	06/15/2024.
466313 AG 8	Jabil Circuit Inc				2.C FE	9,800,000	102.662	10,266,200	10,000,000	9,980,342	0	26,828	0	0	4.700	4.989	MS	138,389	470,000	06/11/2014.	09/15/2022.
46647P AN 6	JPMORGAN CHASE & CO			2	1.F FE	2,246,300	116.134	2,322,680	2,000,000	2,233,270	0	(6,521)	0	0	3.897	3.192	JJ	34,207	77,940	12/12/2019.	01/23/2049.
46647P BN 5	JPMORGAN CHASE & CO			2	1.F FE	3,248,520	103.598	3,107,940	3,000,000	3,241,724	0	(5,629)	0	0	3.109	2.700	AO	17,877	93,270	10/14/2020.	04/22/2051.
472319 AC 6	Jefferies Group Inc				2.B FE	316,990	132.776	331,940	250,000	312,461	0	(3,283)	0	0	6.250	3.919	JJ	7,205	15,625	08/06/2020.	01/15/2036.
472319 AM 4	Jefferies Group Inc				2.B FE	855,795	138.384	1,037,880	750,000	852,101	0	(2,686)	0	0	6.500	5.394	JJ	21,802	48,750	08/31/2020.	01/20/2043.
477143 AH 4	JetBlue Airways Corporation				1.F FE	435,602	101.072	462,228	457,325	437,287	0	1,312	0	0	2.750	3.427	MN	1,607	12,576	08/10/2020.	05/15/2032.
477164 AA 5	JETBLUE AIRWAYS CORP				1.F FE	2,135,827	108.227	2,275,761	2,102,767	2,132,337	0	(1,914)	0	0	4.000	3.756	MN	10,747	84,111	08/10/2020.	11/15/2032.
478160 BK 9	Johnson & Johnson			2	1.A FE	1,420,200	127.686	1,596,075	1,250,000	1,398,835	0	(4,494)	0	0	4.500	3.691	JD	4,063	56,250	11/14/2016.	12/05/2043.
478160 CM 4	Johnson & Johnson			2	1.A FE	1,850,360	115.167	2,303,340	2,000,000	1,859,052	0	3,064	0	0	3.500	3.935	JJ	32,278	70,000	01/18/2019.	01/15/2048.
478165 AH 6	JOHNSON (S.C.) & SON INC			2	1.G FE	10,401,050	133.418	13,341,800	10,000,000	10,358,098	0	(8,049)	0	0	4.750	4.505	AO	100,278	475,000	01/14/2016.	10/15/2046.
48203R AD 6	Juniper Networks Inc				2.B FE	1,869,860	132.864	1,992,960	1,500,000	1,853,896	0	(11,934)	0	0	5.950	4.150	MS	26,279	89,250	09/25/2020.	03/15/2041.
482480 AE 0	KLA-Tencor Corp			2	2.A FE	7,976,975	108.481	8,136,075	7,500,000	7,662,267	0	(58,713)	0	0	4.650	3.764	MN	58,125	348,750	06/02/2016.	11/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
482480 AH 3	KLA-Tencor Corp			2	2.A FE	1,121,010	133.861	1,338,610	1,000,000	1,115,626	0	(2,289)	0	0	5.000	4.270	MS	14,722	50,000	07/18/2019.	03/15/2049.
48249D AA 9	KKR GROUP FIN CO II			2	1.F FE	1,980,135	133.795	2,006,925	1,500,000	1,965,187	0	(14,948)	0	0	5.500	3.394	FA	34,375	82,500	01/07/2021.	02/01/2043.
48252D AA 3	KKR GROUP FINANCE CO VII			2	1.F FE	1,041,330	107.671	1,076,710	1,000,000	1,040,118	0	(864)	0	0	3.625	3.400	FA	12,688	36,250	07/21/2020.	02/25/2050.
48252M AA 3	KKR GROUP FINAN CO VIII				1.F FE	2,231,815	104.923	2,360,768	2,250,000	2,232,288	0	352	0	0	3.500	3.544	FA	27,563	78,750	08/18/2020.	08/25/2050.
485134 BS 8	Kansas City Power & Light			2	1.F FE	2,294,710	119.038	2,380,760	2,000,000	2,281,810	0	(6,457)	0	0	4.125	3.326	AO	20,625	82,500	12/12/2019.	04/01/2049.
485170 AQ 7	Kansas City Southern			2	2.B FE	2,757,240	116.788	3,503,640	3,000,000	2,777,068	0	5,836	0	0	4.300	4.863	MN	16,483	129,000	05/22/2018.	05/15/2043.
485170 AS 3	Kansas City Southern			2	2.B FE	2,019,390	127.633	2,552,660	2,000,000	2,017,619	0	(404)	0	0	4.950	4.886	FA	37,400	99,000	01/27/2017.	08/15/2045.
485170 BA 1	Kansas City Southern			2	2.B FE	469,945	104.922	524,610	500,000	484,306	0	3,198	0	0	3.125	3.906	JD	1,302	15,625	03/01/2017.	06/01/2026.
485170 BC 7	Kansas City Southern			2	2.B FE	6,871,850	118.571	7,114,260	6,000,000	6,865,353	0	(6,497)	0	0	4.200	3.567	MN	32,200	252,000	01/19/2021.	11/15/2069.
485170 BE 3	Kansas City Southern			2	2.B FE	3,243,820	106.748	3,202,440	3,000,000	3,238,654	0	(5,166)	0	0	3.500	3.073	MN	17,500	105,000	01/07/2021.	05/01/2050.
485260 BM 4	Kansas Gas & Elec Co			2	1.F FE	182,820	118.699	195,853	165,000	182,442	0	(378)	0	0	4.300	3.601	JJ	3,272	3,548	03/30/2021.	07/15/2044.
486606 L# 1	KAYNE ANDERSON MLP INVESTMENT Series NN				1.A FE	3,000,000	103.109	3,093,281	3,000,000	3,000,000	0	0	0	0	3.370	3.371	JD	3,370	101,100	10/29/2014.	10/29/2023.
487836 BQ 0	Kellogg Company				2.B FE	2,927,270	124.489	3,734,670	3,000,000	2,932,143	0	1,385	0	0	4.500	4.653	AO	33,750	135,000	07/30/2019.	04/01/2046.
488401 AB 6	KEMPER CORP			2	2.B FE	2,223,598	106.846	2,377,324	2,225,000	2,224,486	0	150	0	0	4.350	4.358	FA	36,564	96,788	02/19/2015.	02/15/2025.
49271V AD 2	KEURIG DR PEPPER INC			2	2.B FE	2,950,130	130.806	3,270,150	2,500,000	2,936,673	0	(8,291)	0	0	5.085	3.991	MN	12,713	127,125	03/24/2021.	05/25/2048.
49337W AC 4	KeySpan Corp				2.B FE	2,995,320	133.859	4,015,770	3,000,000	2,997,371	0	197	0	0	8.000	8.014	MN	30,667	240,000	11/15/2000.	11/15/2030.
49338C AA 1	KEYSPAN GAS EAST CORP				2.A FE	2,253,633	131.922	2,308,635	1,750,000	2,193,152	0	(15,170)	0	0	5.819	3.931	AO	25,458	101,833	10/03/2017.	04/01/2041.
49338L AB 9	KEYSIGHT TECHNOLOGIES			2	2.B FE	3,297,158	108.189	3,516,143	3,250,000	3,264,916	0	(5,287)	0	0	4.550	4.362	AO	25,057	147,875	01/09/2015.	10/30/2024.
49338L AE 3	KEYSIGHT TECHNOLOGIES			2	2.B FE	1,997,460	112.634	2,252,680	2,000,000	1,998,521	0	243	0	0	4.600	4.616	AO	21,722	92,000	03/28/2017.	04/06/2027.
494368 BG 7	Kimberly Clark Corp				1.F FE	5,546,599	135.244	6,342,944	4,690,000	5,464,413	0	(26,614)	0	0	5.300	4.047	MS	82,857	248,570	01/04/2021.	03/01/2041.
494368 BL 6	Kimberly Clark Corp				1.F FE	931,785	110.839	1,011,960	913,000	932,584	0	(491)	0	0	3.700	3.547	JD	2,815	33,781	03/01/2021.	06/01/2043.
494368 BW 2	Kimberly Clark Corp			2	1.F FE	5,791,867	120.308	6,099,616	5,070,000	5,755,739	0	(18,074)	0	0	3.900	3.114	MN	31,307	197,730	12/16/2019.	05/04/2047.
49456B AH 4	KINDER MORGAN INC/DELAWA			2	2.B FE	296,825	126.717	316,793	250,000	294,692	0	(1,126)	0	0	5.550	4.314	JD	1,156	13,875	01/16/2020.	06/01/2045.
49456B AJ 0	KINDER MORGAN INC/DELAWA			2	2.B FE	1,242,050	120.142	1,321,562	1,100,000	1,235,655	0	(3,299)	0	0	5.050	4.220	FA	20,986	55,550	01/02/2020.	02/15/2046.
49456B AS 0	KINDER MORGAN INC/DELAWA			2	2.B FE	246,413	95.968	239,920	250,000	246,513	0	72	0	0	3.250	3.326	FA	3,385	8,035	07/27/2020.	08/01/2050.
500255 AW 4	Kohls Corp			2	2.C FE	199,980	123.314	246,628	200,000	200,000	0	0	0	0	9.500	9.500	MN	2,428	19,000	04/27/2020.	05/15/2025.
50075N AW 4	Kraft Foods Inc				2.A FE	9,782,560	143.831	11,506,480	8,000,000	9,494,825	0	(53,319)	0	0	6.875	5.209	JJ	236,806	550,000	11/03/2015.	01/26/2039.
50077L AM 8	KRAFT HEINZ FOODS CO			2	3.A FE	5,201,500	127.442	6,372,100	5,000,000	5,182,504	0	(4,187)	0	0	5.200	4.933	JJ	119,889	260,000	12/21/2016.	07/15/2045.
501044 DG 3	Kroger Co			2	2.A FE	620,573	121.622	824,597	678,000	623,397	0	1,070	0	0	4.450	5.018	FA	12,571	30,171	04/15/2019.	02/01/2047.
501044 DK 4	Kroger Co			2	2.A FE	5,084,600	124.302	6,215,100	5,000,000	5,078,836	0	(1,611)	0	0	4.650	4.545	JJ	107,208	232,500	02/02/2018.	01/15/2048.
501797 AL 8	L Brands Inc				3.B FE	2,476,250	124.407	3,110,175	2,500,000	2,479,623	0	854	0	0	6.875	6.968	MN	28,646	171,875	10/12/2017.	11/01/2035.
50247@ AA 4	LV STADIUM EVENT				2.A PL	3,250,000	99.757	3,242,093	3,250,000	3,250,000	0	0	0	0	3.360	3.358	JD	303	109,200	06/30/2020.	06/30/2045.
50540R AS 1	Laboratory Corp of Am Holdings			2	2.B FE	7,732,375	121.994	9,488,693	7,778,000	7,753,595	0	(1,003)	0	0	4.700	4.702	FA	152,319	365,566	12/10/2019.	02/01/2045.
51223* AC 8	LAKEVIEW LOAN				1.G PL	4,000,000	100.738	4,029,539	4,000,000	4,000,000	0	0	0	0	4.750	4.750	JJ	88,667	0	07/13/2021.	07/13/2027.
521615 AA 2	LEA POWER PARTNERS LLC				3.A FE	2,537,116	104.986	2,495,192	2,376,690	2,534,208	0	(2,908)	0	0	6.595	5.461	MJSD	6,966	117,557	05/27/2021.	06/15/2033.
521865 AZ 8	Lear Corp			2	2.B FE	4,328,261	126.564	5,189,124	4,100,000	4,320,760	0	(4,209)	0	0	5.250	4.881	MN	27,504	215,250	03/17/2020.	05/15/2049.
521865 BD 6	Lear Corp			2	2.B FE	2,995,350	99.175	2,975,250	3,000,000	2,995,350	0	0	0	0	3.550	3.558	JJ	15,679	0	11/04/2021.	01/15/2052.
524901 AR 6	Legg Mason Inc				1.F FE	1,113,671	137.570	1,276,650	928,000	1,105,243	0	(4,771)	0	0	5.625	4.277	JJ	24,070	52,200	06/25/2020.	01/15/2044.
526057 BN 3	Lennar Corporation			2	2.C FE	7,280,160	102.374	7,794,756	7,614,000	7,574,910	0	42,788	0	0	4.750	5.363	MN	46,213	361,665	11/25/2013.	11/15/2022.
527298 BT 9	LEVEL 3 FINANCING INC			2	3.B FE	2,012,500	95.162	1,903,240	2,000,000	2,010,271	0	(2,229)	0	0	3.750	3.612	JJ	34,583	37,917	01/13/2021.	07/15/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
529043 AD 3	Lexington Realty Trust			2	2.B FE	5,044,800	105.205	5,260,250	5,000,000	5,012,088	0	(5,114)	0	0	4.400	4.284	JD	9,778	220,000	08/26/2014.	06/15/2024.
530715 AJ 0	Liberty Media Group				4.B FE	15,379,010	109.640	16,629,099	15,167,000	15,278,791	0	(9,724)	0	0	8.250	8.122	FA	521,366	1,251,278	02/07/2003.	02/01/2030.
53079E AG 9	Liberty Mutual Group				2.B FE	1,575,000	139.539	3,488,475	2,500,000	1,759,778	0	24,670	0	0	6.500	10.750	MS	47,847	162,500	01/13/2009.	03/15/2035.
532457 BR 8	Lilly (Eli) & Co			2	1.F FE	2,967,900	121.499	3,644,970	3,000,000	2,970,086	0	670	0	0	3.950	4.013	MN	15,142	118,500	10/01/2018.	05/15/2047.
532457 BT 4	Lilly (Eli) & Co			2	1.F FE	1,988,780	121.235	2,424,700	2,000,000	1,989,422	0	213	0	0	3.950	3.982	MS	23,261	79,000	02/20/2019.	03/15/2049.
532457 BU 1	Lilly (Eli) & Co			2	1.F FE	6,902,000	129.025	7,741,500	6,000,000	6,877,355	0	(12,111)	0	0	4.150	3.440	MS	73,317	249,000	02/20/2020.	03/15/2059.
534187 BA 6	Lincoln National Corp				2.A FE	6,356,700	152.780	7,639,000	5,000,000	6,159,445	0	(37,343)	0	0	7.000	5.053	JD	15,556	350,000	01/11/2016.	06/15/2040.
539830 AR 0	Lockheed Martin				1.G FE	7,809,224	139.819	11,185,520	8,000,000	7,864,932	0	5,465	0	0	6.150	6.328	MS	164,000	492,000	08/30/2006.	09/01/2036.
539830 BL 2	Lockheed Martin			2	1.G FE	1,771,081	130.924	1,695,466	1,295,000	1,754,608	0	(13,603)	0	0	4.700	2.678	MN	7,777	60,865	10/09/2020.	05/15/2046.
539830 BN 8	Lockheed Martin			2	1.G FE	884,843	123.804	928,530	750,000	879,917	0	(2,527)	0	0	4.090	3.192	MS	9,032	30,675	01/02/2020.	09/15/2052.
540424 AR 9	LOEWS CORP			2	1.G FE	3,465,470	115.763	3,472,890	3,000,000	3,441,617	0	(14,783)	0	0	4.125	3.156	MN	15,813	123,750	07/02/2020.	05/15/2043.
543859 AE 2	Lockheed Martin Corp				1.G FE	2,048,500	100.516	2,010,320	2,000,000	2,000,379	0	(4,372)	0	0	9.125	8.890	FA	76,042	182,500	06/15/1992.	02/01/2022.
548661 CR 6	Lowes Companies Inc				2.A FE	1,998,300	134.307	2,686,140	2,000,000	1,998,656	0	40	0	0	5.800	5.806	AO	24,489	116,000	04/12/2010.	04/15/2040.
548661 DE 4	Lowes Companies Inc			2	2.A FE	3,183,712	113.841	3,472,151	3,050,000	3,168,367	0	(3,268)	0	0	4.250	3.985	MS	38,167	129,625	11/09/2016.	09/15/2044.
548661 DN 4	Lowes Companies Inc			2	2.A FE	6,011,362	109.896	7,044,334	6,410,000	6,051,830	0	8,526	0	0	3.700	4.064	AO	50,069	237,170	11/14/2016.	04/15/2046.
548661 DZ 7	Lowes Companies Inc			2	2.A FE	999,020	98.889	988,890	1,000,000	999,041	0	18	0	0	3.000	3.005	AO	6,333	29,417	10/07/2020.	10/15/2050.
552676 AQ 1	MDC HOLDINGS INC			2	2.C FE	2,475,045	126.645	2,532,900	2,000,000	2,459,704	0	(14,011)	0	0	6.000	4.291	JJ	55,333	120,000	12/01/2020.	01/15/2043.
55336V BP 4	MPLX LP			2	2.B FE	4,598,598	121.752	5,174,460	4,250,000	4,584,446	0	(6,769)	0	0	5.200	4.668	JD	18,417	221,000	08/03/2020.	12/01/2047.
55617L AA 0	MACY'S RETAIL HLDGS LLC				3.A FE	5,001,069	107.722	5,386,100	5,000,000	5,000,596	0	(224)	0	0	6.650	6.645	JJ	153,319	320,493	07/28/2020.	07/15/2024.
559080 AG 1	MAGELLAN MIDSTREAM PARTN			2	2.A FE	1,224,590	120.876	1,208,760	1,000,000	1,215,642	0	(6,582)	0	0	5.150	3.680	AO	10,872	51,500	08/13/2020.	10/15/2043.
559080 AH 9	MAGELLAN MIDSTREAM PARTN			2	2.A FE	1,498,065	103.600	1,554,000	1,500,000	1,499,318	0	199	0	0	3.200	3.215	MS	14,133	48,000	02/25/2015.	03/15/2025.
559080 AN 6	MAGELLAN MIDSTREAM PARTN			2	2.A FE	597,180	119.989	599,945	500,000	594,487	0	(2,051)	0	0	4.850	3.724	FA	10,104	24,250	09/01/2020.	02/01/2049.
56081# AP 5	MAJOR LEAGUE BASEBALL TRUST Series 9 No				1.F FE	5,000,000	102.732	5,136,577	5,000,000	5,000,000	0	0	0	0	3.160	3.160	JD	9,217	158,000	05/10/2013.	12/10/2023.
56081# AQ 3	MAJOR LEAGUE BASEBALL TRUST Series 10 No				1.F FE	3,000,000	104.240	3,127,194	3,000,000	3,000,000	0	0	0	0	3.310	3.310	JD	5,793	99,300	05/10/2013.	12/10/2025.
56081# AT 7	MAJOR LEAGUE BASEBALL TRUST Series 13 No				1.F FE	6,000,000	107.547	6,452,814	6,000,000	6,000,000	0	0	0	0	4.190	4.190	JD	14,665	251,400	09/10/2013.	12/10/2025.
565849 AM 8	Marathon Oil Corp			2	2.C FE	1,115,830	119.948	1,199,480	1,000,000	1,109,664	0	(2,718)	0	0	5.200	4.433	JD	4,333	52,000	08/19/2019.	06/01/2045.
56585A AF 9	MARATHON PETROLEUM CORP				2.B FE	991,550	137.751	1,377,510	1,000,000	993,080	0	177	0	0	6.500	6.564	MS	21,667	65,000	01/27/2011.	03/01/2041.
56585A AM 4	MARATHON PETROLEUM CORP			2	2.B FE	2,467,780	126.988	2,539,760	2,000,000	2,460,216	0	(7,564)	0	0	5.850	4.285	JD	5,200	117,000	04/23/2021.	12/15/2045.
570535 AT 1	Markel Corp			2	2.B FE	1,011,495	127.793	958,448	750,000	1,003,165	0	(5,931)	0	0	5.000	3.133	MN	4,271	37,500	07/29/2020.	05/20/2049.
571676 AE 5	MARS INC			2	1.F FE	10,022,900	118.136	11,813,600	10,000,000	10,021,754	0	(623)	0	0	3.950	3.935	AO	98,750	395,000	05/22/2019.	04/01/2044.
571676 AF 2	MARS INC			2	1.F FE	6,605,363	120.290	6,483,631	5,390,000	6,569,728	0	(29,371)	0	0	3.950	2.784	AO	53,226	212,905	10/20/2020.	04/01/2049.
571676 AH 8	MARS INC			2	1.F FE	11,380,774	128.406	11,087,858	8,635,000	11,345,943	0	(34,643)	0	0	4.200	2.821	AO	90,668	320,145	09/16/2021.	04/01/2059.
571748 BC 5	Marsh & Mclennan			2	2.A FE	4,033,225	123.908	4,646,550	3,750,000	4,008,716	0	(6,180)	0	0	4.350	3.911	JJ	68,422	163,125	10/03/2017.	01/30/2047.
571903 AV 5	Marriott International			2	2.C FE	1,991,920	101.660	2,033,200	2,000,000	1,998,971	0	887	0	0	3.125	3.172	FA	23,611	62,500	12/05/2012.	02/15/2023.
571903 BE 2	Marriott International			2	2.C FE	993,790	112.613	1,126,130	1,000,000	994,608	0	509	0	0	4.625	4.703	JD	2,056	46,250	05/28/2020.	06/15/2030.
571903 BF 9	Marriott International			2	2.C FE	744,585	104.869	786,518	750,000	745,137	0	408	0	0	3.500	3.573	AO	5,542	30,698	08/12/2020.	10/15/2032.
573284 AU 0	Martin Marietta Materials			2	2.B FE	12,018,441	117.400	15,074,160	12,840,000	12,065,333	0	14,841	0	0	4.250	4.650	JD	24,253	545,700	07/23/2019.	12/15/2047.
575718 AA 9	MASS INSTITUTE OF TECH				1.A FE	1,735,790	175.483	1,754,830	1,000,000	1,735,247	0	(543)	0	0	5.600	3.140	JJ	28,000	0	08/09/2021.	07/01/2111.
575767 AL 2	MASS MUTUAL LIFE INS CO				1.D FE	4,954,950	131.521	6,576,050	5,000,000	4,955,683	0	152	0	0	4.900	4.947	AO	61,250	245,000	03/20/2017.	04/01/2077.
57636Q AK 0	Mastercard Inc			2	1.E FE	4,005,780	120.776	4,831,040	4,000,000	4,004,598	0	(213)	0	0	3.950	3.940	FA	54,861	158,000	10/04/2018.	02/26/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
58013M ER 1	McDonalds Corp				2.A FE	6,303,080	108.934	7,625,380	7,000,000	6,410,594	0	16,759	0	0	3.625	4.228	MN	42,292	253,750	09/19/2014.	05/01/2043.
58013M EV 2	McDonalds Corp			2	2.A FE	3,253,500	124.517	3,112,925	2,500,000	3,230,167	0	(22,299)	0	0	4.600	2.854	MN	11,181	115,000	12/11/2020.	05/26/2045.
58013M FA 7	McDonalds Corp			2	2.A FE	519,408	128.786	515,144	400,000	519,389	0	(19)	0	0	4.875	3.078	JD	1,192	0	12/28/2021.	12/09/2045.
581557 BC 8	McKesson Corp			2	2.B FE	1,007,840	124.927	1,249,270	1,000,000	1,007,075	0	(181)	0	0	4.883	4.830	MS	14,378	48,830	12/01/2016.	03/15/2044.
582834 AP 2	Mead Corp				2.B FE	3,293,053	157.585	3,438,505	2,182,000	3,279,649	0	(13,404)	0	0	7.550	4.269	MS	54,914	82,371	06/08/2021.	03/01/2047.
582839 AG 1	Mead Johnson Nutrition C			2	1.G FE	530,126	129.268	612,730	474,000	524,361	0	(1,438)	0	0	4.600	3.876	JD	1,817	21,804	09/15/2017.	06/01/2044.
589331 AM 9	Merck & Co Inc				1.E FE	9,951,800	137.255	13,725,500	10,000,000	9,966,384	0	1,396	0	0	5.750	5.784	MN	73,472	575,000	11/08/2006.	11/15/2036.
58933Y AJ 4	Merck & Co Inc				1.E FE	7,932,000	121.794	9,743,520	8,000,000	7,942,780	0	1,627	0	0	4.150	4.201	MN	39,656	332,000	09/22/2014.	05/18/2043.
58933Y AT 2	Merck & Co Inc			2	1.E FE	1,202,010	115.359	1,153,590	1,000,000	1,194,564	0	(6,274)	0	0	3.700	2.561	FA	14,492	37,000	10/20/2020.	02/10/2045.
58933Y AW 5	Merck & Co Inc			2	1.E FE	2,960,730	121.529	3,645,870	3,000,000	2,962,741	0	739	0	0	4.000	4.076	MS	38,000	120,000	03/05/2019.	03/07/2049.
592239 AL 1	METRO OPERA ASSOC INC				3.A FE	2,471,475	101.580	2,539,500	2,500,000	2,481,091	0	3,929	0	0	4.349	4.468	AO	27,181	108,725	11/28/2016.	10/01/2032.
594918 AD 6	Microsoft Corp				1.A FE	19,957,200	138.311	27,662,200	20,000,000	19,968,186	0	1,100	0	0	5.200	5.214	JD	86,667	1,040,000	05/11/2009.	06/01/2039.
594918 CB 8	Microsoft Corp	SD		2	1.A FE	104,062	139.320	139,320	100,000	103,861	0	(48)	0	0	4.500	4.285	FA	1,813	4,500	05/01/2017.	02/06/2057.
594918 CB 8	Microsoft Corp			2	1.A FE	2,497,488	139.320	3,343,680	2,400,000	2,492,652	0	(1,153)	0	0	4.500	4.285	FA	43,500	108,000	05/01/2017.	02/06/2057.
595112 BQ 5	Micron Technology Inc			2	2.C FE	2,026,273	115.394	2,140,559	1,855,000	1,997,156	0	(15,478)	0	0	4.663	3.536	FA	32,677	86,499	04/06/2020.	02/15/2030.
595620 AB 1	Berkshire Hathaway Energy				1.E FE	4,942,850	137.422	6,871,100	5,000,000	4,967,443	0	2,209	0	0	6.750	6.841	JD	938	337,500	02/05/2002.	12/30/2031.
59562V BD 8	Bershire Hathaway Energy			2	1.G FE	4,744,840	129.136	5,165,440	4,000,000	4,666,801	0	(19,491)	0	0	5.150	3.984	MN	26,322	206,000	09/20/2017.	11/15/2043.
60871R AD 2	MOLSON COORS BREWING CO				2.C FE	4,219,160	121.066	4,842,640	4,000,000	4,193,045	0	(5,623)	0	0	5.000	4.631	MN	33,333	200,000	11/16/2016.	05/01/2042.
60871R AH 3	MOLSON COORS BREWING CO			2	2.C FE	14,684,500	111.120	14,445,600	13,000,000	14,639,737	0	(43,615)	0	0	4.200	3.423	JJ	251,767	546,000	12/29/2020.	07/15/2046.
609207 AP 0	Mondelez International Inc			2	2.B FE	2,558,409	122.274	2,567,754	2,100,000	2,552,777	0	(5,632)	0	0	4.625	3.369	MN	14,569	48,563	06/22/2021.	05/07/2048.
615369 AC 9	Moodys Corporation				2.A FE	1,988,620	106.907	2,138,140	2,000,000	1,997,213	0	1,217	0	0	4.875	4.945	FA	36,833	97,500	08/07/2013.	02/15/2024.
61746B EF 9	Morgan Stanley				1.G FE	998,160	108.490	1,084,900	1,000,000	998,994	0	178	0	0	3.625	3.647	JJ	16,212	36,250	02/28/2017.	01/20/2027.
61945C AC 7	MOSAIC CO			2	2.C FE	5,142,050	105.222	5,261,100	5,000,000	5,032,512	0	(18,954)	0	0	4.250	3.835	MN	27,153	212,500	08/04/2015.	11/15/2023.
61945C AD 5	MOSAIC CO			2	2.C FE	664,510	124.186	869,302	700,000	667,629	0	1,827	0	0	5.450	6.000	MN	4,875	38,150	04/08/2020.	11/15/2033.
620076 AH 2	Motorola Inc MSI				2.C FE	9,823,790	118.692	10,682,280	9,000,000	9,221,829	0	(57,010)	0	0	7.500	6.670	MN	86,250	675,000	05/02/2006.	05/15/2025.
628530 AV 9	MYLAN INC				2.C FE	1,995,860	102.106	2,042,120	2,000,000	1,999,515	0	453	0	0	3.125	3.149	JJ	28,819	62,500	12/12/2012.	01/15/2023.
628530 BD 8	MYLAN INC				2.C FE	1,992,240	104.848	2,096,960	2,000,000	1,998,257	0	859	0	0	4.200	4.248	MN	7,467	84,000	11/19/2013.	11/29/2023.
62927# AH 9	NFL VENTURES Ser 2015-A Tranche E No. RE				1.E FE	5,122,844	108.325	5,549,312	5,122,844	5,122,844	0	0	0	0	3.860	3.860	AO	41,745	197,742	08/31/2015.	04/15/2041.
62952E AE 7	NYU HOSPITALS CENTER			2	1.G FE	10,617,400	116.563	11,656,300	10,000,000	10,554,244	0	(21,695)	0	0	4.368	3.992	JJ	218,400	436,800	06/23/2017.	07/01/2047.
62979* AL 1	National Storage Series K				2.B PL	10,000,000	97.447	9,744,748	10,000,000	10,000,000	0	0	0	0	3.060	3.060	MN	14,450	0	12/14/2021.	11/30/2036.
631005 BC 8	NARRAGANSETT ELECTRIC				2.A FE	1,618,006	129.221	1,679,873	1,300,000	1,576,851	0	(10,198)	0	0	5.638	3.982	MS	21,581	73,294	09/12/2017.	03/15/2040.
63486* AB 7	NBA SERIES B				1.G FE	3,000,000	101.824	3,054,733	3,000,000	3,000,000	0	0	0	0	2.510	2.510	JD	3,138	75,300	12/16/2020.	12/16/2024.
637071 AK 7	National Oilwell Varco Inc			2	2.B FE	6,605,970	98.197	6,873,790	7,000,000	6,667,962	0	9,645	0	0	3.950	4.296	JD	23,042	276,500	09/18/2014.	12/01/2042.
638612 AL 5	Nationwide Financial Services				2.A FE	4,982,150	127.881	6,394,050	5,000,000	4,984,244	0	347	0	0	5.300	5.324	MN	31,653	265,000	11/17/2014.	11/18/2044.
638612 AM 3	Nationwide Financial Services			2	1.F FE	2,487,700	117.026	2,925,650	2,500,000	2,488,199	0	230	0	0	3.900	3.928	MN	8,396	97,500	11/14/2019.	11/30/2049.
64079* AB 8	Neptune Regional Transmission				1.F PL	1,810,138	109.924	1,989,771	1,810,138	1,810,138	0	0	0	0	6.210	6.258	MJSD	312	112,410	01/31/2008.	06/30/2027.
641062 AN 4	NESTLE HOLDINGS INC			2	1.D FE	7,148,560	123.189	7,391,340	6,000,000	7,116,409	0	(19,192)	0	0	4.000	2.957	MS	64,667	200,000	09/17/2021.	09/24/2048.
641423 CA 4	Nevada Pwr Co Nv			2	1.F FE	2,441,414	131.024	2,612,619	1,994,000	2,387,158	0	(13,802)	0	0	5.450	3.957	MN	13,886	108,673	10/24/2017.	05/15/2041.
64758# AA 4	NEW ORGANIC				6. Z	2,781,324	40.000	2,781,324	6,953,311	2,781,324	0	0	0	0	6.750	26.421	MON	0	0	09/28/2017.	09/15/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
649322 AD 6	NY & PRESBYTERIAN HOSPIT				1.C FE	1,973,400	129.591	2,591,820	2,000,000	1,975,080	0	321	0	0	4.063	4.131	FA	33,858	81,260	11/09/2016.	08/01/2056.
649322 AF 1	NY & PRESBYTERIAN HOSPIT			2	1.C FE	1,239,450	121.837	1,218,370	1,000,000	1,239,294	0	(156)	0	0	3.954	3.160	FA	16,475	19,770	07/22/2021.	08/01/2119.
649840 B# 1	NEW YORK STATE ELEC & GAS CORP Series A				1.G	10,000,000	101.576	10,157,600	10,000,000	10,000,000	0	0	0	0	3.240	3.240	MS	97,200	324,000	09/13/2012.	09/13/2022.
649840 CR 4	New York St Elec & Gas Corp			2	1.G FE	796,830	104.704	785,280	750,000	796,538	0	(292)	0	0	3.300	2.966	MS	7,288	0	09/24/2021.	09/15/2049.
651290 AQ 1	Newfield Exploration Co				2.C FE	2,550,000	110.146	2,753,650	2,500,000	2,513,195	0	(4,805)	0	0	5.625	5.396	JJ	70,313	140,625	06/19/2012.	07/01/2024.
651587 AF 4	NewMarket Corp				2.B FE	1,023,060	103.032	1,030,320	1,000,000	1,002,613	0	(2,643)	0	0	4.100	3.818	JD	1,822	41,000	01/14/2013.	12/15/2022.
651639 AE 6	Newmont Mining Corporation				2.A FE	482,380	123.319	456,280	370,000	476,041	0	(6,322)	0	0	5.875	3.203	AO	5,434	21,738	12/29/2020.	04/01/2035.
651639 AM 8	Newmont Mining Corporation				2.A FE	170,326	139.715	176,041	126,000	167,238	0	(1,617)	0	0	6.250	3.715	AO	1,969	7,875	01/16/2020.	10/01/2039.
65339K BX 7	NEXTERA ENERGY CAPITAL			2	2.A FE	2,000,000	100.016	2,000,320	2,000,000	2,000,000	0	0	0	0	0.450	0.450	FMAN	1,474	0	10/27/2021.	11/03/2023.
654106 AE 3	Nike Inc			2	1.E FE	2,702,808	120.282	3,307,755	2,750,000	2,707,806	0	1,047	0	0	3.875	3.975	MN	17,760	106,563	11/17/2016.	11/01/2045.
654106 AG 8	Nike Inc			2	1.E FE	1,641,500	111.790	1,565,060	1,400,000	1,633,198	0	(6,929)	0	0	3.375	2.461	MN	7,875	47,250	10/15/2020.	11/01/2046.
65473Q AZ 6	NiSource Finance Corp			2	2.B FE	1,673,466	132.125	1,643,635	1,244,000	1,655,958	0	(14,485)	0	0	5.800	3.458	FA	30,063	72,152	10/09/2020.	02/01/2042.
65473Q BB 8	NiSource Finance Corp			2	2.B FE	1,997,760	128.360	1,925,400	1,500,000	1,982,407	0	(15,353)	0	0	5.250	3.123	FA	29,750	78,750	01/21/2021.	02/15/2043.
65473Q BF 9	NiSource Finance Corp			2	2.B FE	591,150	118.051	590,255	500,000	589,204	0	(1,946)	0	0	4.375	3.316	MN	2,795	21,875	02/18/2021.	05/15/2047.
655664 AR 1	Nordstrom Inc			2	3.A FE	3,998,560	93.406	3,736,240	4,000,000	3,998,937	0	26	0	0	5.000	5.002	JJ	92,222	200,000	11/17/2016.	01/15/2044.
655844 BL 1	Norfolk & Southn Corp				2.A FE	2,491,951	101.686	2,461,818	2,421,000	2,429,532	0	(7,402)	0	0	2.903	2.582	FA	26,551	70,282	08/20/2012.	02/15/2023.
655844 BN 7	Norfolk & Southn Corp			2	2.A FE	7,395,990	120.195	8,413,650	7,000,000	7,336,211	0	(9,444)	0	0	4.800	4.447	FA	126,933	336,000	09/18/2014.	08/15/2043.
662352 AB 9	NORTH SHORE LONG ISLAND				1.G FE	3,061,300	146.841	3,671,025	2,500,000	3,001,535	0	(13,001)	0	0	6.150	4.674	MN	25,625	153,750	12/09/2016.	11/01/2043.
665228 J* 4	Northern Ill Gas Co				1.D	500,000	87.691	438,455	500,000	500,000	0	0	0	0	2.870	2.870	MN	1,834	14,709	11/06/2020.	11/06/2060.
665789 AZ 6	NORTHERN STATES PWR-WISC			2	1.E FE	997,320	110.774	1,107,740	1,000,000	997,531	0	55	0	0	3.750	3.765	JD	3,125	37,500	11/27/2017.	12/01/2047.
665789 BA 0	NORTHERN STATES PWR-WISC			2	1.E FE	7,505,656	119.999	7,139,941	5,950,000	7,459,337	0	(38,499)	0	0	4.200	2.822	MS	83,300	249,900	11/05/2020.	09/01/2048.
667274 AA 2	NORTHWELL HEALTHCARE INC			2	1.G FE	16,109,500	113.929	18,228,640	16,000,000	16,097,411	0	(2,452)	0	0	3.979	3.939	MN	106,107	636,640	09/22/2016.	11/01/2046.
667274 AD 6	NORTHWELL HEALTHCARE INC			2	1.G FE	4,995,186	111.266	5,118,236	4,600,000	4,979,495	0	(8,633)	0	0	3.809	3.341	MN	29,202	175,214	02/19/2020.	11/01/2049.
66765R CK 0	NORTHWEST NATURAL GAS CO			2	1.F FE	20,000,000	99.792	19,958,400	20,000,000	20,000,000	0	0	0	0	3.078	3.078	JD	78,660	0	11/08/2021.	12/01/2051.
668074 AU 1	Northwestern Corp			2	1.G FE	2,649,830	117.763	2,637,891	2,240,000	2,647,601	0	(2,230)	0	0	4.176	3.048	MN	11,953	46,771	10/26/2021.	11/15/2044.
66989H AH 1	NOVARTIS CAPITAL CORP				1.D FE	2,134,680	128.136	2,562,720	2,000,000	2,125,084	0	(3,425)	0	0	4.400	3.975	MN	13,444	88,000	01/18/2019.	05/06/2044.
66989H AK 4	NOVARTIS CAPITAL CORP			2	1.D FE	6,200,200	121.598	6,079,900	5,000,000	6,137,299	0	(34,578)	0	0	4.000	2.684	MN	22,778	200,000	02/26/2020.	11/20/2045.
670346 AQ 8	Nucor Corporation			2	1.G FE	3,616,100	125.910	3,777,300	3,000,000	3,589,792	0	(14,362)	0	0	4.400	3.267	MN	22,000	132,000	02/19/2020.	05/01/2048.
67066G AH 7	NVIDIA Corp			2	1.G FE	1,412,812	114.268	1,371,216	1,200,000	1,406,521	0	(5,008)	0	0	3.500	2.623	AO	10,500	42,000	09/29/2020.	04/01/2050.
67085K AA 0	OFFUTT AFB AMERICA FIRST				1.G FE	1,446,435	120.656	1,648,198	1,366,030	1,438,734	0	(1,811)	0	0	5.460	4.983	MS	24,862	74,585	07/27/2017.	09/01/2050.
674599 CF 0	Occidental Pete Corp			2	3.B FE	4,771,750	103.901	5,195,050	5,000,000	4,796,059	0	4,550	0	0	4.625	4.920	JD	10,278	231,250	01/13/2016.	06/15/2045.
674599 CN 3	Occidental Pete Corp			2	3.B FE	2,454,725	100.162	2,504,050	2,500,000	2,457,832	0	856	0	0	4.200	4.308	MS	30,917	105,000	05/22/2018.	03/15/2048.
674599 CY 9	Occidental Pete Corp			2	3.B FE	985,390	101.401	1,014,010	1,000,000	985,987	0	253	0	0	4.400	4.489	FA	16,622	44,000	08/06/2019.	08/15/2049.
674599 DF 9	Occidental Pete Corp				3.B FE	1,998,164	127.700	2,554,000	2,000,000	1,998,328	0	67	0	0	6.450	6.459	MS	37,983	129,000	09/18/2019.	09/15/2036.
677050 AJ 5	OGLETHORPE POWER CORP				2.A FE	2,325,205	107.640	2,657,632	2,469,000	2,341,038	0	3,586	0	0	4.200	4.588	JD	8,642	103,698	03/24/2017.	12/01/2042.
677415 CF 6	Ohio Pwr Co				1.G FE	995,340	135.370	1,353,700	1,000,000	997,202	0	166	0	0	6.600	6.636	FA	24,933	66,000	02/11/2003.	02/15/2033.
677415 CR 0	Ohio Pwr Co			2	1.G FE	2,416,420	115.168	2,303,360	2,000,000	2,404,474	0	(9,792)	0	0	4.000	2.911	JD	6,667	80,000	10/07/2020.	06/01/2049.
67777J AM 0	OHIOHEALTH CORP			2	1.B FE	3,000,000	102.260	3,067,800	3,000,000	3,000,000	0	0	0	0	2.834	2.834	MN	15,351	0	10/19/2021.	11/15/2041.
678858 AZ 4	Oklahoma Gas & Elec Co				1.G FE	5,405,350	123.107	6,155,350	5,000,000	5,160,939	0	(23,886)	0	0	6.650	5.959	JJ	153,319	332,500	01/23/2007.	07/15/2027.
678858 BC 4	Oklahoma Gas & Elec Co				1.G FE	8,504,880	125.856	8,142,883	6,470,000	7,553,328	0	(151,574)	0	0	6.500	3.508	AO	88,783	420,550	01/15/2015.	04/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
678858 BH 3	Oklahoma Gas & Elec Co				1.G FE	631,917	135.969	611,861	450,000	628,091	0	(3,826)	0	0	6.450	3.267	FA	12,094	14,513	07/14/2021.	02/01/2038.
678858 BL 4	Oklahoma Gas & Elec Co				1.G FE	172,032	135.062	189,087	140,000	168,390	0	(1,000)	0	0	5.850	4.251	JD	683	8,190	02/14/2018.	06/01/2040.
678858 BP 5	Oklahoma Gas & Elec Co			2	1.G FE	642,312	119.485	633,271	530,000	638,256	0	(3,390)	0	0	4.550	3.233	MS	7,101	24,115	10/16/2020.	03/15/2044.
678858 BQ 3	Oklahoma Gas & Elec Co			2	1.G FE	3,504,420	110.413	3,312,390	3,000,000	3,488,614	0	(15,070)	0	0	4.000	2.998	JD	5,333	120,000	12/10/2020.	12/15/2044.
680223 AL 8	OLD REPUBLIC INTL CORP			2	2.B FE	1,998,580	107.792	2,155,840	2,000,000	1,998,594	0	14	0	0	3.850	3.854	JD	4,278	38,500	06/08/2021.	06/11/2051.
68233J AF 1	Oncore Electric				1.F FE	1,158,101	159.125	1,113,875	700,000	1,137,397	0	(20,374)	0	0	7.500	2.787	MS	17,500	52,500	12/23/2020.	09/01/2038.
68233J AS 3	Oncore Electric			2	1.F FE	11,692,666	134.121	12,779,049	9,528,000	11,441,728	0	(62,998)	0	0	5.300	3.847	JD	42,082	504,984	10/03/2017.	06/01/2042.
68233J BX 1	Oncore Electric			2	1.F FE	1,124,344	146.427	1,112,845	760,000	1,117,377	0	(6,967)	0	0	5.350	2.980	AO	10,165	41,564	01/08/2021.	10/01/2052.
68235P AG 3	ONE GAS INC			2	2.A FE	399,186	123.714	371,142	300,000	396,761	0	(2,425)	0	0	4.500	2.767	MN	2,250	13,500	01/05/2021.	11/01/2048.
682441 AA 8	ONEAMERICA FINL PARTNERS				1.G FE	182,250	129.534	291,452	225,000	193,792	0	1,451	0	0	7.000	8.927	AO	3,325	15,750	07/21/2009.	10/15/2033.
682680 AV 5	Oneok Inc			2	2.C FE	1,431,870	121.139	1,514,238	1,250,000	1,425,082	0	(3,596)	0	0	5.200	4.301	JJ	29,972	65,000	01/23/2020.	07/15/2048.
682680 BC 6	Oneok Inc			2	2.B FE	2,995,560	111.092	3,332,760	3,000,000	2,995,713	0	74	0	0	4.500	4.509	MS	39,750	135,000	03/05/2020.	03/15/2050.
68389X AU 9	Oracle Corp			2	2.A FE	1,584,030	104.602	1,637,021	1,565,000	1,570,755	0	(2,384)	0	0	3.400	3.232	JJ	25,570	53,210	12/15/2015.	07/08/2024.
68389X BH 7	Oracle Corp			2	2.A FE	2,999,550	105.833	3,174,990	3,000,000	2,999,661	0	17	0	0	3.850	3.851	JJ	53,258	115,500	06/29/2016.	07/15/2036.
68389X BJ 3	Oracle Corp			2	2.A FE	3,799,120	104.050	4,162,000	4,000,000	3,818,566	0	4,106	0	0	4.000	4.301	JJ	73,778	160,000	11/18/2016.	07/15/2046.
690742 AH 4	OWENS CORNING INC			2	2.C FE	10,052,528	117.400	12,033,500	10,250,000	10,065,970	0	3,626	0	0	4.400	4.518	JJ	189,169	451,000	02/02/2018.	01/30/2048.
693304 AJ 6	Peco Energy Co				1.F FE	6,963,180	130.137	9,109,590	7,000,000	6,977,048	0	927	0	0	5.700	5.733	MS	117,483	399,000	03/12/2007.	03/15/2037.
693304 AR 8	Peco Energy Co			2	1.E FE	1,570,037	126.446	1,707,021	1,350,000	1,547,963	0	(5,962)	0	0	4.800	3.790	AO	13,680	64,800	01/29/2018.	10/15/2043.
69349L AS 7	PNC BANK NA				1.G FE	9,958,300	103.413	10,341,300	10,000,000	9,966,507	0	3,799	0	0	2.700	2.748	AO	51,750	270,000	10/17/2019.	10/22/2029.
693506 BE 6	PPG Inds Inc				2.A FE	2,130,285	129.815	2,348,353	1,809,000	2,097,451	0	(9,853)	0	0	5.500	4.259	MN	12,713	99,495	12/22/2020.	11/15/2040.
693506 BP 1	PPG Inds Inc			2	2.A FE	2,123,280	110.361	2,207,220	2,000,000	2,090,694	0	(13,756)	0	0	3.750	2.915	MS	22,083	75,000	07/30/2019.	03/15/2028.
69351U AV 5	PPL Electric Utilities Corp			2	1.F FE	4,971,950	120.950	6,047,500	5,000,000	4,973,759	0	535	0	0	4.150	4.183	JD	9,222	207,500	06/11/2018.	06/15/2048.
69352J AK 3	PPL Energy Supply LLC				5.A FE	4,942,400	35.709	1,785,450	5,000,000	4,959,151	0	1,639	0	0	6.000	6.084	JD	13,333	300,000	12/11/2006.	12/15/2036.
69352P AM 5	PPL CAPITAL FUNDING INC			2	2.B FE	749,053	117.049	877,868	750,000	748,629	0	(62)	0	0	4.000	3.999	MS	8,833	30,000	04/07/2020.	09/15/2047.
69354N AC 0	PRA Group Inc			2	3.B FE	1,549,250	106.350	1,595,250	1,500,000	1,534,065	0	(11,375)	0	0	7.375	6.433	MS	36,875	111,854	08/17/2020.	09/01/2025.
694308 HH 3	Pacific Gas & Elec Co			2	2.C FE	1,750,935	103.931	1,558,965	1,500,000	1,740,833	0	(7,198)	0	0	4.750	3.668	FA	26,917	71,250	07/29/2020.	02/15/2044.
694308 HN 0	Pacific Gas & Elec Co			2	2.C FE	1,652,115	100.076	1,501,140	1,500,000	1,646,733	0	(3,852)	0	0	4.250	3.631	MS	18,771	63,750	07/29/2020.	03/15/2046.
694308 JN 8	Pacific Gas & Elec Co			2	2.C FE	2,576,450	109.165	2,456,213	2,250,000	2,568,273	0	(6,033)	0	0	4.950	4.095	JJ	55,688	111,066	08/19/2020.	07/01/2050.
694308 JX 6	Pacific Gas & Elec Co				2.C FE	1,000,000	100.162	1,001,620	1,000,000	1,000,000	0	0	0	0	1.200	1.201	FMAN	1,566	0	11/10/2021.	11/14/2022.
694476 AA 0	Pacific Life Corp 144A				1.G FE	4,995,350	139.273	6,963,650	5,000,000	4,997,179	0	156	0	0	6.600	6.607	MS	97,167	330,000	09/03/2003.	09/15/2033.
701094 AL 8	Parker Hannifin Corp			2	2.A FE	10,808,044	116.569	12,152,318	10,425,000	10,776,036	0	(8,375)	0	0	4.100	3.886	MS	142,475	427,425	02/02/2018.	03/01/2047.
70109H AM 7	PARKER-HANNIFIN CORP			2	2.A FE	10,380,500	114.215	11,421,500	10,000,000	10,296,481	0	(18,315)	0	0	4.200	3.896	MN	46,667	420,000	01/10/2017.	11/21/2034.
70109H AN 5	PARKER-HANNIFIN CORP			2	2.A FE	1,800,035	120.746	1,992,309	1,650,000	1,786,227	0	(3,759)	0	0	4.450	3.894	MN	8,158	73,425	02/02/2018.	11/21/2044.
70213B AC 5	PARTNERRE FINANCE B LLC			2	2.B FE	1,499,700	105.336	1,580,040	1,500,000	1,499,727	0	15	0	0	4.500	4.501	AO	16,875	69,188	09/21/2020.	10/01/2050.
70462G AC 2	PEACEHEALTH OBLIGATED GR			2	1.F FE	1,009,960	104.950	1,049,500	1,000,000	1,009,684	0	(208)	0	0	3.218	3.166	MN	4,112	32,180	10/02/2020.	11/15/2050.
707631 AA 5	PENN STATE HEALTH			2	1.F FE	5,762,872	114.791	5,969,132	5,200,000	5,752,714	0	(9,320)	0	0	3.806	3.218	MN	32,985	150,337	06/23/2021.	11/01/2049.
709599 AX 2	PENSKE TRUCK LEASING/PTL			2	2.B FE	3,071,490	110.246	3,307,380	3,000,000	3,040,201	0	(7,128)	0	0	4.200	3.903	AO	31,500	126,000	04/06/2017.	04/01/2027.
71270Q EB 8	PEOPLES UNITED BANK			2	2.B FE	2,485,225	105.071	2,626,775	2,500,000	2,495,705	0	1,576	0	0	4.000	4.072	JJ	46,111	100,000	06/23/2014.	07/15/2024.
713448 BP 2	Pepsico Inc				1.E FE	1,035,750	141.167	1,411,670	1,000,000	1,027,736	0	(905)	0	0	5.500	5.260	JJ	25,361	55,000	06/02/2010.	01/15/2040.
713448 BZ 0	Pepsico Inc				1.E FE	8,546,710	119.466	10,751,940	9,000,000	8,620,066	0	11,474	0	0	4.000	4.314	MS	116,000	360,000	12/15/2014.	03/05/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
713448 CC 0	Pepsico Inc				1.E FE	1,873,640	113.542	2,270,840	2,000,000	1,889,737	0	3,393	0	0	3.600	3.995	FA	27,600	72,000	11/17/2016.	08/13/2042.
713448 DD 7	Pepsico Inc			2	1.E FE	4,246,130	131.624	5,264,960	4,000,000	4,223,027	0	(5,532)	0	0	4.450	4.080	AO	38,072	178,000	01/29/2018.	04/14/2046.
713448 EH 7	Pepsico Inc				1.E FE	3,982,838	132.067	5,282,680	4,000,000	3,985,078	0	737	0	0	5.500	5.540	MN	28,111	220,000	11/09/2018.	05/15/2035.
717081 DK 6	Pfizer Inc				1.F FE	7,072,870	124.588	8,721,160	7,000,000	7,062,764	0	(1,636)	0	0	4.400	4.337	MN	39,356	308,000	09/18/2014.	05/15/2044.
717081 ED 1	Pfizer Inc				1.F FE	1,298,590	123.897	1,238,970	1,000,000	1,289,007	0	(8,197)	0	0	4.125	2.552	JD	1,833	41,250	10/27/2020.	12/15/2046.
718172 BD 0	Philip Morris International				1.F FE	1,099,940	121.974	1,219,740	1,000,000	1,088,583	0	(2,419)	0	0	4.875	4.249	MN	6,229	48,750	11/16/2016.	11/15/2043.
718546 AL 8	PHILLIPS 66			2	2.A FE	621,075	126.352	631,760	500,000	614,877	0	(3,383)	0	0	4.875	3.400	MN	3,115	24,375	02/18/2020.	11/15/2044.
718549 AE 8	PHILLIPS 66 PARTNERS LP			2	2.C FE	118,598	122.046	154,998	127,000	118,863	0	155	0	0	4.900	5.371	AO	1,556	6,223	04/06/2020.	10/01/2046.
720186 AG 0	PIEDMONT NATURAL GAS CO			2	2.A FE	6,306,859	120.408	6,333,461	5,260,000	6,246,647	0	(32,586)	0	0	4.650	3.381	FA	101,913	244,590	12/02/2020.	08/01/2043.
720186 AH 8	PIEDMONT NATURAL GAS CO			2	2.A FE	2,903,538	111.580	3,235,820	2,900,000	2,902,506	0	(152)	0	0	4.100	4.091	MS	39,633	118,900	09/15/2014.	09/18/2034.
736508 Q@ 4	Portland General Elec Co				1.F	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	4.300	4.300	AO	27,233	129,000	04/12/2019.	04/15/2049.
73651E AC 2	PORTLAND GENERAL ELEC				1.E FE	3,864,505	143.080	3,718,649	2,599,000	3,778,313	0	(86,192)	0	0	6.875	2.372	FA	74,451	178,681	01/04/2021.	08/01/2033.
737679 DE 7	Potomac Elec Pwr Co			2	1.F FE	3,334,730	116.698	3,212,696	2,753,000	3,311,854	0	(19,570)	0	0	4.150	2.846	MS	33,640	114,250	11/12/2020.	03/15/2043.
74005P BD 5	Praxair Inc			2	1.F FE	7,280,360	113.646	9,091,680	8,000,000	7,394,048	0	18,116	0	0	3.550	4.093	MN	42,600	284,000	11/14/2016.	11/07/2042.
740189 AH 8	Precision Castparts			2	1.C FE	12,576,590	115.583	15,025,790	13,000,000	12,643,696	0	10,469	0	0	3.900	4.095	JJ	233,783	507,000	11/14/2016.	01/15/2043.
740189 AN 5	Precision Castparts			2	1.C FE	529,817	117.334	542,083	462,000	522,574	0	(3,783)	0	0	4.200	2.973	JD	862	19,404	01/17/2020.	06/15/2035.
7425A0 BC 3	Principal Life Global				1.E FE	6,327,400	136.551	6,827,550	5,000,000	5,956,925	0	(62,204)	0	0	6.125	4.065	AO	64,653	306,250	05/01/2015.	10/15/2033.
74267C AC 0	ProAssurance Corp				2.C FE	2,000,000	105.588	2,111,760	2,000,000	2,000,000	0	0	0	0	5.300	5.300	MN	13,544	106,000	11/18/2013.	11/15/2023.
74275# AC 3	PRISA II Series F				2.B	2,500,000	105.045	2,626,136	2,500,000	2,500,000	0	0	0	0	3.750	3.751	FA	34,896	83,073	08/19/2020.	11/17/2032.
743315 AP 8	Progressive Corp OH				1.F FE	11,807,533	123.019	13,839,638	11,250,000	11,735,111	0	(11,831)	0	0	4.350	4.050	AO	89,719	478,500	12/28/2021.	04/25/2044.
743315 AS 2	Progressive Corp OH			2	1.F FE	3,675,420	121.404	3,642,120	3,000,000	3,675,267	0	(153)	0	0	4.125	2.852	AO	26,125	0	12/28/2021.	04/15/2047.
743315 AT 0	Progressive Corp OH			2	1.F FE	274,390	123.892	260,173	210,000	272,373	0	(1,684)	0	0	4.200	2.607	MS	2,597	8,820	10/16/2020.	03/15/2048.
74340* AQ 7	Prologis TUSLF				1.G PL	2,000,000	111.683	2,233,667	2,000,000	2,000,000	0	0	0	0	3.540	3.540	JJ	34,417	70,800	01/06/2020.	01/07/2040.
74340* BB 9	Prologis TUSLF				1.G Z	2,000,000	106.225	2,124,495	2,000,000	2,000,000	0	0	0	0	3.190	3.190	AO	13,469	34,558	03/30/2021.	03/30/2041.
74340* BE 3	Prologis TUSLF Series 2021-H				1.G FE	2,000,000	98.800	1,976,008	2,000,000	2,000,000	0	0	0	0	2.780	2.780	JD	2,317	0	12/16/2021.	12/16/2036.
74340* BF 0	Prologis TUSLF Series 2021-I				1.G FE	3,000,000	101.669	3,050,072	3,000,000	3,000,000	0	0	0	0	3.110	3.110	JD	3,888	0	12/16/2021.	12/16/2041.
74340X BH 3	PROLOGIS LP			2	1.G FE	2,979,600	112.182	3,365,460	3,000,000	2,985,645	0	1,837	0	0	3.875	3.957	MS	34,229	116,250	06/11/2018.	09/15/2028.
743820 AB 8	PROV ST JOSEPH HLTH OBL			2	1.D FE	1,500,000	96.910	1,453,650	1,500,000	1,500,000	0	0	0	0	2.700	2.700	AO	10,125	0	09/14/2021.	10/01/2051.
743862 AA 2	PROVIDENT COMPANIES INC				2.C FE	3,786,990	125.999	3,779,970	3,000,000	3,490,136	0	(67,812)	0	0	7.250	4.227	MS	64,042	217,500	04/06/2017.	03/15/2028.
74432Q AQ 8	Prudential Financial Inc				1.G FE	4,973,650	134.647	6,732,350	5,000,000	4,981,588	0	762	0	0	5.700	5.737	JD	13,458	285,000	12/11/2006.	12/14/2036.
74432Q CD 5	Prudential Financial Inc			2	1.G FE	2,500,000	124.214	3,105,350	2,500,000	2,500,000	0	0	0	0	4.418	4.418	MS	28,840	110,450	03/22/2018.	03/27/2048.
74432Q CF 0	Prudential Financial Inc			2	1.G FE	1,557,045	114.090	1,711,350	1,500,000	1,554,871	0	(1,097)	0	0	3.700	3.497	MS	16,650	55,500	12/04/2019.	03/13/2051.
744448 BZ 3	Public Svc Co CO				1.F FE	1,983,560	146.456	2,929,120	2,000,000	1,987,970	0	440	0	0	6.250	6.311	MS	41,667	125,000	08/08/2007.	09/01/2037.
744448 CJ 8	Public Svc Co CO			2	1.F FE	182,874	113.187	169,781	150,000	181,746	0	(1,128)	0	0	3.950	2.619	MS	1,745	5,925	01/04/2021.	03/15/2043.
744448 CM 1	Public Svc Co CO			2	1.F FE	2,774,074	108.263	2,848,400	2,631,000	2,766,610	0	(3,700)	0	0	3.550	3.239	JD	4,151	93,401	12/11/2019.	06/15/2046.
74456Q AU 0	Public Services Electric & Gas				1.E FE	321,840	131.755	329,388	250,000	319,735	0	(2,105)	0	0	5.375	3.294	MN	2,240	13,438	04/01/2021.	11/01/2039.
74456Q BF 2	Public Services Electric & Gas			2	1.F FE	1,203,630	114.015	1,140,150	1,000,000	1,195,188	0	(6,376)	0	0	4.000	2.802	JD	3,333	40,000	08/28/2020.	06/01/2044.
74456Q BM 7	Public Services Electric & Gas			2	1.F FE	3,547,013	116.634	3,630,816	3,113,000	3,538,575	0	(8,438)	0	0	4.050	3.201	MN	21,013	101,513	11/04/2021.	05/01/2045.
74456Q BN 5	Public Services Electric & Gas			2	1.F FE	9,685,936	117.421	10,061,805	8,569,000	9,662,044	0	(23,893)	0	0	4.150	3.356	MN	59,269	353,539	10/04/2021.	11/01/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744573 AT 3	Public Service Enterprise Grou			2	2.B FE	3,000,000	99.650	2,989,500	3,000,000	3,000,000	0	0	0	0	0.841	0.841	MN	3,714	0	11/04/2021.	11/08/2023.
745332 BW 5	Puget Sound Pwr & Lt Co				1.F FE	746,795	139.746	698,730	500,000	733,245	0	(12,950)	0	0	6.724	2.782	JD	1,494	33,620	12/11/2020.	06/15/2036.
745332 CG 9	Puget Sound Pwr & Lt Co			2	1.F FE	3,802,740	119.615	3,588,450	3,000,000	3,777,587	0	(24,039)	0	0	4.300	2.764	MN	14,692	129,000	12/11/2020.	05/20/2045.
745332 CH 7	Puget Sound Pwr & Lt Co			2	1.F FE	10,011,610	118.516	11,851,600	10,000,000	10,010,847	0	(228)	0	0	4.223	4.216	JD	18,769	422,300	06/05/2018.	06/15/2048.
745867 AM 3	Pulte Homes Inc				2.C FE	1,489,060	142.234	1,422,340	1,000,000	1,452,957	0	(36,103)	0	0	7.875	2.837	JD	3,500	78,750	01/06/2021.	06/15/2032.
745867 AP 6	Pulte Homes Inc				2.C FE	4,514,868	130.172	4,286,564	3,293,000	4,428,756	0	(83,604)	0	0	6.375	2.810	MN	26,824	209,929	12/17/2020.	05/15/2033.
745867 AT 8	Pulte Homes Inc				2.C FE	5,166,178	128.740	4,867,659	3,781,000	5,084,075	0	(80,680)	0	0	6.000	2.836	FA	85,703	226,860	12/28/2020.	02/15/2035.
747262 AS 2	QVC INC				3.A FE	2,997,810	106.887	3,206,610	3,000,000	2,999,432	0	234	0	0	4.850	4.859	AO	36,375	145,500	03/11/2014.	04/01/2024.
747262 AW 3	QVC INC			2	3.A FE	501,250	99.140	495,700	500,000	501,184	0	(61)	0	0	5.450	5.423	FA	10,294	27,250	09/08/2020.	08/15/2034.
747525 AE 3	QUALCOMM Inc				1.F FE	1,892,415	101.014	1,919,266	1,900,000	1,899,506	0	1,263	0	0	3.000	3.069	MN	6,492	57,000	12/23/2015.	05/20/2022.
74834L AY 6	Quest Diagnostics Inc			2	2.B FE	3,465,346	124.518	3,710,636	2,980,000	3,446,440	0	(13,684)	0	0	4.700	3.657	MS	35,404	140,060	09/29/2020.	03/30/2045.
74837H D@ 2	QUESTAR GAS Series B				1.G	2,000,000	91.795	1,835,900	2,000,000	2,000,000	0	0	0	0	3.150	3.150	FA	23,625	0	08/16/2021.	08/16/2051.
74841C AB 7	QUICKEN LOANS LLC/QUICKN			2	3.A FE	497,650	101.654	508,270	500,000	497,887	0	187	0	0	3.875	3.930	MS	6,458	18,675	09/16/2020.	03/01/2031.
749685 AU 7	RPM Inc			2	2.C FE	1,980,662	128.971	2,115,124	1,640,000	1,968,665	0	(8,772)	0	0	5.250	3.915	JD	7,175	86,100	09/16/2020.	06/01/2045.
749685 AW 3	RPM Inc			2	2.C FE	1,819,728	114.277	2,151,836	1,883,000	1,822,359	0	1,140	0	0	4.250	4.456	JJ	36,902	80,028	04/29/2020.	01/15/2048.
74986@ AQ 4	RREEF AMERICA Series B No. RB-17				1.G	5,000,000	103.493	5,174,669	5,000,000	5,000,000	0	0	0	0	3.210	3.210	JJ	78,467	160,500	07/01/2015.	07/01/2025.
74986@ AR 2	RREEF AMERICA SERIES C NO. RC-18				1.G	4,000,000	104.185	4,167,406	4,000,000	4,000,000	0	0	0	0	3.310	3.310	JJ	64,729	132,400	07/01/2015.	07/01/2027.
74986@ BD 2	RREEF America REIT II Inc Series C				1.G	3,000,000	98.319	2,949,567	3,000,000	3,000,000	0	0	0	0	2.670	2.670	JD	4,895	80,100	12/09/2020.	12/09/2032.
750731 AA 9	Raiders FC CTL				2.A YE	3,158,382	96.822	3,058,008	3,158,382	3,158,382	0	0	0	0	3.744	3.773	MON	6,898	118,250	02/20/2020.	02/10/2049.
754730 AH 2	Raymond James Financial Inc			2	2.A FE	4,100,930	110.714	4,428,560	4,000,000	4,099,450	0	(1,480)	0	0	3.750	3.610	AO	37,500	75,000	03/24/2021.	04/01/2051.
754907 AA 1	RAYONIER INC				2.C FE	5,029,310	100.000	5,000,000	5,000,000	5,000,944	0	(3,752)	0	0	3.750	3.672	AO	46,875	187,500	06/13/2013.	04/01/2022.
75513E BY 6	RAYTHEON TECH CORP				2.A FE	4,806,770	125.062	6,253,100	5,000,000	4,839,450	0	21,921	0	0	7.200	7.919	FA	136,000	360,000	06/10/2020.	08/15/2027.
75513E CC 3	RAYTHEON TECH CORP			2	2.A FE	1,531,696	113.801	1,617,112	1,421,000	1,529,403	0	(2,293)	0	0	4.200	3.697	JD	2,653	59,682	03/23/2021.	12/15/2044.
75884R AY 9	Regency Centers LP			2	2.A FE	1,232,540	124.527	1,245,270	1,000,000	1,231,257	0	(1,283)	0	0	4.650	3.335	MS	13,692	0	10/04/2021.	03/15/2049.
75886F AF 4	Regeneron Pharmaceuticals			2	2.C FE	997,150	93.991	939,910	1,000,000	997,256	0	72	0	0	2.800	2.814	MS	8,244	30,567	08/07/2020.	09/15/2050.
75913M AA 7	Regions Bank				2.B FE	714,707	140.371	739,755	527,000	708,065	0	(6,642)	0	0	6.450	3.547	JD	472	33,992	03/23/2021.	06/26/2037.
7591EP AE 0	REGIONS FINANCIAL CORP				2.B FE	15,061,800	150.289	15,028,900	10,000,000	15,011,473	0	(50,327)	0	0	7.375	3.305	JD	43,021	368,750	10/12/2021.	12/10/2037.
759470 AY 3	RELIANCE HOLDINGS USA				2.B FE	994,810	100.462	1,004,620	1,000,000	999,921	0	650	0	0	5.400	5.468	FA	20,550	54,000	02/09/2012.	02/14/2022.
759509 AE 2	Reliance Steel & Aluminum			2	2.B FE	3,012,970	103.538	3,106,140	3,000,000	3,001,643	0	(1,526)	0	0	4.500	4.445	AO	28,500	135,000	04/09/2013.	04/15/2023.
76009X AB 4	RENSSELAER POLYTECHNIC I			2	2.A FE	1,000,000	124.364	1,243,640	1,000,000	1,000,000	0	0	0	0	5.246	5.247	MS	17,487	52,460	12/12/2018.	09/01/2048.
761713 BB 1	REYNOLDS AMERICAN INC			2	2.B FE	602,100	121.767	608,835	500,000	597,685	0	(2,370)	0	0	5.850	4.484	FA	11,050	29,250	02/04/2020.	08/15/2045.
771196 AU 6	ROCHE HLDGS INC				1.C FE	5,447,614	160.734	6,185,044	3,848,000	5,261,532	0	(56,301)	0	0	7.000	4.017	MS	89,787	269,360	07/10/2018.	03/01/2039.
776743 AB 2	ROPER TECHNOLOGIES INC			2	2.A FE	9,983,400	107.929	10,792,900	10,000,000	9,992,720	0	1,673	0	0	3.850	3.870	JD	17,111	385,000	11/30/2015.	12/15/2025.
778296 AE 3	Ross Stores Inc			2	2.A FE	12,734,601	134.124	12,672,036	9,448,000	12,679,373	0	(54,393)	0	0	5.450	3.512	AO	108,705	405,916	11/02/2021.	04/15/2050.
78408L AC 1	JOHNSON (S.C.) & SON INC			2	1.G FE	5,023,750	122.848	6,142,400	5,000,000	5,020,605	0	(543)	0	0	4.350	4.321	MS	54,979	217,500	12/02/2014.	09/30/2044.
78409V AQ 7	S&P Global Inc				1.G FE	2,567,225	108.691	2,717,275	2,500,000	2,564,330	0	(1,430)	0	0	3.250	3.111	JD	6,771	81,250	12/03/2019.	12/01/2049.
78409V AR 5	S&P Global Inc			2	1.G FE	984,270	86.768	867,680	1,000,000	984,604	0	242	0	0	2.300	2.361	FA	8,689	23,128	08/10/2020.	08/15/2060.
78413H AA 7	SES				2.C FE	2,935,410	102.889	3,086,670	3,000,000	2,985,571	0	11,002	0	0	3.600	3.997	AO	26,100	108,000	02/01/2017.	04/04/2023.
78413H AB 5	SES				2.C FE	175,000	114.817	229,634	200,000	175,896	0	527	0	0	5.300	6.340	AO	2,562	10,600	04/06/2020.	04/04/2043.
78413K AB 8	SES GLOBAL AMERICAS HLDG				2.C FE	4,583,071	114.559	5,274,296	4,604,000	4,589,452	0	(10)	0	0	5.300	5.317	MS	65,070	244,012	02/21/2020.	03/25/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78486Q AD 3	SVB Financial Group				2.B FE	2,997,480	105.671	3,170,130	3,000,000	2,999,130	0	263	0	0	3.500	3.510	JJ	44,333	105,000	01/26/2015.	01/29/2025.
78512* AA 5	S&E REPLACEMENT POWER				1.D PL	2,728,853	104.294	2,846,042	2,728,853	2,728,853	0	0	0	0	4.120	4.157	MON	312	112,429	01/04/2017.	05/31/2029.
785592 A* 7	SABINE PASS LIQUEFACTION				2.C FE	3,000,000	114.863	3,445,877	3,000,000	3,000,000	0	0	0	0	5.000	5.000	MS	44,167	150,000	02/24/2017.	09/15/2037.
79466L AF 1	SalesForceCom Inc			2	1.F FE	986,250	111.050	1,110,500	1,000,000	990,388	0	1,329	0	0	3.700	3.874	AO	8,222	37,000	10/03/2018.	04/11/2028.
797440 BF 0	San Diego Gas & Elec Co				1.F FE	795,867	128.537	784,076	610,000	785,164	0	(10,674)	0	0	5.350	2.766	MN	4,170	32,635	12/29/2020.	05/15/2035.
808513 BJ 3	Charles Schwab Corp			2	2.B FE	8,698,750	101.125	8,469,219	8,375,000	8,671,144	0	(27,140)	0	0	4.000	3.551	MJSD	27,917	325,694	01/19/2021.	12/01/2030.
808513 BW 4	Charles Schwab Corp			2	1.F FE	6,611,557	107.228	6,486,222	6,049,000	6,583,513	0	(28,044)	0	0	3.300	1.460	AO	49,904	99,809	09/24/2021.	04/01/2027.
808513 BX 2	Charles Schwab Corp			2	1.F FE	3,456,671	104.602	3,434,084	3,283,000	3,451,029	0	(5,642)	0	0	2.750	2.011	AO	22,571	45,141	09/24/2021.	10/01/2029.
81373P AA 1	SECURIAN FINANCIAL GROUP				1.G FE	3,987,320	124.393	4,975,720	4,000,000	3,988,160	0	221	0	0	4.800	4.820	AO	40,533	192,000	04/02/2018.	04/15/2048.
824348 AS 5	Sherwin Williams Co			2	2.B FE	7,994,400	122.236	9,778,880	8,000,000	7,995,397	0	107	0	0	4.550	4.554	FA	151,667	364,000	11/14/2016.	08/01/2045.
82812# AA 0	Silver Run Elect				1.F PL	2,500,140	93.696	2,342,528	2,500,140	2,500,140	0	0	0	0	2.570	2.570	JD	178	66,752	12/17/2020.	12/18/2050.
828807 CT 2	Simon Property Group LP				1.G FE	2,490,550	117.075	2,926,875	2,500,000	2,492,037	0	204	0	0	4.250	4.272	AO	26,563	106,250	12/02/2014.	10/01/2044.
828807 CZ 8	Simon Property Group LP			2	1.G FE	12,048,232	118.779	14,253,480	12,000,000	12,044,759	0	(1,112)	0	0	4.250	4.225	MN	43,917	510,000	09/27/2017.	11/30/2046.
830867 AB 3	DELTA AIR LINES/SKYMILES				2.B FE	4,089,438	109.278	4,097,925	3,750,000	4,040,358	0	(48,253)	0	0	4.750	3.200	JAJO	35,130	191,484	01/04/2021.	10/20/2028.
832248 AZ 1	Smithfield Foods Inc			2	2.C FE	998,790	107.477	1,074,770	1,000,000	999,321	0	117	0	0	4.250	4.265	FA	17,708	42,500	01/25/2017.	02/01/2027.
832248 BB 3	Smithfield Foods Inc			2	2.C FE	3,283,107	114.322	3,413,655	2,986,000	3,237,980	0	(30,856)	0	0	5.200	3.815	AO	38,818	155,272	07/07/2020.	04/01/2029.
833034 AL 5	Snap-On Inc			2	1.F FE	10,335,281	121.506	12,490,817	10,280,000	10,334,131	0	(1,488)	0	0	4.100	4.064	MS	140,493	421,480	10/13/2020.	03/01/2048.
833034 AM 3	Snap-On Inc			2	1.F FE	1,275,001	105.717	1,252,746	1,185,000	1,272,493	0	(2,080)	0	0	3.100	2.720	MN	6,123	36,735	10/13/2020.	05/01/2050.
834423 AB 1	SOLVAY FINANCE (AMERICA)			2	2.B FE	2,996,400	109.066	3,271,980	3,000,000	2,998,397	0	366	0	0	4.450	4.465	JD	10,383	133,500	11/30/2015.	12/03/2025.
835495 AJ 1	SONOCO PRODUCTS CO			2	2.B FE	11,425,285	134.831	11,639,960	8,633,000	11,327,859	0	(85,125)	0	0	5.750	3.439	MN	82,733	420,699	07/13/2021.	11/01/2040.
841504 AB 9	SOUTHEAST SUPPLY HEADER			2	3.C FE	5,052,750	102.270	5,113,500	5,000,000	5,014,010	0	(5,841)	0	0	4.250	4.118	JD	9,444	212,500	06/05/2014.	06/15/2024.
842400 ES 8	Southern Calif Edison Co				2.A FE	1,986,780	129.864	2,597,280	2,000,000	1,991,876	0	448	0	0	6.000	6.048	JJ	55,333	120,000	01/07/2004.	01/15/2034.
842400 FC 2	Southern Calif Edison Co				1.G FE	286,001	126.152	282,580	224,000	282,692	0	(3,219)	0	0	5.625	3.286	FA	5,250	12,600	12/17/2020.	02/01/2036.
842400 FL 2	Southern Calif Edison Co				2.A FE	429,605	131.504	416,868	317,000	424,933	0	(4,538)	0	0	6.050	3.416	MS	5,647	19,179	12/17/2020.	03/15/2039.
842400 FT 5	Southern Calif Edison Co			2	2.A FE	324,711	103.865	311,595	300,000	323,813	0	(857)	0	0	3.900	3.341	JD	975	11,700	12/10/2020.	12/01/2041.
842400 GG 2	Southern Calif Edison Co			2	2.A FE	1,035,140	110.504	1,105,040	1,000,000	1,034,503	0	(637)	0	0	4.000	3.784	AO	10,000	40,000	03/24/2021.	04/01/2047.
842434 CL 4	Southern Calif Gas Co			2	1.D FE	874,045	117.653	858,867	730,000	872,839	0	(1,206)	0	0	4.450	3.193	MS	9,565	0	10/05/2021.	03/15/2044.
843452 AZ 6	Southern Nat Gas Co				2.A FE	5,982,960	139.271	8,356,260	6,000,000	5,989,724	0	635	0	0	8.000	8.025	MS	160,000	480,000	02/21/2002.	03/01/2032.
84346L AA 8	SOUTHERN NATURAL GAS			2	2.A FE	11,582	119.695	11,970	10,000	11,546	0	(37)	0	0	4.800	3.827	MS	141	480	12/29/2020.	03/15/2047.
843646 AM 2	Southern Power Co				2.B FE	5,986,740	108.877	6,532,620	6,000,000	5,994,214	0	1,334	0	0	4.150	4.177	JD	20,750	249,000	11/12/2015.	12/01/2025.
844895 AX 0	Southwest Gas Corp			2	2.A FE	12,845,470	110.479	12,152,690	11,000,000	12,792,775	0	(50,409)	0	0	3.800	2.863	AO	104,500	418,000	12/11/2020.	09/29/2046.
845011 AD 7	Southwest Gas Corp			2	2.A FE	999,810	96.197	961,970	1,000,000	999,810	0	0	0	0	3.180	3.181	FA	11,572	0	08/18/2021.	08/15/2051.
84610W AB 1	SOVRAN ACQUISITION LP			2	2.B FE	3,977,880	107.101	4,284,040	4,000,000	3,989,122	0	2,191	0	0	3.500	3.566	JJ	70,000	140,000	06/13/2016.	07/01/2026.
84860* AB 9	Spirits of St. Louis BB Club No. R-22				2.C PL	1,576,752	104.713	1,651,062	1,576,752	1,576,752	0	0	0	0	3.850	3.869	MJSD	169	60,705	02/10/2015.	06/30/2036.
84861T AC 2	SPIRIT REALTY LP				2.B FE	993,780	110.133	1,101,330	1,000,000	996,771	0	604	0	0	4.450	4.527	MS	13,103	44,500	08/11/2016.	09/15/2026.
85205T AK 6	SPIRIT AEROSYSTEMS INC			2	5.A FE	899,471	100.401	903,609	900,000	899,646	0	45	0	0	4.600	4.607	JD	1,840	41,400	05/22/2018.	06/15/2028.
852060 AD 4	Sprint Capital Corp				3.A FE	9,429,200	126.668	12,666,800	10,000,000	9,746,831	0	27,470	0	0	6.875	7.351	MN	87,847	687,500	05/24/1999.	11/15/2028.
854502 AA 9	STANLEY BLACK & DECKER I				1.G FE	229,102	131.222	262,444	200,000	225,808	0	(897)	0	0	5.200	4.196	MS	3,467	10,400	02/05/2018.	09/01/2040.
855244 AM 1	Starbucks Corp			2	2.B FE	7,840,470	110.385	8,830,800	8,000,000	7,852,926	0	3,253	0	0	3.750	3.863	JD	25,000	300,000	02/02/2018.	12/01/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
855244 BA 6	Starbucks Corp			2	2.B FE	1,056,010	107.983	1,079,830	1,000,000	1,054,501	0	(1,164)	0	0	3.500	3.206	MN	4,472	35,000	08/28/2020.	11/15/2050.
857477 AN 3	State Street Corp				1.F FE	3,496,430	106.525	3,728,375	3,500,000	3,498,821	0	374	0	0	3.300	3.312	JD	4,813	115,500	12/10/2014.	12/16/2024.
857477 BF 9	State Street Corp			2	1.F FE	1,171,943	104.261	1,200,044	1,151,000	1,168,250	0	(1,943)	0	0	3.031	2.816	MN	5,814	34,887	01/21/2020.	11/01/2034.
858119 BK 5	Steel Dynamics Inc			2	2.C FE	997,360	106.964	1,069,640	1,000,000	997,787	0	227	0	0	3.450	3.481	AO	7,283	34,500	12/09/2019.	04/15/2030.
858119 BP 4	Steel Dynamics Inc			2	2.C FE	2,802,182	101.075	2,890,745	2,860,000	2,803,597	0	1,160	0	0	3.250	3.357	AO	19,623	94,499	10/16/2020.	10/15/2050.
860630 AD 4	Stifel Financial Corp				2.C FE	992,570	106.552	1,065,520	1,000,000	997,257	0	998	0	0	4.250	4.365	JJ	19,243	42,500	11/30/2016.	07/18/2024.
860630 AG 7	Stifel Financial Corp			2	2.C FE	3,474,975	109.783	3,842,405	3,500,000	3,478,357	0	2,129	0	0	4.000	4.088	MN	17,889	140,000	05/13/2020.	05/15/2030.
863667 AJ 0	Stryker Corporation			2	2.A FE	12,721,150	128.541	14,460,863	11,250,000	12,556,294	0	(33,354)	0	0	4.625	3.871	MS	153,203	520,313	04/07/2017.	03/15/2046.
86765B AN 9	Sunoco Logistics Part OP			2	2.C FE	5,120,300	105.040	5,252,000	5,000,000	5,028,853	0	(13,508)	0	0	4.250	3.949	AO	53,125	212,500	04/16/2014.	04/01/2024.
86801F A@ 5	Sunstone Hotel				3.C	4,000,000	104.940	4,197,600	4,000,000	4,073,579	0	73,579	0	0	6.040	5.440	JJ	114,760	242,239	01/10/2017.	01/10/2028.
871829 AY 3	Sysco Corp			2	2.B FE	12,613,080	122.869	14,744,280	12,000,000	12,551,933	0	(13,195)	0	0	4.850	4.528	AO	145,500	582,000	11/15/2016.	10/01/2045.
871829 BN 6	Sysco Corp			2	2.B FE	926,001	155.718	1,043,311	670,000	918,910	0	(4,699)	0	0	6.600	4.285	AO	11,055	44,220	06/19/2020.	04/01/2050.
872540 AU 3	TJX Cos Inc New			2	1.F FE	652,090	135.301	676,505	500,000	647,501	0	(3,395)	0	0	4.500	2.939	AO	4,750	22,500	08/19/2020.	04/15/2050.
872649 BH 0	TRW Inc				2.A FE	6,446,595	134.304	8,729,760	6,500,000	6,474,239	0	2,483	0	0	7.750	7.821	JD	41,979	503,750	05/26/1999.	06/01/2029.
87264A AZ 8	T-MOBILE USA INC			2	2.C FE	4,940,671	117.209	4,805,569	4,100,000	4,920,226	0	(16,523)	0	0	4.500	3.379	AO	38,950	162,000	04/27/2021.	04/15/2050.
872898 AD 3	TSMC ARIZONA CORP			2	1.D FE	10,603,060	104.370	11,063,220	10,600,000	10,603,031	0	(29)	0	0	3.125	3.122	AO	60,729	0	10/26/2021.	10/25/2041.
872898 AE 1	TSMC ARIZONA CORP			2	1.D FE	4,579,800	105.595	4,751,775	4,500,000	4,579,494	0	(306)	0	0	3.250	3.156	AO	26,813	0	10/25/2021.	10/25/2051.
87305Q CJ 8	TTX Co			2	1.F FE	2,116,733	117.046	2,651,092	2,265,000	2,129,112	0	3,383	0	0	3.900	4.313	FA	36,806	88,335	02/14/2018.	02/01/2045.
87305Q CM 1	TTX Co			2	1.F FE	7,188,083	121.281	8,792,873	7,250,000	7,193,052	0	1,284	0	0	4.200	4.252	JJ	152,250	304,500	03/21/2018.	07/01/2046.
87305Q CN 9	TTX Co			2	1.F FE	1,304,270	129.722	1,297,220	1,000,000	1,302,531	0	(1,739)	0	0	4.600	2.950	FA	19,167	0	10/04/2021.	02/01/2049.
875127 AV 4	Tampa Elec Co				1.G FE	4,428,857	141.426	4,256,923	3,010,000	4,354,530	0	(74,327)	0	0	6.550	2.763	MN	25,192	197,155	01/05/2021.	05/15/2036.
875127 AW 2	Tampa Elec Co				1.G FE	142,621	136.708	136,708	100,000	140,547	0	(2,069)	0	0	6.150	2.869	MN	786	6,150	12/30/2020.	05/15/2037.
875127 BF 8	Tampa Elec Co			2	1.G FE	1,470,202	126.513	1,458,695	1,153,000	1,463,011	0	(7,191)	0	0	4.450	2.990	JD	2,280	51,309	01/07/2021.	06/15/2049.
87612E BG 0	Target Corporation			2	1.F FE	1,985,220	124.358	2,487,160	2,000,000	1,986,453	0	297	0	0	3.900	3.942	MN	9,967	78,000	10/17/2017.	11/15/2047.
88031V AA 7	Tenaska Gateway Partners 144A				2.B FE	757,483	103.816	786,004	757,112	757,168	0	(23)	0	0	6.052	6.091	MJSD	127	45,820	06/05/2007.	12/30/2023.
880349 AR 6	Tenneco Automotive Inc			2	4.C FE	999,508	96.233	962,330	1,000,000	999,737	0	50	0	0	5.000	5.007	JJ	23,056	50,000	01/09/2017.	07/15/2026.
882389 CC 1	Texas Eastern Trans				1.G FE	2,987,550	135.622	4,068,660	3,000,000	2,992,717	0	454	0	0	7.000	7.033	JJ	96,833	210,000	06/27/2002.	07/15/2032.
882508 BD 5	Texas Instruments Inc			2	1.E FE	3,014,560	125.055	3,751,650	3,000,000	3,013,776	0	(294)	0	0	4.150	4.121	MN	15,908	124,500	10/01/2018.	05/15/2048.
882884 C* 8	Texas-New Mexico Series 2019D				1.F	4,000,000	108.010	4,320,400	4,000,000	4,000,000	0	0	0	0	4.060	4.060	MS	41,502	162,400	03/29/2019.	03/29/2044.
88307* AA 3	TEXOMA WIND LLC				2.C PL	1,207,207	103.153	1,245,267	1,207,207	1,207,207	0	0	0	0	4.120	4.120	JD	138	49,737	01/25/2017.	06/30/2034.
883203 BU 4	Textron Inc			2	2.B FE	2,521,650	105.591	2,639,775	2,500,000	2,505,130	0	(2,457)	0	0	4.300	4.190	MS	35,833	107,500	03/07/2014.	03/01/2024.
88579Y AH 4	3M Co				1.E FE	622,037	116.851	660,208	565,000	618,977	0	(1,608)	0	0	3.875	3.271	JD	973	21,894	01/21/2020.	06/15/2044.
88579Y AZ 4	3M Co			2	1.E FE	138,395	114.132	142,665	125,000	137,791	0	(332)	0	0	3.625	3.042	AO	957	4,531	02/21/2020.	10/15/2047.
88579Y BD 2	3M Co			2	1.E FE	1,898,520	120.437	1,806,555	1,500,000	1,886,647	0	(10,123)	0	0	4.000	2.632	MS	17,833	60,000	10/27/2020.	09/14/2048.
88579Y BK 6	3M Co			2	1.E FE	1,524,420	109.198	1,637,970	1,500,000	1,523,489	0	(567)	0	0	3.250	3.162	FA	16,927	48,750	02/19/2020.	08/26/2049.
88579Y BP 5	3M Co			2	1.E FE	357,540	117.525	352,575	300,000	355,959	0	(1,329)	0	0	3.700	2.737	AO	2,343	11,100	10/22/2020.	04/15/2050.
886546 AB 6	Tiffany & Co			2	1.E FE	2,991,060	106.312	3,189,360	3,000,000	2,997,207	0	947	0	0	3.800	3.836	AO	28,500	118,500	09/22/2014.	10/01/2024.
886546 AD 2	Tiffany & Co			2	1.E FE	5,659,461	135.204	7,977,036	5,900,000	5,680,695	0	4,965	0	0	4.900	5.180	AO	72,275	297,950	06/09/2017.	10/01/2044.
88732J AJ 7	Time Warner Cable Inc				2.C FE	6,916,320	131.045	7,862,700	6,000,000	6,759,543	0	(31,390)	0	0	6.550	5.331	MN	65,500	393,000	05/11/2016.	05/01/2037.
891027 AF 1	Torchmark Corp				2.A FE	1,246,090	108.971	1,089,710	1,000,000	1,028,109	0	(19,208)	0	0	7.875	5.711	MN	10,063	78,750	09/23/2004.	05/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
891160 MJ 9	Toronto Dominion Bk Ontario			2	1.F FE	1,958,960	107.493	2,149,860	2,000,000	1,970,107	0	2,504	0	0	3.625	3.811	MS	21,347	72,500	03/23/2017.	09/15/2031.
89255# AA 9	VU TRADEMARK				1.F PL	7,000,000	120.000	8,400,000	7,000,000	7,000,000	0	0	0	0	4.920	4.971	MON	28,700	344,400	07/03/2018.	07/01/2048.
893521 AB 0	TRANSATLANTIC HOLDINGS				2.A FE	259,112	157.572	267,872	170,000	256,880	0	(2,232)	0	0	8.000	3.982	MN	1,171	13,600	04/23/2021.	11/30/2039.
893939 AE 8	Travelers PPTY Casualty				1.F FE	11,403,400	124.827	12,482,700	10,000,000	10,437,447	0	(85,845)	0	0	7.750	6.562	AO	163,611	775,000	02/11/2003.	04/15/2026.
89407# AD 0	Transwestern Pipeline Company Series 2				2.C	2,000,000	101.873	2,037,460	2,000,000	2,000,000	0	0	0	0	5.890	5.890	MN	12,107	117,800	05/24/2007.	05/24/2022.
89417E AH 2	TRAVELERS COS INC				1.F FE	1,160,157	135.810	1,167,966	860,000	1,160,124	0	(33)	0	0	5.350	2.926	MN	7,668	0	12/29/2021.	11/01/2040.
89417E AJ 8	TRAVELERS COS INC				1.F FE	7,334,180	128.063	8,964,410	7,000,000	7,284,344	0	(7,861)	0	0	4.600	4.309	FA	134,167	322,000	09/19/2014.	08/01/2043.
902494 BH 5	Tyson Foods Inc			2	2.B FE	1,232,540	134.826	1,348,260	1,000,000	1,221,321	0	(4,879)	0	0	5.100	3.765	MS	13,175	51,000	08/19/2019.	09/28/2048.
902691 B# 0	UGI UTILITIES				1.F	5,000,000	91.993	4,599,650	5,000,000	5,000,000	0	0	0	0	3.120	3.120	AO	32,500	156,000	04/16/2020.	04/16/2050.
90363@ AB 6	USTA NATL TENNIS Series B No. 38				1.G FE	5,795,604	106.598	6,178,003	5,795,604	5,795,604	0	0	0	0	4.080	4.078	JJ	113,632	236,461	09/08/2014.	09/08/2039.
906548 CH 3	Union Elec Co				1.F FE	10,411,428	167.658	10,302,584	6,145,000	10,306,994	0	(104,434)	0	0	8.450	3.270	MS	152,891	259,626	05/28/2021.	03/15/2039.
907818 DM 7	Union Pacific Corp			2	2.A FE	1,998,860	101.769	2,035,380	2,000,000	1,999,877	0	115	0	0	2.950	2.956	JJ	27,206	59,000	06/06/2012.	01/15/2023.
907818 ER 5	Union Pacific Corp			2	2.A FE	2,010,984	121.911	2,438,220	2,000,000	2,010,647	0	(82)	0	0	4.100	4.074	MS	24,144	82,000	09/12/2017.	09/15/2067.
907818 FG 8	Union Pacific Corp			2	2.A FE	1,552,098	118.119	1,776,510	1,504,000	1,550,979	0	(568)	0	0	3.839	3.685	MS	16,199	57,739	07/06/2020.	03/20/2060.
907818 FL 7	Union Pacific Corp			2	1.G FE	1,499,325	113.704	1,705,560	1,500,000	1,499,341	0	5	0	0	3.750	3.752	FA	22,813	56,250	01/28/2020.	02/05/2070.
909318 AA 5	UNITED AIR 2018-1 AA PTT				1.F FE	1,898,234	104.503	2,063,894	1,974,961	1,913,613	0	5,429	0	0	3.500	4.097	MS	23,041	69,124	01/23/2019.	03/01/2030.
90931C AA 6	UNITED AIR 2019-1 AA PTT				1.F FE	2,496,107	109.637	2,695,284	2,458,371	2,488,507	0	(2,119)	0	0	4.150	3.941	FA	35,708	102,022	02/11/2019.	08/25/2031.
90931M AA 4	UNITED AIR 2016-1 A PTT				2.B FE	2,366,816	101.544	2,403,360	2,366,816	2,366,816	0	0	0	0	3.450	3.450	JJ	39,467	81,655	06/06/2016.	01/07/2030.
911312 AJ 5	United Parcel Service				1.G FE	3,525,340	144.548	4,047,344	2,800,000	3,433,927	0	(27,136)	0	0	6.200	4.240	JJ	80,049	173,600	06/07/2018.	01/15/2038.
911312 AN 6	United Parcel Service			2	1.G FE	8,936,350	131.500	10,520,000	8,000,000	8,767,347	0	(27,495)	0	0	4.875	4.125	MN	49,833	390,000	11/14/2016.	11/15/2040.
911312 BN 5	United Parcel Service			2	1.G FE	5,905,440	119.197	7,151,820	6,000,000	5,912,891	0	1,941	0	0	3.750	3.839	MN	28,750	225,000	02/02/2018.	11/15/2047.
911312 BS 4	United Parcel Service			2	1.G FE	896,647	112.981	999,882	885,000	896,182	0	(250)	0	0	3.400	3.329	MS	10,030	30,090	12/12/2019.	09/01/2049.
911312 BV 7	United Parcel Service			2	1.G FE	1,243,988	135.093	1,688,663	1,250,000	1,244,321	0	182	0	0	5.200	5.239	AO	16,250	65,000	03/19/2020.	04/01/2040.
911684 AD 0	US CELLULAR CORP				3.B FE	8,828,115	121.000	12,525,920	10,352,000	9,230,850	0	49,782	0	0	6.700	8.091	JD	30,826	693,584	09/28/2016.	12/15/2033.
913017 BJ 7	United Technologies Corp				2.A FE	2,977,080	130.909	3,927,270	3,000,000	2,985,361	0	731	0	0	5.400	5.452	MN	27,000	162,000	04/26/2005.	05/01/2035.
913017 BT 5	United Technologies Corp				2.A FE	8,344,680	123.899	9,911,920	8,000,000	8,291,172	0	(8,845)	0	0	4.500	4.232	JD	30,000	360,000	11/14/2016.	06/01/2042.
91324P BW 1	UnitedHealth Group Inc			2	1.G FE	1,802,461	122.143	2,027,574	1,660,000	1,786,741	0	(4,250)	0	0	4.375	3.820	MS	21,384	72,625	01/29/2018.	03/15/2042.
91324P BZ 4	UnitedHealth Group Inc			2	1.G FE	1,996,840	101.748	2,034,960	2,000,000	1,999,606	0	341	0	0	2.750	2.768	FA	20,778	55,000	10/17/2012.	02/15/2023.
91324P CC 4	UnitedHealth Group Inc				1.G FE	3,458,630	102.579	3,590,265	3,500,000	3,492,540	0	6,009	0	0	2.875	3.057	MS	29,628	100,625	12/03/2015.	03/15/2023.
91324P CV 2	UnitedHealth Group Inc				1.G FE	6,994,470	106.997	7,489,790	7,000,000	6,997,526	0	543	0	0	3.100	3.109	MS	63,894	217,000	02/22/2016.	03/15/2026.
91324P DQ 2	UnitedHealth Group Inc			2	1.G FE	3,613,350	127.925	3,837,750	3,000,000	3,586,030	0	(13,635)	0	0	4.450	3.333	JD	5,933	133,500	12/16/2019.	12/15/2048.
91529Y AD 8	UNUM GROUP				2.C FE	1,210,160	135.511	1,355,110	1,000,000	1,161,148	0	(11,257)	0	0	7.375	5.343	JD	3,278	73,750	03/06/2017.	06/15/2032.
918204 AT 5	VF Corp				2.A FE	191,958	137.057	274,114	200,000	193,841	0	212	0	0	6.450	6.770	MN	2,150	12,900	07/15/2009.	11/01/2037.
91913Y AL 4	Valero Energy Corp				2.B FE	1,908,820	134.990	2,699,800	2,000,000	1,929,675	0	2,467	0	0	6.625	7.001	JD	5,889	132,500	03/24/2010.	06/15/2037.
920253 AE 1	VALMONT INDUSTRIES			2	2.C FE	2,278,806	127.899	3,101,551	2,425,000	2,285,238	0	1,320	0	0	5.250	5.632	AO	31,828	127,313	07/30/2020.	10/01/2054.
920253 AF 8	VALMONT INDUSTRIES			2	2.C FE	6,995,531	123.902	8,768,545	7,077,000	7,008,844	0	912	0	0	5.000	5.063	AO	88,463	353,850	09/28/2020.	10/01/2044.
920355 AK 0	Valspar Corp			2	2.B FE	1,991,200	106.573	2,131,460	2,000,000	1,996,157	0	860	0	0	3.950	4.002	JJ	36,428	79,000	07/22/2015.	01/15/2026.
92047W AG 6	VALVOLINE INC			2	3.C FE	250,000	96.977	242,443	250,000	250,000	0	0	0	0	3.625	3.625	JJ	4,179	4,808	12/15/2020.	06/15/2031.
92203# AZ 1	Vanguard Group Inc Series L				1.G	9,000,000	99.800	8,981,995	9,000,000	9,000,000	0	0	0	0	3.250	3.250	FA	104,813	294,938	07/30/2020.	08/22/2060.
92277G AD 9	VENTAS REALTY LP			2	2.A FE	4,965,200	104.801	5,240,050	5,000,000	4,990,721	0	3,737	0	0	3.750	3.834	MN	31,250	187,500	04/10/2014.	05/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92277G AE 7	VENTAS REALTY LP			2	2.A FE	4,983,150	105.491	5,274,550	5,000,000	4,994,211	0	1,747	0	0	3.500	3.540	FA	72,917	175,000	01/07/2015.	02/01/2025.
92277G AF 4	VENTAS REALTY LP			2	2.A FE	2,490,520	117.742	2,519,679	2,140,000	2,486,761	0	(3,759)	0	0	4.375	3.347	FA	39,010	0	08/18/2021.	02/01/2045.
92343V AF 1	Verizon Communications				2.A FE	4,926,350	137.071	6,853,550	5,000,000	4,946,798	0	2,021	0	0	6.250	6.360	AO	78,125	312,500	05/24/2007.	04/01/2037.
92343V CR 3	Verizon Communications			2	2.A FE	2,768,584	106.474	2,981,272	2,800,000	2,789,841	0	3,349	0	0	3.500	3.636	MN	16,333	98,000	12/18/2014.	11/01/2024.
92343V FU 3	Verizon Communications			2	2.A FE	5,336,090	95.169	5,091,542	5,350,000	5,336,422	0	298	0	0	2.875	2.888	MN	17,518	153,813	11/10/2020.	11/20/2050.
92345Y AE 6	Verisk Analytics Inc			2	2.B FE	6,920,017	134.984	7,937,059	5,880,000	6,867,197	0	(23,251)	0	0	5.500	4.321	JD	14,373	323,400	04/26/2021.	06/15/2045.
925524 AH 3	CBS/Viacom Inc				2.B FE	7,339,220	138.276	9,679,320	7,000,000	7,178,690	0	(14,429)	0	0	7.875	7.467	JJ	231,219	551,250	01/12/2001.	07/30/2030.
925524 AX 8	Viacom Intl				2.B FE	4,947,050	143.356	7,167,800	5,000,000	4,962,965	0	1,471	0	0	6.875	6.958	AO	58,247	343,750	04/06/2006.	04/30/2036.
92553P AU 6	VIACOM INC			2	2.B FE	321,848	134.989	337,473	250,000	317,992	0	(2,026)	0	0	5.850	3.943	MS	4,875	14,625	01/21/2020.	09/01/2043.
92556H AC 1	VIACOMCBS INC			2	2.B FE	6,649,090	127.806	8,946,420	7,000,000	6,657,271	0	5,131	0	0	4.950	5.285	MN	40,425	346,500	05/12/2020.	05/19/2050.
927804 FR 0	Virginia Elec & Pwr Co			2	1.F FE	653,620	122.361	642,395	525,000	652,526	0	(1,094)	0	0	4.450	2.926	FA	8,826	0	09/24/2021.	02/15/2044.
927847 AA 1	VIRGINIA MASON MED CNTR				2.C FE	9,705,020	115.778	11,577,800	10,000,000	9,737,080	0	11,440	0	0	5.136	5.350	FA	194,027	513,600	05/25/2017.	08/15/2044.
92826C AC 6	VISA INC CLASS A SHARES			2	1.D FE	6,495,840	101.866	6,621,290	6,500,000	6,499,387	0	627	0	0	2.800	2.810	JD	8,594	182,000	12/15/2015.	12/14/2022.
92826C AF 9	VISA INC CLASS A SHARES			2	1.D FE	2,994,990	126.107	3,783,210	3,000,000	2,995,558	0	104	0	0	4.300	4.310	JD	6,092	129,000	12/09/2015.	12/14/2045.
92826C AJ 1	VISA INC CLASS A SHARES			2	1.D FE	3,774,720	116.669	4,666,760	4,000,000	3,789,428	0	4,641	0	0	3.650	3.979	MS	42,989	146,000	09/07/2018.	09/15/2047.
92841E AA 7	Vistajet Malta 2021-1A				2.A FE	19,734,000	100.809	19,893,648	19,734,000	19,734,000	0	0	0	0	3.875	3.876	FA	93,462	0	11/17/2021.	02/15/2030.
92890H AD 4	WEA FINANCE LLC/WESTFIEL			2	2.A FE	1,592,113	107.932	1,433,337	1,328,000	1,578,451	0	(7,340)	0	0	4.750	3.519	MS	18,223	63,080	02/06/2020.	09/17/2044.
929089 AC 4	VOYA FINANCIAL INC				2.B FE	3,503,951	124.540	3,723,746	2,990,000	3,494,435	0	(9,516)	0	0	4.800	3.741	JD	6,379	143,520	03/19/2021.	06/15/2046.
929160 AV 1	Vulcan Materials Co			2	2.B FE	1,596,485	123.090	1,846,350	1,500,000	1,592,173	0	(2,091)	0	0	4.500	4.104	JD	3,000	67,500	05/28/2020.	06/15/2047.
92936U AA 7	WP CAREY INC			2	2.B FE	4,491,235	106.224	4,780,080	4,500,000	4,497,708	0	947	0	0	4.600	4.624	AO	51,750	207,000	03/11/2014.	04/01/2024.
931142 CY 7	Wal-Mart Stores Inc				1.C FE	6,662,580	134.773	8,086,380	6,000,000	6,544,495	0	(18,510)	0	0	5.000	4.292	AO	55,000	300,000	09/19/2014.	10/25/2040.
931142 DK 6	Wal-Mart Stores Inc			2	1.C FE	2,722,180	134.070	2,681,400	2,000,000	2,698,228	0	(23,952)	0	0	4.750	2.601	AO	23,486	95,000	01/05/2021.	10/02/2043.
931142 DQ 3	Wal-Mart Stores Inc			2	1.C FE	10,697,700	127.421	12,742,100	10,000,000	10,614,200	0	(17,656)	0	0	4.300	3.880	AO	82,417	430,000	11/14/2016.	04/22/2044.
931427 AC 2	WALGREENS BOOTS ALLIANCE			2	2.B FE	906,901	120.541	1,012,544	840,000	905,600	0	(1,301)	0	0	4.800	4.255	MN	4,816	40,320	03/19/2021.	11/18/2044.
931427 AH 1	WALGREENS BOOTS ALLIANCE			2	2.B FE	5,089,700	106.290	5,314,500	5,000,000	5,027,659	0	(9,792)	0	0	3.800	3.579	MN	22,694	190,000	12/10/2014.	11/18/2024.
93884P DY 3	WASHINGTON GAS LIGHT CO			2	1.G FE	4,832,262	112.480	4,724,160	4,200,000	4,817,954	0	(12,281)	0	0	3.650	2.867	MS	45,138	116,800	10/26/2021.	09/15/2049.
94106L AV 1	Waste Management Inc				2.A FE	4,973,300	148.161	7,408,050	5,000,000	4,979,031	0	628	0	0	6.125	6.164	MN	26,372	306,250	11/12/2009.	11/30/2039.
94106L BA 6	Waste Management Inc			2	2.A FE	4,983,260	104.963	5,248,150	5,000,000	4,994,141	0	1,735	0	0	3.125	3.164	MS	52,083	156,250	02/19/2015.	03/01/2025.
948741 AL 7	Weingarten Realty Invest			2	2.A FE	2,659,992	105.798	2,756,038	2,605,000	2,627,050	0	(6,439)	0	0	3.850	3.566	JD	8,358	100,293	06/14/2016.	06/01/2025.
948741 AM 5	Weingarten Realty Invest			2	2.A FE	1,487,325	105.374	1,580,610	1,500,000	1,493,626	0	1,255	0	0	3.250	3.350	FA	18,417	48,750	08/02/2016.	08/15/2026.
94973V AN 7	WellPoint Inc				2.B FE	998,888	142.288	1,067,160	750,000	978,390	0	(10,732)	0	0	6.375	3.759	JD	2,125	47,813	01/16/2020.	06/15/2037.
94973V AY 3	WellPoint Inc				2.B FE	2,510,660	124.535	2,490,700	2,000,000	2,490,224	0	(17,229)	0	0	4.625	3.007	MN	11,819	92,500	10/21/2020.	05/15/2042.
94973V BK 2	WellPoint Inc			2	2.B FE	5,025,850	125.656	6,282,800	5,000,000	5,023,391	0	(598)	0	0	4.650	4.616	FA	87,833	232,500	11/17/2016.	08/15/2044.
949746 RF 0	Wells Fargo Company				2.B FE	1,295,180	135.601	1,356,010	1,000,000	1,289,232	0	(5,948)	0	0	5.606	3.679	JJ	25,850	28,030	04/13/2021.	01/15/2044.
95000U 2D 4	WELLS FARGO & COMPANY			2	2.A FE	1,996,440	112.036	2,240,720	2,000,000	1,997,338	0	318	0	0	4.150	4.172	JJ	36,197	83,000	01/16/2019.	01/24/2029.
95000U 2G 7	WELLS FARGO & COMPANY			2	2.A FE	5,000,000	104.062	5,203,100	5,000,000	5,000,000	0	0	0	0	2.879	2.761	AO	24,392	143,950	10/24/2019.	10/30/2030.
95101V AA 7	WESLEYAN UNIVERSITY				1.D FE	2,870,000	143.007	2,860,140	2,000,000	2,869,714	0	(286)	0	0	4.781	3.284	JJ	47,810	0	09/16/2021.	07/01/2116.
956708 AA 9	WEST VA HEALTH SYS OBL			2	1.F FE	3,964,470	133.853	4,015,590	3,000,000	3,958,273	0	(6,197)	0	0	4.924	3.118	JD	12,310	73,860	09/24/2021.	06/01/2048.
95709T AM 2	Westar Energy			2	1.F FE	4,979,700	121.025	6,051,250	5,000,000	4,982,153	0	422	0	0	4.250	4.274	JD	17,708	212,500	11/05/2015.	12/01/2045.
957576 AA 9	Western & Southern Finance 144A				1.F FE	15,489,281	129.389	19,796,517	15,300,000	15,445,977	0	(10,918)	0	0	5.750	5.624	JJ	405,662	879,750	06/06/2014.	07/15/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95829T AA 3	WESTERN GROUP HOUSING LP				1.C FE	4,017,696	142.507	4,162,394	2,920,835	3,912,072	0	(19,528)	0	0	6.750	4.350	MS	58,052	197,156	07/14/2016.	03/15/2057.
958667 AA 5	WESTERN MIDSTREAM OPERAT			2	3.A FE	3,491,585	118.402	4,144,070	3,500,000	3,491,972	0	142	0	0	6.500	6.518	FA	94,792	223,125	01/13/2020.	02/01/2050.
960386 AM 2	WABTEC			2	2.C FE	3,398,760	113.768	3,413,040	3,000,000	3,318,098	0	(43,844)	0	0	4.950	3.123	MS	43,725	148,500	02/19/2020.	09/15/2028.
960413 AS 1	WESTLAKE CHEMICAL CORP			2	2.B FE	1,743,495	126.752	1,901,280	1,500,000	1,735,332	0	(5,728)	0	0	5.000	3.982	FA	28,333	75,000	07/17/2020.	08/15/2046.
960413 AU 6	WESTLAKE CHEMICAL CORP			2	2.B FE	261,708	117.887	294,718	250,000	261,263	0	(249)	0	0	4.375	4.088	MN	1,398	10,938	02/11/2020.	11/15/2047.
962166 AS 3	Weyerhaeuser Co				2.B FE	11,367,174	108.989	11,879,801	10,900,000	10,961,103	0	(36,530)	0	0	7.125	6.735	JJ	358,110	776,625	02/06/2003.	07/15/2023.
962166 BT 0	Weyerhaeuser Co				2.B FE	2,897,934	136.738	3,596,209	2,630,000	2,881,823	0	(17,482)	0	0	6.875	5.654	JD	8,036	180,813	12/24/2020.	12/15/2033.
963320 AR 7	Whirlpool Corp				2.B FE	4,994,650	106.052	5,302,600	5,000,000	4,998,667	0	579	0	0	4.000	4.013	MS	66,667	200,000	02/20/2014.	03/01/2024.
963320 AT 3	Whirlpool Corp				2.B FE	2,996,910	106.809	3,204,270	3,000,000	2,998,884	0	309	0	0	3.700	3.712	MN	18,500	111,000	10/30/2014.	05/01/2025.
963320 AV 8	Whirlpool Corp			2	2.B FE	990,100	119.290	1,192,900	1,000,000	990,638	0	206	0	0	4.500	4.564	JD	3,750	45,000	07/30/2019.	06/01/2046.
96812W AA 3	WILDLIFE CONSERVATION			2	1.E FE	500,000	99.665	498,325	500,000	500,000	0	0	0	0	3.414	3.414	FA	7,113	16,501	08/06/2020.	08/01/2050.
969457 BM 1	Williams Cos Inc				2.B FE	3,764,803	148.515	5,499,510	3,703,000	3,741,700	0	(2,298)	0	0	8.750	8.594	MS	95,404	324,013	03/19/2002.	03/15/2032.
969457 BV 1	Williams Cos Inc			2	2.B FE	1,653,688	130.183	1,822,562	1,400,000	1,642,026	0	(6,347)	0	0	5.750	4.503	JD	1,565	80,500	02/12/2020.	06/24/2044.
96949L AE 5	WILLIAMS COMPANIES INC			2	2.B FE	814,838	121.802	913,515	750,000	812,389	0	(1,311)	0	0	4.850	4.311	MS	12,125	36,375	01/27/2020.	03/01/2048.
96950F AK 0	Williams Partners LP			2	2.B FE	1,429,453	130.925	1,489,927	1,138,000	1,423,796	0	(5,658)	0	0	5.800	4.035	MN	8,434	66,004	04/23/2021.	11/15/2043.
970648 AH 4	Willis Group NA			2	2.B FE	590,970	126.997	634,985	500,000	587,366	0	(1,870)	0	0	5.050	3.971	MS	7,435	25,250	01/08/2020.	09/15/2048.
97068L AA 6	WILLIS-KNIGHTON MED CTR			2	1.E FE	2,000,000	129.011	2,580,220	2,000,000	2,000,000	0	0	0	0	4.813	4.813	MS	32,087	96,260	10/18/2018.	09/01/2048.
97068L AB 4	WILLIS-KNIGHTON MED CTR			2	1.F FE	6,910,820	98.183	6,872,810	7,000,000	6,912,043	0	1,223	0	0	3.065	3.131	MS	71,517	119,790	06/23/2021.	03/01/2051.
976656 CE 6	Wisconsin Elec Pwr Co			2	1.G FE	639,487	108.008	669,650	620,000	639,007	0	(479)	0	0	3.650	3.440	JD	1,006	22,630	03/15/2021.	12/15/2042.
976656 CG 1	Wisconsin Elec Pwr Co			2	1.G FE	2,091,538	119.101	2,125,953	1,785,000	2,090,354	0	(1,184)	0	0	4.250	3.162	JD	6,322	37,931	11/15/2021.	06/01/2044.
976656 CJ 5	Wisconsin Elec Pwr Co			2	1.G FE	5,012,439	118.647	5,253,689	4,428,000	5,000,288	0	(12,151)	0	0	4.300	3.489	JD	8,462	190,404	03/17/2021.	12/15/2045.
976826 BK 2	Wisconsin Pwr & Lt Co			2	1.G FE	4,539,604	114.715	4,359,170	3,800,000	4,508,501	0	(22,235)	0	0	4.100	2.951	AO	32,891	155,800	12/10/2020.	10/15/2044.
976843 BJ 0	Wisconsin Pub Svc Corp			2	1.F FE	4,510,730	128.130	4,516,583	3,525,000	4,487,560	0	(16,921)	0	0	4.752	3.054	MN	27,918	91,238	11/10/2021.	11/01/2044.
976843 BM 3	Wisconsin Pub Svc Corp			2	1.F FE	378,268	106.995	384,112	359,000	378,189	0	(78)	0	0	3.300	3.010	MS	3,949	0	10/25/2021.	09/01/2049.
981811 AE 2	WORTHINGTON INDUSTRIES				2.B FE	5,060,350	109.694	5,484,700	5,000,000	5,025,295	0	(5,253)	0	0	4.550	4.419	AO	48,028	227,500	04/15/2014.	04/15/2026.
983024 AG 5	Wyeth				1.F FE	10,620,550	142.940	14,294,000	10,000,000	10,384,894	0	(21,118)	0	0	6.500	6.046	FA	270,833	650,000	03/26/2004.	02/01/2034.
983793 AH 3	XPO LOGISTICS INC			2	4.A FE	498,750	104.751	523,755	500,000	499,129	0	228	0	0	6.250	6.309	MN	5,208	31,250	04/23/2020.	05/01/2025.
98389B AN 0	Xcel Energy Inc			2	2.A FE	684,300	121.963	651,282	534,000	678,756	0	(5,529)	0	0	4.800	2.942	MS	7,547	25,632	12/30/2020.	09/15/2041.
98478* AW 7	Yankee Gas Svcs Co				1.F	2,000,000	95.285	1,905,700	2,000,000	2,000,000	0	0	0	0	3.300	3.300	AO	16,500	66,000	09/26/2019.	10/01/2049.
988498 AK 7	Yum Brands Inc			2	3.C FE	1,042,500	110.729	1,107,290	1,000,000	1,041,882	0	(618)	0	0	5.350	5.028	MN	8,917	26,750	05/21/2021.	11/01/2043.
98956P AB 8	Zimmer Holdings Inc				2.B FE	3,673,050	134.066	4,357,145	3,250,000	3,652,922	0	(15,307)	0	0	5.750	4.685	MN	16,092	186,875	10/02/2020.	11/30/2039.
98956P AH 5	Zimmer Holdings Inc			2	2.B FE	585,800	119.112	595,560	500,000	583,418	0	(2,324)	0	0	4.450	3.402	FA	8,406	22,250	12/18/2020.	08/15/2045.
98956P AT 9	Zimmer Holdings Inc			2	2.B FE	698,306	107.812	754,684	700,000	698,566	0	148	0	0	3.550	3.579	MS	6,972	24,850	03/13/2020.	03/20/2030.
98978V AK 9	ZOETIS INC				2.A FE	9,976,900	110.201	11,020,100	10,000,000	9,989,833	0	2,357	0	0	4.500	4.529	MN	60,000	450,000	11/09/2015.	11/13/2025.
Q1297# AL 2	CSLB HOLDINGS				1.G	5,000,000	107.224	5,361,213	5,000,000	5,000,000	0	0	0	0	3.470	3.470	AO	41,929	173,500	10/04/2017.	10/04/2032.
Q2312* AA 9	CHARTER HALL				2.A FE	15,000,000	110.964	16,644,579	15,000,000	15,000,000	0	0	0	0	4.610	4.610	FA	243,946	691,500	08/24/2018.	08/24/2028.
00908P AA 5	AIR CANADA 2017-1AA PTT		A		1.G FE	290,525	101.912	312,255	306,397	293,884	0	1,078	0	0	3.300	4.092	JJ	4,662	10,111	01/23/2019.	01/15/2030.
012873 AK 1	Alberta Energy Co Ltd		A		3.A FE	5,002,250	130.505	6,525,250	5,000,000	5,001,377	0	(93)	0	0	7.375	7.371	MN	61,458	368,750	10/24/2001.	11/01/2031.
01626P AG 1	ALIMENTATION COUCHE-TARD		A	2	2.B FE	1,124,260	118.786	1,187,860	1,000,000	1,122,069	0	(2,191)	0	0	4.500	3.745	JJ	19,375	22,500	03/23/2021.	07/26/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
01626P AN 6	ALIMENTATION COUCHE-TARD		A	2	2.B FE	1,578,840	108.473	1,627,095	1,500,000	1,577,520	0	(1,320)	0	0	3.800	3.506	JJ	24,700	28,500	03/03/2021.	01/25/2050.
064159 8N 9	Bank Nova Scotia		A	2	2.C FE	5,000,000	96.660	4,833,000	5,000,000	5,000,000	0	0	0	0	3.625	3.625	JAJO	42,292	0	09/29/2021.	10/27/2081.
067901 AH 1	BARRICK GOLD CORP		A		2.B FE	1,215,240	129.979	1,299,790	1,000,000	1,201,925	0	(6,520)	0	0	5.250	3.810	AO	13,125	52,500	11/26/2019.	04/01/2042.
0778FP AA 7	BELL CANADA		A	2	2.A FE	6,714,017	124.029	7,942,817	6,404,000	6,712,627	0	(1,391)	0	0	4.464	4.142	AO	71,469	223,200	10/25/2021.	04/01/2048.
0778FP AB 5	BELL CANADA		A	2	2.A FE	1,341,901	121.757	1,339,327	1,100,000	1,340,443	0	(1,458)	0	0	4.300	3.101	JJ	19,971	0	09/24/2021.	07/29/2049.
0778FP AF 6	BELL CANADA		A	2	2.A FE	1,513,000	110.055	1,650,825	1,500,000	1,512,815	0	(185)	0	0	3.650	3.602	MS	15,817	27,375	03/23/2021.	03/17/2051.
0778FP AH 2	BELL CANADA		A	2	2.A FE	999,610	102.250	1,022,500	1,000,000	999,615	0	5	0	0	3.200	3.202	FA	12,356	0	08/09/2021.	02/15/2052.
10549P AG 6	BROOKFIELD ASSET MGMNT		A		2.A FE	1,320,000	139.558	2,791,160	2,000,000	1,478,055	0	22,082	0	0	7.375	11.605	MS	49,167	147,500	04/14/2009.	03/01/2033.
112585 AH 7	BROOKFIELD ASSET MGMNT		A	2	1.G FE	4,000,000	106.961	4,278,440	4,000,000	4,000,000	0	0	0	0	4.000	4.000	JJ	73,778	160,000	01/12/2015.	01/15/2025.
11271L AB 8	BROOKFIELD FINANCE INC		A	2	1.G FE	1,990,748	123.114	2,462,280	2,000,000	1,991,435	0	168	0	0	4.700	4.729	MS	26,372	94,000	09/11/2017.	09/20/2047.
12201P AB 2	Burlington Resources Fin		A		1.G FE	11,615,900	140.643	14,064,300	10,000,000	10,861,424	0	(64,519)	0	0	7.200	6.008	FA	272,000	720,000	02/20/2003.	08/15/2031.
136375 BG 6	Canadian National Railway Co		A		1.F FE	10,036,260	142.836	14,283,600	10,000,000	10,020,907	0	(1,422)	0	0	7.375	7.345	AO	155,694	737,500	09/20/2001.	10/15/2031.
13645R AX 2	Canadian Pacific RR Co		A	2	2.B FE	1,497,870	149.572	1,495,720	1,000,000	1,497,663	0	(207)	0	0	6.125	4.057	MS	18,035	30,625	05/25/2021.	09/15/2115.
257559 AJ 3	Domtar Corp				3.B FE	3,121,920	102.116	3,063,480	3,000,000	3,110,019	0	(2,660)	0	0	6.250	5.940	MS	62,500	187,500	10/31/2016.	09/01/2042.
257559 AK 0	Domtar Corp			2	3.B FE	5,474,529	101.148	4,966,367	4,910,000	5,423,009	0	(11,551)	0	0	6.750	5.889	FA	125,205	331,425	07/27/2017.	02/15/2044.
292505 AG 9	EnCana Corp				3.A FE	576,970	129.963	649,815	500,000	571,851	0	(2,809)	0	0	6.500	5.173	FA	13,542	32,500	02/13/2020.	02/01/2038.
29250N BA 2	Enbridge Inc		A	2	2.A FE	217,729	112.579	269,064	239,000	218,356	0	363	0	0	4.000	4.550	MN	1,222	9,560	04/06/2020.	11/15/2049.
559222 AR 5	Magna International Inc		A	2	1.G FE	5,221,750	108.774	5,438,700	5,000,000	5,100,552	0	(26,507)	0	0	4.150	3.535	AO	51,875	207,500	01/26/2017.	10/01/2025.
56501R AC 0	MANULIFE FINANCIAL CORP		A		1.G FE	2,992,710	109.566	3,286,980	3,000,000	2,996,590	0	734	0	0	4.150	4.180	MS	40,463	124,500	03/01/2016.	03/04/2026.
56501R AD 8	MANULIFE FINANCIAL CORP		A		1.G FE	2,320,840	140.655	2,813,100	2,000,000	2,290,984	0	(6,659)	0	0	5.375	4.392	MS	34,938	107,500	02/14/2017.	03/04/2046.
63636# AB 2	NHL Series B				2.A PL	3,000,000	106.662	3,199,860	3,000,000	3,000,000	0	0	0	0	3.610	3.611	JD	4,813	108,300	08/10/2017.	08/10/2027.
63636# AC 0	NHL Series C				2.A PL	5,000,000	107.906	5,395,306	5,000,000	5,000,000	0	0	0	0	3.710	3.711	JD	8,244	185,500	08/10/2017.	08/10/2029.
63636# AG 1	NHL				2.A PL	4,000,000	103.829	4,153,156	4,000,000	4,000,000	0	0	0	0	3.150	3.150	JD	5,600	118,650	01/06/2021.	01/06/2028.
65334H AG 7	Nexen Inc		A		1.E FE	1,069,090	131.564	1,315,640	1,000,000	1,052,975	0	(2,078)	0	0	6.400	5.872	MN	8,178	64,000	01/04/2012.	05/15/2037.
66977W AP 4	NOVA CHEMICALS CORP		A	2	3.C FE	982,500	104.912	1,049,120	1,000,000	992,102	0	2,117	0	0	5.000	5.262	MN	8,333	50,000	01/06/2017.	05/01/2025.
71644E AG 7	Petro Canada		A		2.A FE	9,758,270	128.968	12,896,800	10,000,000	9,837,112	0	7,675	0	0	5.950	6.130	MN	76,028	595,000	03/09/2007.	05/15/2035.
725906 AH 4	Placer Dome Inc		A		2.B FE	5,435,904	128.113	6,918,102	5,400,000	5,421,170	0	(1,278)	0	0	6.375	6.325	MS	114,750	344,250	03/03/2003.	03/01/2033.
725906 AN 1	Placer Dome Inc		A		2.B FE	290,458	136.586	280,001	205,000	285,585	0	(4,671)	0	0	6.450	2.957	AO	2,791	13,223	12/14/2020.	10/15/2035.
775109 AL 5	Rogers Communications		A		2.A FE	935,926	151.394	935,615	618,000	928,683	0	(7,243)	0	0	7.500	3.488	FA	17,510	23,175	06/21/2021.	08/15/2038.
775109 BB 6	Rogers Communications		A	2	2.A FE	5,599,575	123.653	6,433,666	5,203,000	5,587,280	0	(5,883)	0	0	5.000	4.442	MS	76,600	230,075	07/26/2021.	03/15/2044.
775109 BN 0	Rogers Communications		A	2	2.A FE	4,124,025	116.177	4,270,667	3,676,000	4,117,534	0	(6,490)	0	0	4.350	3.644	MN	26,651	145,203	05/20/2021.	05/01/2049.
878742 AE 5	Teck Cominco Limited		A		2.C FE	1,935,000	129.804	2,596,080	2,000,000	1,951,860	0	2,104	0	0	6.125	6.389	AO	30,625	122,500	01/08/2019.	10/01/2035.
878742 AS 4	Teck Cominco Limited		A	2	2.C FE	1,490,688	128.292	1,956,453	1,525,000	1,493,285	0	888	0	0	6.000	6.190	FA	34,567	91,500	01/09/2019.	08/15/2040.
87971M BK 8	Telus Corp (Canada)		A	2	2.A FE	1,804,965	121.699	1,825,485	1,500,000	1,803,192	0	(1,773)	0	0	4.300	3.178	JD	2,867	32,250	09/28/2021.	06/15/2049.
884903 BH 7	Thomson Corporation		A		2.B FE	1,928,500	140.102	2,802,040	2,000,000	1,942,993	0	1,660	0	0	5.850	6.111	AO	24,700	117,000	03/25/2010.	04/15/2040.
884903 BP 9	Thomson Corporation		A	2	2.B FE	10,976,300	138.310	13,831,000	10,000,000	10,873,527	0	(22,490)	0	0	5.650	4.982	MN	59,639	565,000	12/08/2016.	11/23/2043.
89352H AL 3	TRANS-CANADA PIPELINES		A	2	2.A FE	5,009,880	124.739	4,989,560	4,000,000	4,977,882	0	(30,841)	0	0	5.000	3.380	AO	41,667	200,000	12/16/2020.	10/16/2043.
89352H AZ 2	TRANS-CANADA PIPELINES		A	2	2.A FE	1,239,970	132.119	1,321,190	1,000,000	1,230,568	0	(4,973)	0	0	5.100	3.729	MS	15,017	51,000	01/23/2020.	03/15/2049.
952845 AE 5	West Fraser Timber Co		A	2	2.C FE	4,839,500	106.990	5,180,456	4,842,000	4,841,186	0	269	0	0	4.350	4.356	AO	44,466	210,627	02/12/2015.	10/15/2024.
98417E AN 0	Xstrata Finance Canada		A		2.A FE	3,485,611	132.117	3,888,203	2,943,000	3,458,448	0	(15,537)	0	0	6.000	4.641	MN	22,563	176,580	06/19/2020.	11/15/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98417E AR 1	Xstrata Finance Canada		A		2.A FE	1,452,032	127.420	1,656,460	1,300,000	1,446,011	0	(4,068)	0	0	5.550	4.698	AO	13,228	72,150	07/01/2020.	10/25/2042.
000000 00 0	GRUPO BIMBO SAB DE CV		D		2.B FE	3,026,250	119.503	3,585,090	3,000,000	3,023,994	0	(582)	0	0	4.875	4.816	JD	1,625	146,250	07/25/2017.	06/27/2044.
000000 00 0	ZURICH FINANCE IRELAND		D	2	1.F FE	5,060,000	97.409	4,870,450	5,000,000	5,058,655	0	(1,345)	0	0	3.000	2.831	APR	105,000	0	09/17/2021.	04/19/2051.
00131L AE 5	AIA GROUP LTD		D	2	1.E FE	2,115,163	125.705	2,652,376	2,110,000	2,114,526	0	(121)	0	0	4.500	4.484	MS	27,694	94,950	03/10/2016.	03/16/2046.
00131L AK 1	AIA GROUP LTD		D	2	1.F FE	5,763,598	102.914	5,763,184	5,600,000	5,755,374	0	(6,371)	0	0	3.200	3.000	MS	52,267	179,200	09/14/2020.	09/16/2040.
00185A AC 8	AON PLC		D	2	2.A FE	1,345,200	118.048	1,345,747	1,140,000	1,344,000	0	(1,200)	0	0	4.450	3.271	MN	5,214	25,365	10/25/2021.	05/24/2043.
00185A AH 7	AON PLC		D	2	2.A FE	3,356,329	124.726	4,164,601	3,339,000	3,354,768	0	(377)	0	0	4.750	4.716	MN	20,266	158,603	12/21/2016.	05/15/2045.
00774M AN 5	AERCAP IRELAND CAP/GLOBA		D	2	2.C FE	874,731	114.353	989,153	865,000	872,103	0	(1,762)	0	0	6.500	6.234	JJ	25,926	62,004	06/04/2020.	07/15/2025.
009279 AC 4	AIRBUS SE		D	2	1.F FE	9,891,860	114.968	10,921,960	9,500,000	9,874,530	0	(7,109)	0	0	3.950	3.701	AO	84,431	355,500	08/09/2021.	04/10/2047.
01273P AB 8	ALBERMALE WOD PTY LTD		D	2	2.B FE	1,496,008	103.834	1,557,510	1,500,000	1,496,559	0	374	0	0	3.450	3.484	MN	6,613	51,750	09/01/2020.	11/15/2029.
02364W AW 5	America Movil SA de CV		D		2.A FE	4,599,580	140.561	5,622,440	4,000,000	4,521,827	0	(17,171)	0	0	6.125	5.024	MS	61,931	245,000	01/06/2017.	03/30/2040.
02364W BG 9	America Movil SA de CV		D	2	1.G FE	955,037	121.044	968,352	800,000	948,693	0	(3,398)	0	0	4.375	3.322	AO	6,708	35,000	02/05/2020.	04/22/2049.
034863 AY 6	ANGLO AMERICAN CAPITAL		D	2	2.B FE	3,556,085	106.428	3,724,980	3,500,000	3,554,716	0	(1,067)	0	0	3.950	3.858	MS	42,627	138,250	09/11/2020.	09/10/2050.
03835V AF 3	APTIV PLC		D	2	2.B FE	2,788,529	116.175	3,485,250	3,000,000	2,803,978	0	4,030	0	0	4.400	4.857	AO	33,000	132,000	12/07/2017.	10/01/2046.
03835V AH 9	APTIV PLC		D	2	2.B FE	1,949,077	132.779	2,330,271	1,755,000	1,942,783	0	(3,612)	0	0	5.400	4.686	MS	27,905	94,770	06/15/2020.	03/15/2049.
03835V AJ 5	APTIV PLC		D	2	2.B FE	2,934,420	95.432	2,862,960	3,000,000	2,934,551	0	131	0	0	3.100	3.214	JD	9,817	0	11/09/2021.	12/01/2051.
04530D AD 4	ASPEN INSURANCE HLDG LTD		D		2.B FE	9,988,900	106.142	10,614,200	10,000,000	9,997,527	0	1,238	0	0	4.650	4.664	MN	59,417	465,000	11/05/2013.	11/15/2023.
046353 AG 3	ASTRAZENECA PLC		D		2.A FE	6,592,670	119.714	8,379,980	7,000,000	6,656,762	0	10,039	0	0	4.000	4.362	MS	80,111	280,000	09/19/2014.	09/18/2042.
046353 AM 0	ASTRAZENECA PLC		D		2.A FE	6,481,700	128.373	6,418,650	5,000,000	6,437,811	0	(42,166)	0	0	4.375	2.728	MN	27,344	218,750	12/15/2020.	11/16/2045.
052528 AM 8	ANZ Banking Group		D	2	2.A FE	1,916,320	95.867	1,917,340	2,000,000	1,917,229	0	909	0	0	2.570	2.935	MN	5,140	25,700	10/22/2021.	11/25/2035.
055451 AV 0	BHP Billiton Finance		D		1.F FE	2,933,016	132.530	3,490,840	2,634,000	2,926,144	0	(10,232)	0	0	5.000	4.144	MS	33,291	131,700	10/27/2020.	09/30/2043.
05565Q CB 2	BP CAPITAL MARKETS PLC		D		1.G FE	4,965,400	101.629	5,081,450	5,000,000	4,996,723	0	3,789	0	0	2.500	2.579	MN	19,097	125,000	11/01/2012.	11/06/2022.
05578A AN 8	BPCE SA		D		1.E FE	4,964,850	102.214	5,110,700	5,000,000	4,971,946	0	3,203	0	0	2.700	2.781	AO	33,750	135,000	09/24/2019.	10/01/2029.
05581K AC 5	BNP PARIBAS		D		2.A FE	2,006,100	110.923	2,218,460	2,000,000	2,003,561	0	(594)	0	0	4.625	4.586	MS	27,750	92,500	03/31/2017.	03/13/2027.
067316 AH 2	BACARDI CORP		D	2	2.C FE	2,690,460	130.812	2,616,240	2,000,000	2,685,989	0	(4,471)	0	0	5.300	3.315	MN	13,544	53,000	09/23/2021.	05/15/2048.
06738E AJ 4	BARCLAYS PLC		D		2.B FE	3,666,018	132.694	4,113,514	3,100,000	3,639,049	0	(13,442)	0	0	5.250	4.092	FA	60,579	162,750	01/07/2020.	08/17/2045.
111021 AE 1	British Telecom PLC		D		2.B FE	6,405,400	146.590	7,329,500	5,000,000	5,769,484	0	(59,283)	0	0	9.625	7.258	JD	21,389	481,250	02/19/2003.	12/15/2030.
111021 AL 5	British Telecom PLC		D	2	2.B FE	3,983,600	113.347	4,533,880	4,000,000	3,987,788	0	1,433	0	0	5.125	5.178	JD	15,375	205,000	11/29/2018.	12/04/2028.
111021 AN 1	British Telecom PLC		D	2	2.B FE	1,000,000	108.173	1,081,730	1,000,000	1,000,000	0	0	0	0	4.250	4.250	MN	6,257	42,500	11/05/2019.	11/08/2049.
11778B AB 8	BSKYB Finance UK Ltd		D		1.G FE	1,145,260	142.368	1,423,680	1,000,000	1,119,029	0	(5,753)	0	0	6.500	5.274	AO	13,722	65,000	12/02/2016.	10/15/2035.
15639K AA 0	CENTRICA PLC		D	2	2.B FE	5,012,000	103.839	5,191,950	5,000,000	5,002,515	0	(1,404)	0	0	4.000	3.969	AO	41,667	200,000	04/15/2014.	10/16/2023.
191241 AF 5	COCA-COLA FEMSA SAB CV		D		1.F FE	5,689,868	130.504	5,820,478	4,460,000	5,625,837	0	(35,220)	0	0	5.250	3.509	MN	22,765	234,150	01/19/2021.	11/26/2043.
191241 AH 1	COCA-COLA FEMSA SAB CV		D	2	1.F FE	1,979,440	102.430	2,048,600	2,000,000	1,982,991	0	1,852	0	0	2.750	2.869	JJ	24,292	55,000	01/08/2020.	01/22/2030.
202712 BJ 3	COMMONWEALTH BANK AUST		D		2.A FE	379,830	116.926	350,778	300,000	377,842	0	(1,983)	0	0	4.316	2.891	JJ	6,150	12,948	12/29/2020.	01/10/2048.
202712 BQ 7	COMMONWEALTH BANK AUST		D		2.A FE	8,505,800	102.126	8,833,899	8,650,000	8,509,750	0	3,951	0	0	3.305	3.420	MS	87,353	142,941	03/23/2021.	03/11/2041.
2027A0 JN 0	COMMONWEALTH BANK AUST		D		1.D FE	2,537,160	120.499	2,530,479	2,100,000	2,532,848	0	(4,088)	0	0	3.900	2.768	JJ	38,448	11,700	10/04/2021.	07/12/2047.
21684A AB 2	COOPERATIEVE RABOBANK UA		D		2.A FE	1,362,260	139.826	1,398,260	1,000,000	1,355,749	0	(6,511)	0	0	5.750	3.428	JD	4,792	57,500	05/24/2021.	12/01/2043.
225401 AC 2	CREDIT SUISSE GROUP AG		D	2	2.A FE	3,802,162	108.628	4,150,676	3,821,000	3,809,551	0	1,631	0	0	4.282	4.339	JJ	78,172	163,615	03/23/2017.	01/09/2028.
251566 AA 3	DEUTSCHE TELEKOM AG		D	2	2.A FE	1,236,675	106.931	1,336,638	1,250,000	1,237,168	0	258	0	0	3.625	3.684	JJ	20,139	45,313	01/13/2020.	01/21/2050.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25156P AR 4	Deutsche Telekom Int Fin		D		2.B FE	14,982,165	124.803	17,472,420	14,000,000	14,860,846	0	(26,035)	0	0	4.875	4.412	MS	218,021	682,500	11/15/2016.	03/06/2042.
25156P BC 6	Deutsche Telekom Int Fin		D	2	2.A FE	820,918	121.301	788,457	650,000	812,885	0	(8,011)	0	0	4.750	2.794	JD	858	30,875	12/29/2020.	06/21/2038.
25243Y AV 1	Diageo Capital PLC		D	2	1.G FE	13,344,256	117.781	16,842,683	14,300,000	13,482,629	0	23,053	0	0	3.875	4.286	AO	95,433	554,125	12/09/2015.	04/29/2043.
29082H AB 8	EMBRAER NETHERLANDS FINA		D		3.B FE	2,510,000	104.236	2,605,900	2,500,000	2,505,743	0	(962)	0	0	5.400	5.348	FA	56,250	135,000	02/02/2017.	02/01/2027.
29268B AF 8	ENEL FINANCE INTL NV		D		2.A FE	7,371,800	133.094	7,180,421	5,395,000	7,357,887	0	(13,912)	0	0	6.000	3.281	AO	75,530	0	12/28/2021.	10/07/2039.
29278G AC 2	ENEL FINANCE INTL NV		D		2.A FE	2,516,120	122.954	2,459,080	2,000,000	2,510,018	0	(6,102)	0	0	4.750	3.265	MN	9,500	47,500	07/07/2021.	05/25/2047.
31562Q AF 4	FIAT CHRYSLER AUTOMOBILE		D		2.C FE	2,748,750	105.015	3,150,450	3,000,000	2,945,951	0	39,031	0	0	5.250	6.739	AO	33,250	157,500	02/05/2016.	04/15/2023.
344419 AC 0	FOMENTO ECONOMICO MEX		D	2	1.G FE	507,165	104.714	523,570	500,000	506,897	0	(149)	0	0	3.500	3.422	JJ	8,021	17,500	02/07/2020.	01/16/2050.
358070 AB 6	FRESNILLO PLC		D	2	2.B FE	4,982,250	104.920	4,773,860	4,550,000	4,973,855	0	(8,190)	0	0	4.250	3.715	AO	47,807	193,375	12/18/2020.	10/02/2050.
40049J AV 9	Grupo Televisa SA ADR		D		2.A FE	4,904,050	114.106	5,705,300	5,000,000	4,974,878	0	6,791	0	0	6.625	6.802	MS	94,774	331,250	03/15/2005.	03/18/2025.
40049J AZ 0	Grupo Televisa SA ADR		D		2.A FE	2,443,950	136.146	2,722,920	2,000,000	2,415,695	0	(14,922)	0	0	6.625	4.847	JJ	61,097	132,500	07/22/2020.	01/15/2040.
40049J BA 4	Grupo Televisa SA ADR		D	2	2.A FE	1,120,945	118.307	1,183,070	1,000,000	1,116,748	0	(3,010)	0	0	5.000	4.199	MN	6,667	50,000	08/20/2020.	05/13/2045.
40049J BB 2	Grupo Televisa SA ADR		D	2	2.A FE	1,005,050	108.237	1,082,370	1,000,000	1,002,488	0	(568)	0	0	4.625	4.555	JJ	19,399	46,250	01/19/2017.	01/30/2026.
40052V AB 0	GRUPO BIMBO SAB DE CV		D		2.B FE	500,120	100.210	501,050	500,000	500,001	0	(12)	0	0	4.500	4.498	JJ	9,750	22,500	01/19/2012.	01/25/2022.
40052V AD 6	GRUPO BIMBO SAB DE CV		D		2.B FE	4,408,539	119.693	5,429,274	4,536,000	4,421,966	0	2,676	0	0	4.875	5.064	JD	2,457	221,130	06/23/2016.	06/27/2044.
404280 AH 2	HSBC HOLDINGS PLC		D		2.A FE	2,716,640	138.594	2,771,880	2,000,000	2,694,466	0	(22,174)	0	0	6.500	3.588	MS	38,278	65,000	04/23/2021.	09/15/2037.
404280 AM 1	HSBC HOLDINGS PLC		D		1.G FE	8,913,360	143.265	8,595,900	6,000,000	8,857,260	0	(54,489)	0	0	6.100	2.938	JJ	169,783	122,000	10/04/2021.	01/14/2042.
404280 BK 4	HSBC HOLDINGS PLC		D	2	1.G FE	1,934,240	108.170	2,163,400	2,000,000	1,937,970	0	1,171	0	0	4.041	4.239	MS	24,246	80,820	01/16/2019.	03/13/2028.
404280 CC 1	HSBC HOLDINGS PLC		D	2	1.G FE	540,105	108.575	542,875	500,000	531,637	0	(4,428)	0	0	3.973	2.888	MN	2,152	19,865	01/16/2020.	05/22/2030.
404280 CF 4	HSBC HOLDINGS PLC		D		1.G FE	499,375	117.456	587,280	500,000	499,464	0	52	0	0	4.950	4.966	MS	6,256	24,750	03/25/2020.	03/31/2030.
423012 AD 5	Heineken NV		D		2.A FE	5,050,840	102.178	5,108,900	5,000,000	5,006,819	0	(5,312)	0	0	2.750	2.638	AO	34,375	137,500	10/16/2012.	04/01/2023.
43475D AA 5	HOLCIM CAPITAL CORP		D		2.B FE	1,715,874	147.226	1,685,738	1,145,000	1,708,277	0	(7,597)	0	0	6.500	3.305	MS	22,534	37,213	07/23/2021.	09/12/2043.
43761A E* 3	HomeServe Series E		D		2.B	1,000,000	104.937	1,049,370	1,000,000	1,000,000	0	0	0	0	3.580	3.580	FA	13,027	35,800	07/23/2020.	08/20/2030.
456873 AB 4	INGERSOLL RAND LUX FINAN		D		2.B FE	1,966,960	105.774	2,115,480	2,000,000	1,989,294	0	3,521	0	0	3.550	3.751	MN	11,833	71,000	12/05/2014.	11/01/2024.
45687A AJ 1	INGERSOLL-RAND GL HLD CO		D		2.B FE	4,990,750	104.574	5,228,700	5,000,000	4,998,395	0	1,049	0	0	4.250	4.273	JD	9,444	212,500	06/17/2013.	06/15/2023.
46128M AF 8	INVERSIONES CMPC SA		D		2.C FE	2,437,500	103.344	2,583,600	2,500,000	2,488,800	0	7,741	0	0	4.375	4.717	MN	13,976	109,375	04/16/2014.	05/15/2023.
46132F AC 4	INVESCO FINANCE PLC		D		2.A FE	4,009,836	131.821	4,600,553	3,490,000	3,955,794	0	(12,408)	0	0	5.375	4.418	MN	16,153	187,588	04/04/2017.	11/30/2043.
46653K AB 4	JAB HOLDINGS BV		D	2	2.B FE	994,470	108.790	1,087,900	1,000,000	994,530	0	60	0	0	3.750	3.781	MN	3,438	18,750	05/25/2021.	05/28/2051.
478375 AN 8	JOHNSON CONTROLS INTL PL		D	2	2.B FE	4,839,116	129.821	6,439,122	4,960,000	4,844,198	0	760	0	0	4.950	5.085	JJ	122,078	245,520	01/09/2017.	07/02/2064.
478375 AS 7	JOHNSON CONTROLS INTL PL		D	2	2.B FE	5,480,234	132.309	6,615,450	5,000,000	5,432,839	0	(10,396)	0	0	5.125	4.519	MS	76,163	256,250	12/28/2016.	09/14/2045.
500472 AC 9	KONINKLIJKE PHILIPS NV		D		2.A FE	10,193,978	146.345	9,519,742	6,505,000	10,020,698	0	(170,009)	0	0	6.875	2.724	MS	136,650	447,219	12/31/2020.	03/11/2038.
500472 AE 5	KONINKLIJKE PHILIPS NV		D		2.A FE	4,854,734	127.383	4,713,171	3,700,000	4,821,243	0	(33,491)	0	0	5.000	2.990	MS	54,472	160,000	12/29/2021.	03/15/2042.
50220P AE 3	LSEGA FINANCING PLC		D	2	1.G FE	4,812,814	104.573	5,019,504	4,800,000	4,812,926	0	112	0	0	3.200	3.180	AO	36,267	64,000	10/25/2021.	04/06/2041.
50247V AA 7	LYB INTL FINANCE BV		D		2.B FE	1,115,061	104.518	1,181,053	1,130,000	1,127,283	0	1,677	0	0	4.000	4.163	JJ	20,842	45,200	07/11/2013.	07/15/2023.
505861 AC 8	LaFarge SA		D		2.B FE	1,666,968	146.781	1,890,539	1,288,000	1,611,501	0	(15,198)	0	0	7.125	4.718	JJ	42,316	91,770	02/02/2018.	07/15/2036.
53944Y AE 3	LLOYDS BANKING GROUP PLC		D		2.A FE	1,116,594	116.834	1,168,340	1,000,000	1,115,056	0	(1,538)	0	0	4.344	3.655	JJ	20,755	21,720	05/24/2021.	01/09/2048.
552081 AK 7	LYONDELLBASELL IND NV		D	2	2.B FE	2,410,000	108.705	2,174,100	2,000,000	2,087,484	0	(40,723)	0	0	5.750	3.507	AO	24,278	115,000	11/29/2012.	04/15/2024.
552081 AM 3	LYONDELLBASELL IND NV		D	2	2.B FE	5,897,185	122.282	7,948,330	6,500,000	5,927,274	0	6,412	0	0	4.625	5.184	FA	104,384	300,625	11/17/2016.	02/26/2055.
55608J AZ 1	MACQUARIE GROUP LTD		D	2	1.G FE	3,000,000	99.779	2,993,370	3,000,000	3,000,000	0	0	0	0	2.871	2.871	JJ	18,422	0	10/06/2021.	01/14/2033.
585055 AT 3	Medtronic PLC		D		1.G FE	2,127,020	136.958	2,739,160	2,000,000	2,098,375	0	(3,209)	0	0	5.550	5.131	MS	32,683	111,000	06/02/2010.	03/15/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
585055 BU 9	Medtronic PLC		D		1.G FE	14,426,730	131.268	18,377,520	14,000,000	14,386,678	0	(10,086)	0	0	4.625	4.429	MS	190,653	647,500	01/30/2018.	03/15/2045.
600814 AR 8	MILLICOM INTL CELLULAR		D	2	3.B FE	1,000,000	100.902	1,009,020	1,000,000	1,000,000	0	0	0	0	4.500	4.500	AO	8,000	45,000	10/19/2020.	04/27/2031.
60687Y AT 6	MIZUHO FINANCIAL GROUP		D	2	1.G FE	2,038,380	111.753	2,235,060	2,000,000	2,016,065	0	(8,020)	0	0	4.254	3.816	MS	25,997	85,080	01/25/2019.	09/11/2029.
62947Q AY 4	NXP BV / NXP Funding LLC		D	2	2.B FE	7,999,120	119.899	9,591,920	8,000,000	7,999,201	0	57	0	0	5.550	5.551	JD	37,000	444,000	12/03/2018.	12/01/2028.
62947Q AZ 1	NXP BV / NXP Funding LLC		D	2	2.B FE	7,997,680	107.473	8,597,840	8,000,000	7,998,714	0	551	0	0	4.875	4.883	MS	130,000	390,000	12/03/2018.	03/01/2024.
62954H AK 4	NXP BV/NXP FDG/NXP USA		D	2	2.B FE	1,978,160	100.813	2,016,260	2,000,000	1,978,202	0	42	0	0	3.125	3.199	FA	5,382	0	11/15/2021.	02/15/2042.
62954H AM 0	NXP BV/NXP FDG/NXP USA		D	2	2.B FE	987,700	100.184	1,001,840	1,000,000	987,721	0	21	0	0	3.250	3.315	MN	2,799	0	11/15/2021.	11/30/2051.
632525 AW 1	NATIONAL AUSTRALIA BANK		D		2.A FE	2,798,820	94.031	2,820,930	3,000,000	2,804,099	0	5,279	0	0	2.648	3.098	JJ	36,851	39,720	04/13/2021.	01/14/2041.
6325C0 DJ 7	NATIONAL AUSTRALIA BANK		D		1.D FE	7,711,875	108.388	8,129,100	7,500,000	7,619,354	0	(21,596)	0	0	3.500	3.155	JJ	124,688	262,500	06/16/2017.	01/10/2027.
63859W AF 6	NATIONWIDE BLDG SOCIETY		D	2	2.B FE	475,011	106.694	533,470	500,000	477,680	0	1,561	0	0	4.125	4.656	AO	4,182	20,625	04/06/2020.	10/18/2032.
63861V AB 3	NATIONWIDE BLDG SOCIETY		D	2	2.A FE	10,000,000	110.279	11,027,900	10,000,000	10,000,000	0	0	0	0	4.302	4.110	MS	135,035	430,200	03/01/2018.	03/08/2029.
639057 AB 4	NATWEST GROUP PLC		D	2	2.B FE	1,000,000	98.788	987,880	1,000,000	1,000,000	0	0	0	0	3.032	3.032	MN	2,779	30,320	08/25/2020.	11/28/2035.
654744 AD 3	NISSAN MOTOR CO		D	2	2.C FE	602,484	111.955	671,730	600,000	602,221	0	(205)	0	0	4.810	4.757	MS	8,337	28,860	09/11/2020.	09/17/2030.
68620Y A# 9	ORIGIN ENERGY FINANCE Series 2019A		D		2.B	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	5.160	5.160	JJ	118,967	258,000	01/15/2019.	01/15/2029.
714264 AH 1	PERNOD-RICARD SA		D		2.A FE	1,991,600	101.966	2,039,320	2,000,000	1,999,474	0	948	0	0	4.250	4.300	JJ	39,194	85,000	01/05/2012.	07/15/2022.
714295 AA 0	PERRIGO FINANCE PLC		D	2	3.A FE	5,926,673	99.641	5,729,358	5,750,000	5,915,834	0	(4,245)	0	0	4.900	4.688	JD	12,522	281,750	08/11/2020.	12/15/2044.
71429M AB 1	PERRIGO FINANCE UNLIMITE		D	2	3.A FE	507,920	106.944	534,720	500,000	503,938	0	(893)	0	0	4.375	4.158	MS	6,441	21,875	03/01/2017.	03/15/2026.
74977R CM 4	RABOBANK NEDERLAND		D		1.D FE	5,107,307	159.724	5,408,255	3,386,000	5,106,251	0	(1,056)	0	0	5.800	3.799	MS	49,643	98,194	06/15/2021.	09/30/2110.
767201 AL 0	Rio Tinto Finance		D		1.F FE	2,819,375	133.382	3,334,550	2,500,000	2,776,058	0	(9,324)	0	0	5.200	4.336	MN	21,306	130,000	12/01/2016.	11/02/2040.
76720A AD 8	RIO TINTO FIN USA PLC		D	2	1.F FE	3,372,707	128.619	3,187,179	2,478,000	3,333,048	0	(33,092)	0	0	4.750	2.519	MS	32,369	117,705	10/16/2020.	03/22/2042.
76720A AG 1	RIO TINTO FIN USA PLC		D	2	1.F FE	6,923,990	119.826	8,387,820	7,000,000	6,931,015	0	2,061	0	0	4.125	4.197	FA	104,271	288,750	09/07/2018.	08/21/2042.
77578J AB 4	ROLLS-ROYCE PLC		D	2	3.C FE	2,937,978	101.613	2,922,390	2,876,000	2,901,753	0	(6,730)	0	0	3.625	3.355	AO	22,299	104,255	02/25/2016.	10/14/2025.
78081B AM 5	ROYALTY PHARMA PLC		D	2	2.C FE	2,885,880	99.381	2,981,430	3,000,000	2,888,704	0	2,128	0	0	3.550	3.763	MS	35,204	106,500	08/28/2020.	09/02/2050.
78081B AP 8	ROYALTY PHARMA PLC		D	2	2.C FE	975,650	95.887	958,870	1,000,000	975,867	0	217	0	0	3.350	3.481	MS	14,424	0	07/15/2021.	09/02/2051.
81180W AL 5	SEAGATE HDD CAYMAN		D		3.A FE	3,945,000	107.106	4,284,240	4,000,000	3,981,518	0	5,586	0	0	4.750	4.918	JJ	95,000	190,000	06/05/2014.	01/01/2025.
81180W AR 2	SEAGATE HDD CAYMAN		D	2	3.A FE	937,500	109.100	1,091,000	1,000,000	962,580	0	5,753	0	0	4.875	5.688	JD	4,063	48,750	03/01/2017.	06/01/2027.
81725W AG 8	SENSATA TECHNOLOGIES BV		D		3.C FE	2,872,500	105.122	3,153,660	3,000,000	2,971,421	0	14,861	0	0	4.875	5.443	AO	30,875	146,250	01/21/2014.	10/15/2023.
822582 BF 8	SHELL INTERNATIONAL FIN		D		1.D FE	3,598,230	121.779	3,653,370	3,000,000	3,565,830	0	(16,043)	0	0	4.375	3.220	MN	18,229	131,250	12/09/2019.	05/11/2045.
826200 AD 9	SIEMENS FINANCIERINGSMAT		D		1.E FE	4,990,200	119.339	5,966,950	5,000,000	4,996,416	0	651	0	0	6.125	6.143	FA	113,993	306,250	01/27/2009.	08/17/2026.
82620K AT 0	SIEMENS FINANCIERINGSMAT		D		1.E FE	3,653,055	124.031	4,223,256	3,405,000	3,635,387	0	(5,463)	0	0	4.200	3.779	MS	41,711	143,010	10/16/2019.	03/16/2047.
83367T BT 5	Societe Generale		D		2.C FE	2,535,500	131.954	2,639,080	2,000,000	2,516,797	0	(12,838)	0	0	5.625	3.945	MN	11,563	112,500	07/20/2020.	11/24/2045.
853254 AN 0	STANDARD CHARTERED PLC		D		2.B FE	2,899,631	128.096	3,042,280	2,375,000	2,879,622	0	(13,496)	0	0	5.700	4.218	MS	35,724	135,375	07/13/2020.	03/26/2044.
853254 BU 3	STANDARD CHARTERED PLC		D	2	2.B FE	1,350,000	98.788	1,333,638	1,350,000	1,350,000	0	0	0	0	3.265	3.265	FA	16,284	33,058	11/10/2020.	02/18/2036.
85771P AL 6	Statoilhydro ASA ADR		D		1.D FE	5,772,604	116.514	5,793,076	4,972,000	5,771,292	0	(1,311)	0	0	3.950	2.932	MN	25,095	19,197	12/29/2021.	05/15/2043.
85771P AQ 5	Statoilhydro ASA ADR		D		1.D FE	260,360	129.729	259,458	200,000	259,904	0	(456)	0	0	4.800	2.934	MN	1,413	4,800	10/05/2021.	11/08/2043.
85917P AB 3	Steris PLC		D	2	2.B FE	4,526,330	109.690	4,936,050	4,500,000	4,526,012	0	(318)	0	0	3.750	3.717	MS	49,688	76,875	06/02/2021.	03/15/2051.
86964W AB 8	SUZANO AUSTRIA GMBH		D	2	2.C FE	1,966,250	126.827	1,902,405	1,500,000	1,959,833	0	(6,417)	0	0	7.000	4.856	MS	30,625	52,500	04/26/2021.	03/16/2047.
87089N AA 8	SWISS RE FINANCE LUX		D	2	1.F FE	1,141,250	112.250	1,122,500	1,000,000	1,114,987	0	(13,880)	0	0	5.000	3.209	AO	12,361	50,000	01/28/2020.	04/02/2049.
87927V AF 5	Telecom Italia Capital		D		3.B FE	10,989,220	107.832	12,400,680	11,500,000	11,165,854	0	17,920	0	0	6.375	6.734	MN	93,677	733,125	05/23/2007.	11/15/2033.
879385 AD 4	Telefonica Europe		D		2.C FE	10,145,600	141.374	14,137,400	10,000,000	10,079,972	0	(6,128)	0	0	8.250	8.120	MS	242,917	825,000	09/14/2000.	09/15/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87938W AC 7	Telefonica Emisiones Sau		D		2.C FE	7,000,000	142.845	9,999,150	7,000,000	7,000,000	0	0	0	0	7.045	7.045	JD	15,068	493,150	06/09/2006.	06/20/2036.
87938W AX 1	Telefonica Emisiones Sau		D	2	2.C FE	627,490	130.488	652,440	500,000	622,669	0	(2,536)	0	0	5.520	4.013	MS	9,200	27,600	01/17/2020.	03/01/2049.
881575 AC 8	Tesco PLC		D		2.C FE	4,524,520	130.693	4,574,255	3,500,000	4,469,236	0	(43,775)	0	0	6.150	3.809	MN	27,504	215,250	09/25/2020.	11/15/2037.
88167A AE 1	TEVA PHARMACEUTICALS NE		D		3.C FE	1,838,970	94.157	1,883,140	2,000,000	1,908,830	0	17,012	0	0	3.150	4.220	AO	15,750	63,000	08/04/2017.	10/01/2026.
89153V AB 5	TOTAL CAPITAL INTL SA		D		1.E FE	4,830,250	100.316	5,015,800	5,000,000	4,997,455	0	19,686	0	0	2.875	3.280	FA	53,507	143,750	03/29/2012.	02/17/2022.
89153V AW 9	TOTAL CAPITAL INTL SA		D	2	1.E FE	500,000	106.394	531,970	500,000	500,000	0	0	0	0	3.386	3.386	JD	94	16,930	06/24/2020.	06/29/2060.
902133 AG 2	Tyco Electronics		D		1.G FE	12,692,631	152.092	13,079,912	8,600,000	12,371,582	0	(93,311)	0	0	7.125	3.476	AO	153,188	327,750	11/15/2021.	10/01/2037.
90352J AC 7	UBS GROUP FUNDING SWITZE		D	2	1.G FE	12,390,420	110.823	13,298,760	12,000,000	12,222,643	0	(38,434)	0	0	4.253	3.852	MS	138,931	510,360	01/16/2019.	03/23/2028.
904678 AS 8	UNICREDIT SPA		D	2	3.A FE	500,000	109.066	545,330	500,000	500,000	0	0	0	0	5.459	5.459	JD	76	27,295	06/23/2020.	06/30/2035.
91911T AH 6	VALE OVERSEAS LIMITED		D		2.C FE	4,725,590	133.048	7,317,640	5,500,000	4,821,882	0	21,143	0	0	6.875	8.310	MN	42,014	378,125	06/07/2016.	11/21/2036.
91911T AK 9	VALE OVERSEAS LIMITED		D		2.C FE	2,750,000	134.423	3,360,575	2,500,000	2,723,018	0	(6,796)	0	0	6.875	6.051	MN	24,349	171,875	07/20/2017.	11/10/2039.
91912E AA 3	Vale SA		D		2.C FE	1,593,750	119.272	2,981,800	2,500,000	1,655,913	0	13,126	0	0	5.625	9.341	MS	42,969	140,625	03/01/2016.	09/11/2042.
92769V AJ 8	VIRGIN MEDIA FINANCE PLC		D	2	4.B FE	500,000	99.656	498,280	500,000	500,000	0	0	0	0	5.000	5.000	JJ	11,528	27,361	06/01/2020.	07/15/2030.
92769X AP 0	VIRGIN MEDIA SECURED FIN		D	2	3.C FE	1,338,190	105.761	1,322,013	1,250,000	1,317,370	0	(15,971)	0	0	5.500	3.974	MN	8,785	68,750	09/03/2020.	05/15/2029.
92857W AB 6	Vodafone Group PLC		D		2.B FE	5,053,550	132.978	6,648,900	5,000,000	5,031,393	0	(1,968)	0	0	6.250	6.170	MN	26,910	312,500	02/25/2003.	11/30/2032.
92857W AQ 3	Vodafone Group PLC		D		2.B FE	3,432,030	135.790	4,073,700	3,000,000	3,360,119	0	(15,570)	0	0	6.150	5.010	FA	63,550	184,500	11/15/2016.	02/27/2037.
92857W BM 1	Vodafone Group PLC		D		2.B FE	2,991,000	130.564	3,916,920	3,000,000	2,991,583	0	142	0	0	5.250	5.270	MN	13,563	157,500	10/02/2018.	05/30/2048.
92857W BS 8	Vodafone Group PLC		D		2.B FE	1,134,880	126.425	1,264,250	1,000,000	1,129,156	0	(2,513)	0	0	4.875	4.088	JD	1,625	48,750	08/19/2019.	06/19/2049.
92858R AA 8	VMED O2 UK FINANCING I		D	2	3.C FE	1,508,125	98.162	1,472,430	1,500,000	1,505,033	0	(2,233)	0	0	4.250	4.077	JJ	29,396	51,531	04/26/2021.	01/31/2031.
92936M AD 9	WPP FINANCE 2010		D		2.B FE	3,958,528	112.551	4,231,918	3,760,000	3,940,325	0	(5,038)	0	0	5.125	4.758	MS	61,022	192,700	02/08/2018.	09/07/2042.
92936M AE 7	WPP FINANCE 2010		D		2.B FE	816,072	120.244	859,745	715,000	807,407	0	(2,388)	0	0	5.625	4.675	MN	5,139	40,219	02/06/2018.	11/15/2043.
961214 EG 4	Westpac Bkg Corp		D		2.A FE	1,000,000	117.144	1,171,440	1,000,000	1,000,000	0	0	0	0	4.421	4.421	JJ	19,280	44,210	07/16/2019.	07/24/2039.
961214 EQ 2	Westpac Bkg Corp		D		2.A FE	2,000,000	98.299	1,965,980	2,000,000	2,000,000	0	0	0	0	2.963	2.963	MN	7,572	59,260	11/09/2020.	11/16/2040.
961214 EU 3	Westpac Bkg Corp		D		1.D FE	2,000,000	99.783	1,995,660	2,000,000	2,000,000	0	0	0	0	1.019	1.019	MN	2,434	0	11/08/2021.	11/18/2024.
961214 EY 5	Westpac Bkg Corp		D		2.A FE	5,000,000	99.297	4,964,850	5,000,000	5,000,000	0	0	0	0	3.133	3.133	MN	18,711	0	11/08/2021.	11/18/2041.
98420E AC 9	XLIT LTD		D		2.A FE	2,760,664	108.501	3,002,223	2,767,000	2,764,274	0	765	0	0	4.450	4.483	MS	31,125	123,132	01/25/2017.	03/31/2025.
98420E AD 7	XLIT LTD		D		2.A FE	5,886,206	137.311	6,232,546	4,539,000	5,847,679	0	(28,068)	0	0	5.500	3.649	MS	63,105	180,895	04/26/2021.	03/31/2045.
G1696# BB 1	Bunzl Finance PLC Series A Note A-5		D		2.A	3,000,000	107.779	3,233,370	3,000,000	3,000,000	0	0	0	0	4.050	4.050	MN	15,525	121,500	05/15/2014.	05/15/2025.
G1696# BD 7	Bunzl Finance PLC Series C Note C-9		D		2.A	1,000,000	108.529	1,085,290	1,000,000	1,000,000	0	0	0	0	4.090	4.090	MN	5,226	40,900	05/15/2014.	05/15/2026.
G1846@ AU 1	CAPITA PLC Series D No RD-3		D		3.B	5,942,967	98.789	5,871,015	5,942,967	5,942,967	0	0	0	0	3.450	3.450	JJ	90,556	205,032	01/22/2015.	01/22/2023.
G6363# AP 2	NAC Aviation 29 DAC Series C		D		6. PL	4,078,334	77.200	3,977,355	5,152,014	3,977,355	(100,979)	(26,034)	1,134,683	0	6.450	5.853	FA	0	340,963	08/22/2020.	02/22/2024.
G6363# AQ 0	NAC Aviation 29 DAC Series D		D		6. PL	2,041,641	81.300	2,096,834	2,579,132	2,041,641	0	(9,169)	582,016	0	6.700	6.221	FA	0	177,138	08/22/2020.	02/22/2026.
G6363# AW 7	NAC Aviation 29 DAC Series J		D		6. PL	1,214,623	78.400	1,202,961	1,534,390	1,202,961	(11,661)	(905)	324,027	0	4.920	4.845	FA	0	78,273	08/27/2020.	02/27/2026.
G8038# AR 9	Serco Group Series D		D		2.C PL	2,000,000	99.628	1,992,567	2,000,000	2,000,000	0	0	0	0	3.970	3.970	AO	18,306	79,400	10/08/2020.	10/08/2032.
Q1629# AQ 0	Brisbane Airport		D		2.B	3,000,000	106.432	3,192,960	3,000,000	3,000,000	0	0	0	0	4.070	4.070	JD	5,427	122,100	06/15/2017.	06/15/2032.
Q3629# AJ 2	ETSA UTILITIES No. R2027-33/34		D		1.G	3,500,000	103.784	3,632,440	3,500,000	3,500,000	0	0	0	0	3.090	3.090	JD	6,008	108,150	06/11/2015.	06/11/2027.
Q3917# AA 2	FLINDERS PORTS Seeries A No. A-29		D		2.B PL	1,000,000	105.467	1,054,674	1,000,000	1,000,000	0	0	0	0	4.170	4.170	MS	11,931	41,700	09/18/2014.	09/18/2024.
Q3917# AB 0	FLINDERS PORTS Series B No. B-44		D		2.B PL	3,000,000	107.846	3,235,377	3,000,000	3,000,000	0	0	0	0	4.270	4.270	MS	36,651	128,100	09/18/2014.	09/18/2026.
Q3971@ AC 3	GPT RE LIMITED Series C - No. C-10/C-11		D		1.F	15,000,000	110.000	16,500,000	15,000,000	15,000,000	0	0	0	0	4.330	4.330	JJ	312,121	649,500	06/06/2014.	07/08/2029.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q8806#	AB	3	TABCORP FINANCE PTY LTD Series D		D		2.C FE	4,000,000	106.845	4,273,798	4,000,000	4,000,000	0	0	0	0	4.720	4.720	JD	9,964	188,800	06/12/2018.	06/12/2028.
Q8806#	AC	1	TABCORP FINANCE PTY LTD Series E		D		2.C FE	4,000,000	106.567	4,262,674	4,000,000	4,000,000	0	0	0	0	4.820	4.820	JD	10,176	192,800	06/12/2018.	06/12/2030.
Y7563*	AC	1	SEASPAN HOLDCO III LTD SERIES C		D		2.C PL	1,000,000	103.787	1,037,868	1,000,000	1,000,000	0	0	0	0	4.060	4.060	MJSD	2,932	21,879	05/21/2021.	06/05/2033.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			XXX	XXX	XXX	XXX	4,236,644,075	XXX	4,729,554,706	3,998,660,138	4,216,788,266	(112,640)	(7,067,940)	2,040,726	0	XXX	XXX	XXX	45,717,400	175,856,161	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
02660T	EQ	2	AMERICAN HOME MORTGAGE INVESTM SERIES 20			4	1.A FM	127,466	100.257	131,134	130,797	129,118	0	1,001	0	0	1.843	2.085	MON	194	2,129	03/19/2015.	09/25/2045.
12647P	AA	6	CREDIT SUISSE MORTGAGE TRUST SERIES 2013			4	1.A	1,476,757	100.623	1,482,945	1,473,763	1,472,296	0	(3,702)	0	0	3.000	2.964	MON	3,684	44,213	02/02/2015.	08/25/2043.
12649R	BF	8	Credit Suisse Mortgage Trust Series 2015			4	1.A	184,242	100.601	182,161	181,073	181,450	0	(1,193)	0	0	3.500	3.238	MON	528	6,338	04/29/2015.	02/25/2045.
17315C	AM	9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-			4	1.A FM	1,368,643	99.417	1,389,319	1,397,466	1,383,577	0	(1,516)	0	0	2.492	2.827	MON	2,902	35,495	11/13/2013.	02/10/2051.
46640M	AA	8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL			4	1.A	566,041	100.360	569,413	567,371	566,110	0	(8)	0	0	3.000	3.030	MON	1,418	16,993	01/26/2015.	07/25/2043.
46648C	AH	7	JP Morgan Mortgage Trust SERIES 20171 CL			4	1.A	1,458,602	100.901	1,511,400	1,497,904	1,460,362	0	(14,494)	0	0	3.500	4.957	MON	4,369	52,240	02/17/2017.	01/25/2047.
81744F	HK	6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS			4	1.A FM	994,366	97.177	1,065,155	1,096,097	1,022,037	0	(6,700)	0	0	0.504	2.051	MON	169	5,503	10/23/2014.	05/20/2035.
82280R	AG	4	Shellpoint Co-Originator Trus SERIES 201			4	1.A	1,397,845	99.830	1,457,666	1,460,149	1,401,518	0	(22,599)	0	0	3.500	6.212	MON	4,259	51,105	03/16/2017.	04/25/2047.
97652P	AA	9	Winwater Mortgage Loan Trust SERIES 2014			4	1.A	836,634	100.152	809,327	808,098	834,329	0	48	0	0	3.906	1.604	MON	2,630	31,180	07/22/2016.	06/20/2044.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							8,410,596	XXX	8,598,520	8,612,718	8,450,797	0	(49,163)	0	0	XXX	XXX	XXX	20,153	245,196	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
05525M	AA	4	BANC OF AMERICA MERRILL LYNCH SERIES 201			4	1.A	18,539,946	117.665	21,179,700	18,000,000	18,386,002	0	(23,619)	0	0	4.185	3.997	MON	41,849	763,817	08/01/2014.	08/15/2046.
056083	AL	2	BXP TRUST SERIES 2017GM CLASS (CMBS) D			4	1.A	1,882,891	102.127	2,042,540	2,000,000	1,899,790	0	4,485	0	0	3.425	4.145	MON	5,708	69,447	02/16/2018.	06/13/2039.
056083	AN	8	BXP TRUST SERIES 2017GM CLASS (CMBS) E			4	1.A	941,511	99.603	996,030	1,000,000	951,013	0	2,194	0	0	3.425	4.129	MON	2,854	34,724	06/21/2017.	06/13/2039.
05952A	AH	7	Banc of America Comm Mtg Inc REMIC Ser			4	1.A FM	146,300	98.446	160,487	163,020	163,020	0	1,385	0	0	6.567	8.029	MON	892	10,854	06/20/2008.	02/10/2051.
12515H	BB	0	CD COMMERCIAL MORTGAGE TRUST SERIES 2017			4	1.A	5,149,763	107.042	5,352,100	5,000,000	5,128,134	0	(8,307)	0	0	3.684	3.508	MON	15,350	184,200	07/24/2017.	08/15/2050.
125333	AG	9	CITIGROUP COMMERCIAL MORTGAGE SERIES 201			4	1.A	953,494	99.403	994,030	1,000,000	993,708	0	9,831	0	0	3.752	4.835	MON	3,127	38,045	07/24/2017.	07/10/2030.
12591T	AG	1	COMM MORTGAGE TRUST SERIES 2014LC15 CLAS			4	1.A	2,034,711	104.985	1,942,223	1,850,000	1,898,292	0	(21,877)	0	0	4.198	2.935	MON	6,472	77,663	03/18/2015.	04/10/2047.
12595H	AJ	7	COMM MORTGAGE TRUST SERIES 2017PANW CLAS			4	3.B FE	8,274,677	99.062	8,469,801	8,550,000	8,362,789	0	21,162	0	0	3.809	4.426	MON	27,137	336,981	10/20/2017.	10/10/2029.
50180L	AE	0	Lehman UBS Comm Mtg Trust REMIC Ser 20			4	1.D FM	1,533,166	99.452	2,614,500	2,628,907	1,533,166	0	0	0	0	6.318	10.209	MON	9,228	165,501	04/18/2008.	04/15/2041.
55375K	AG	1	MORGAN STANLEY MORTGAGE CAPIT SERIES 201			4	1.A	5,108,996	103.425	5,171,250	5,000,000	5,088,627	0	(4,710)	0	0	3.865	3.653	MON	16,103	189,604	08/11/2017.	09/13/2039.
55375K	AJ	5	MORGAN STANLEY MORTGAGE CAPIT SERIES 201			4	1.A	4,761,914	100.970	5,048,500	5,000,000	4,796,887	0	9,294	0	0	3.865	4.422	MON	16,103	189,604	03/05/2018.	09/13/2039.
63874T	AG	2	NATIXIS COMMERCIAL MORTGAGE S SERIES 201			4	1.D FE	1,029,992	101.212	1,012,120	1,000,000	1,026,285	0	(1,389)	0	0	4.036	3.668	MON	3,363	40,361	04/12/2019.	08/15/2038.
78413M	AE	8	SFAVE COMMERCIAL MORTGAGE SECU SERIES 20			4	1.A	6,889,163	108.901	8,015,114	7,360,000	7,017,614	0	22,466	0	0	4.144	4.995	MON	25,417	304,998	06/01/2016.	01/05/2035.
78426R	AE	2	SG COMMERCIAL MORTGAGE SECURI SERIES 201			4	1.A	991,123	104.627	1,046,270	1,000,000	991,903	0	276	0	0	4.509	4.630	MON	3,758	45,721	02/01/2019.	02/15/2041.
98162J	AN	6	WORLDWIDE PLAZA TRUST SERIES 2017WWP CLA			4	1.A	9,972,865	95.157	10,276,956	10,800,000	10,267,245	0	76,218	0	0	3.596	4.582	MON	32,360	393,712	10/31/2017.	11/10/2036.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							68,210,512	XXX	74,321,621	70,351,927	68,504,475	0	87,409	0	0	XXX	XXX	XXX	209,721	2,845,232	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00111@	AA	2	AES Hawaii Inc				5.C	487,000	96.869	471,752	487,000	487,000	0	0	0	0	6.870	6.929	MJSD	93	33,457	07/30/2003.	06/30/2022.
03027W	AJ	1	AMERICAN TOWER TRUST I				1.A FE	3,478,652	100.151	3,540,338	3,535,000	3,524,703	0	8,243	0	0	3.070	3.340	MON	4,823	108,525	12/03/2015.	03/15/2023.
05590#	AA	9	BP HOUSTON HQ 2017 CTL Pass Through Trus				1.F	823,691	102.994	848,351	823,691	823,691	0	0	0	0	3.540	3.566	MON	1,296	29,159	11/21/2017.	11/15/2032.
08861@	AA	7	Walgreen Company				2.C Z	2,060,624	112.760	2,323,556	2,060,624	2,060,624	0	0	0	0	6.043	6.120	MON	5,534	124,670	10/12/2006.	08/15/2031.
12718@	AA	4	Costco Bayonne CTL 2019-16				1.C Z	1,439,489	102.913	1,481,422	1,439,489	1,439,489	0	0	0	0	3.330	3.353	MON	2,130	47,935	12/20/2019.	03/31/2044.
22944@	AA	9	Fusco Park Street Series 2008 A-1				1.G Z	5,859,058	107.995	6,327,468	5,859,058	5,859,058	0	0	0	0	6.460	6.548	MON	16,822	378,848	07/23/2008.	07/15/2026.
233046	AF	8	DB Master Finance LLC SERIES 20171A CLAS			4	2.B FE	2,887,500	104.827	3,026,880	2,887,500	2,887,500	0	0	0	0	4.030	4.050	FMAN	13,253	116,366	09/14/2017.	11/20/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201		..	4	2.A FE	2,910,000	105.600	3,072,960	2,910,000	2,910,000	0	0	0	0	4.328	4.351	JAJO	23,090	125,945	04/18/2018.	07/25/2048.
31953* AL 6	BNSF Railway Series A Note A-16		..		1.C	776,824	109.528	850,839	776,824	776,824	0	0	0	0	5.960	5.959	MN	5,916	46,611	10/16/2007.	10/15/2027.
31953* AM 4	BNSF Railway Series B Note B-16		..		1.C	77,940	109.528	85,366	77,940	77,940	0	0	0	0	5.960	5.959	MN	594	4,628	10/16/2007.	10/15/2027.
31953* AN 2	BNSF Railway Series C Note C-16		..		1.C	503,841	109.528	551,846	503,841	503,841	0	0	0	0	5.960	5.959	MN	3,837	29,235	10/16/2007.	10/15/2027.
31953* AP 7	BNSF Railway Series D Note D-16		..		1.C	206,694	109.528	226,387	206,694	206,694	0	0	0	0	5.960	5.959	MN	1,574	11,933	10/16/2007.	10/15/2027.
31953* AQ 5	BNSF Railway Series E Note E-16		..		1.C	270,836	109.528	296,641	270,836	270,836	0	0	0	0	5.960	5.959	MN	2,063	15,853	10/16/2007.	10/15/2027.
31953* AR 3	BNSF Railway Series F Note F-16		..		1.C	239,476	109.551	262,347	239,476	239,476	0	0	0	0	5.960	5.961	MN	1,824	13,871	12/13/2007.	12/13/2027.
38081E AA 9	Golden Bear SERIES 20161A CLASS A		..	4	1.A FE	1,858,584	103.396	1,921,702	1,858,584	1,858,584	0	0	0	0	3.750	3.824	MS	19,167	69,697	06/15/2016.	09/20/2047.
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B		..	4	1.C FE	397,498	101.436	403,399	397,688	397,500	0	1	0	0	3.230	3.265	MON	571	12,845	07/23/2020.	04/15/2055.
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A		..	4	1.A FE	1,140,595	103.703	1,182,128	1,139,917	1,140,593	0	0	0	0	3.740	3.753	MON	1,895	42,633	10/05/2017.	10/15/2052.
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A		..	4	1.A FE	1,680,035	104.579	1,714,560	1,639,488	1,678,815	0	(105)	0	0	4.290	3.474	MON	2,149	70,334	12/01/2016.	09/20/2047.
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		..	4	1.A FE	810,058	103.646	839,972	810,424	810,077	0	(50)	0	0	3.840	3.888	MON	951	31,120	04/22/2015.	09/20/2040.
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A		..	4	1.A FE	1,178,352	104.355	1,229,780	1,178,458	1,178,355	0	0	0	0	4.050	4.088	MON	1,458	47,727	02/04/2016.	09/20/2041.
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A		..	4	1.A FE	1,455,942	103.501	1,507,408	1,456,419	1,455,961	0	0	0	0	3.750	3.793	MON	1,669	54,616	05/25/2016.	09/20/2041.
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		..	4	1.A FE	466,009	103.678	471,373	454,651	465,600	0	5	0	0	3.910	2.873	MON	444	17,777	09/15/2016.	09/20/2042.
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		..	4	1.A FE	688,223	103.709	696,426	671,520	687,797	0	(24)	0	0	4.070	3.141	MON	835	27,331	07/26/2017.	09/20/2048.
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		..	4	1.A FE	481,148	104.762	504,094	481,180	481,148	0	0	0	0	4.280	4.321	MON	629	20,595	11/18/2015.	09/20/2041.
43722* AA 5	Home Depot SWCTL		..		1.F	979,955	105.822	1,037,012	979,955	979,955	0	0	0	0	3.370	3.394	MON	1,468	33,024	08/17/2020.	10/15/2040.
466365 AC 7	Jack in the Box Funding LLC SERIES 20191		..	4	2.B FE	992,500	106.533	1,057,340	992,500	992,500	0	0	0	0	4.970	5.000	FMAN	4,933	49,327	06/28/2019.	08/25/2049.
486606 H@ 8	Kayne Anderson Midstream Series CC No. R		..		1.A FE	2,747,748	100.995	2,775,083	2,747,748	2,747,748	0	0	0	0	3.950	3.951	JD	3,618	108,536	05/03/2012.	05/03/2022.
56602# AA 8	Marriott International Aka Marbeth Lease		..		2.C	875,472	102.373	896,245	875,472	875,472	0	0	0	0	8.550	8.701	MON	2,911	74,795	11/16/1999.	11/17/2022.
69373V AA 3	Pacefunding SERIES 20181A CLASS AA		..	4	1.A FE	2,606,239	106.152	2,766,575	2,606,239	2,606,239	0	0	0	0	4.540	4.583	MON	3,615	118,365	03/19/2018.	09/20/2049.
69373V AB 1	Pacefunding SERIES 20181A CLASS AB		..	4	1.A FE	2,808,313	106.152	2,981,081	2,808,313	2,808,313	0	0	0	0	4.540	4.583	MON	3,896	127,542	07/20/2018.	09/20/2049.
69375P AA 4	Pacefunding SERIES 20182A CLASS AA		..	4	1.A FE	4,128,643	108.316	4,471,981	4,128,643	4,128,643	0	0	0	0	4.890	4.944	MON	6,730	201,325	10/23/2018.	09/22/2053.
69375P AB 2	Pacefunding SERIES 20182A CLASS AB		..	4	2.B FE	28,497	108.316	30,866	28,497	28,497	0	0	0	0	7.110	7.224	MON	68	2,021	10/23/2018.	09/22/2053.
69375P AC 0	Pacefunding SERIES 20182A CLASS BA		..	4	1.A FE	2,769,811	101.633	2,815,042	2,769,811	2,769,811	0	0	0	0	4.890	4.972	MON	4,515	135,063	10/15/2018.	09/22/2053.
69375P AD 8	Pacefunding SERIES 20182A CLASS BB		..	4	2.B FE	40,147	101.633	40,803	40,147	40,147	0	0	0	0	7.110	7.271	MON	95	2,847	10/15/2018.	09/22/2053.
72703P AB 9	Planet Fitness Master Issuer SERIES 2018		..	4	2.C FE	2,902,500	102.415	2,972,595	2,902,500	2,902,500	0	0	0	0	4.666	4.656	MJSD	9,781	135,431	07/19/2018.	09/05/2048.
74043A AL 5	Preferred Term XXIII 144A		..		3.B FE	0	80.000	0	0	0	0	0	0	0	5.792	0.000	MJSD	0	29,804	09/18/2006.	09/22/2036.
83546D AJ 7	Sonic Capital LLC SERIES 20201A CLASS A2		..	4	2.B FE	962,925	107.495	1,060,617	986,667	963,962	0	645	0	0	4.336	4.590	MON	1,307	42,782	03/13/2020.	01/20/2050.
84858W AA 4	SPIRIT AIR 2017-1 PTT AA		..		1.G FE	494,887	101.500	485,464	478,290	492,211	0	(1,174)	0	0	3.375	2.830	FA	6,098	16,142	10/24/2019.	02/15/2030.
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181		..	4	1.G FE	7,341,788	109.771	8,179,799	7,451,694	7,349,054	0	2,548	0	0	5.310	5.486	JAJO	67,047	395,685	12/11/2018.	04/30/2049.
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181		..	4	1.F FE	13,219,725	104.802	13,858,510	13,223,517	13,219,567	0	90	0	0	5.680	5.723	FMAN	85,541	751,096	11/20/2018.	11/20/2048.
87168* AA 3	HIGHLAND DALLAS Ground Lease Tr-18 9		..		1.E FE	4,999,974	98.868	4,943,351	4,999,974	4,999,974	0	0	0	0	4.961	5.013	MON	14,470	248,049	10/11/2018.	10/10/2053.
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS		..	4	2.B FE	304,675	104.828	300,332	286,500	302,499	0	(513)	0	0	4.970	4.448	FMAN	1,424	14,239	08/02/2017.	05/25/2046.
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS		..	4	2.B FE	4,850,000	108.903	5,281,796	4,850,000	4,850,000	0	0	0	0	4.940	4.971	FMAN	21,962	239,590	11/14/2018.	11/25/2048.
88159D AA 3	TES LLC SERIES 20171A CLASS A		..	4	2.A FE	8,520,595	104.748	8,926,373	8,521,760	8,520,096	0	36	0	0	4.330	4.331	AO	72,773	368,992	11/03/2017.	10/20/2047.
90783W AA 1	UNP RR CO 2006 PASS TRST		..		1.D FE	2,321,873	114.445	2,693,904	2,353,885	2,341,405	0	643	0	0	5.866	6.055	JJ	68,656	138,079	01/12/2009.	07/02/2030.
91854* AA 4	Verizon Irving TX CTL Cert No 24		..		2.A	4,299,008	109.588	4,711,181	4,299,008	4,299,008	0	0	0	0	3.620	3.647	MON	6,917	155,624	08/16/2016.	08/15/2036.
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A		..	4	1.G FE	9,415,523	106.777	10,056,855	9,418,559	9,414,885	0	87	0	0	4.730	4.733	AO	75,487	445,498	06/04/2018.	04/30/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94978# AH 0	CVS Corporation		..		2.B	2,864,531	108.156	3,098,154	2,864,531	2,864,531	0	0	0	0	7.530	7.649	MON	12,582	206,516	09/25/2001.	01/10/2024.
03329L AY 7	Anchorage Credit Funding Ltd SERIES 2015		D	4	1.D FE	4,000,000	98.937	3,957,480	4,000,000	4,000,000	0	0	0	0	4.628	4.626	AO	33,939	185,120	01/17/2020.	04/25/2038.
03330E AJ 3	Anchorage Credit Funding Ltd SERIES 2016		D		1.A FE	14,000,000	97.171	13,603,940	14,000,000	14,000,000	0	0	0	0	2.871	2.881	JAJO	70,340	301,455	12/24/2020.	01/28/2039.
03330L AS 7	Anchorage Credit Funding Ltd SERIES 2018		D		1.G FE	5,000,000	99.515	4,975,750	5,000,000	5,000,000	0	0	0	0	3.424	3.439	JAJO	26,631	0	10/25/2021.	07/25/2036.
03330P AA 7	Anchorage Credit Funding Ltd SERIES 2018		D	4	1.A FE	3,000,000	99.380	2,981,400	3,000,000	3,000,000	0	0	0	0	4.100	4.099	AO	22,550	123,000	01/26/2018.	04/25/2036.
03331F AA 8	Anchorage Credit Funding Ltd SERIES 2019		D	4	1.A FE	2,500,000	98.888	2,472,200	2,500,000	2,500,000	0	0	0	0	4.620	4.619	AO	21,175	115,500	02/19/2019.	04/25/2037.
03331X AA 9	Anchorage Credit Funding Ltd SERIES 2019		D	4	1.A FE	1,000,000	98.787	987,870	1,000,000	1,000,000	0	0	0	0	4.430	4.429	JJ	19,197	44,300	05/02/2019.	07/25/2037.
03332A AC 4	Anchorage Credit Funding Ltd SERIES 2020		D	4	1.D FE	2,000,000	98.891	1,977,820	2,000,000	2,000,000	0	0	0	0	4.169	4.188	JAJO	15,286	83,380	02/14/2020.	04/25/2038.
03755H AG 8	Apex Credit CLO LLC SERIES 20181A CLASS		D	4	1.C FE	2,081,040	100.238	2,213,255	2,208,000	2,099,895	0	11,344	0	0	1.735	2.783	JAJO	7,234	39,814	05/27/2020.	04/25/2031.
04015W BE 3	ARES CLO Ltd SERIES 201639A CLASS BR		D		1.C FE	10,000,000	100.000	10,000,000	10,000,000	10,000,000	0	0	0	0	1.732	1.735	JAJO	36,073	28,788	08/11/2021.	04/18/2031.
04016G BB 3	ARES CLO Ltd SERIES 201640A CLASS A1		D		1.A FE	7,500,000	99.952	7,496,400	7,500,000	7,500,000	0	0	0	0	1.002	1.003	JAJO	6,677	0	11/10/2021.	01/15/2029.
04942J AE 1	Atlas Senior Loan Fund LTD SERIES 201810		D	4	1.C FE	5,661,615	100.216	6,012,960	6,000,000	5,712,339	0	31,220	0	0	1.624	2.686	JAJO	21,107	103,222	06/09/2020.	01/15/2031.
08180E BJ 2	Benefit Street Partners CLO L SERIES 201		D		1.A FE	4,560,004	99.987	4,558,500	4,559,093	4,559,979	0	(25)	0	0	1.128	1.125	JAJO	10,430	0	11/16/2021.	07/20/2029.
09628V AQ 7	Bluemountain CLO Ltd SERIES 20163A CLASS		D	4	1.C FE	8,500,000	99.749	8,478,665	8,500,000	8,500,000	0	0	0	0	1.858	1.862	FMAN	20,617	161,053	11/02/2018.	11/15/2030.
10901A AA 4	Brigade Debt Funding I LTD SERIES 20182A		D	4	1.A FE	4,000,000	98.960	3,958,400	4,000,000	4,000,000	0	0	0	0	4.750	4.750	AO	34,833	190,000	08/30/2018.	10/25/2035.
10901A AJ 5	Brigade Debt Funding I LTD SERIES 20182A		D	4	1.B FE	7,050,000	99.105	6,986,903	7,050,000	7,050,000	0	0	0	0	3.289	3.289	AO	42,510	218,348	10/30/2020.	10/25/2035.
10901U AJ 1	Brigade Debt Funding I Ltd SERIES 20181A		D	4	1.B FE	10,000,000	99.464	9,946,400	10,000,000	10,000,000	0	0	0	0	3.249	3.249	AO	59,565	316,778	10/22/2020.	04/25/2036.
14310M BA 4	Carlyle Global Market Strateg SERIES 201		D	4	1.C FE	5,683,200	99.757	5,985,420	6,000,000	5,730,532	0	28,492	0	0	1.524	2.490	JAJO	19,299	96,531	05/27/2020.	04/17/2031.
14316C AJ 2	Carlyle Global Market Strateg SERIES 201		D	4	1.F FE	3,279,300	99.060	3,368,040	3,400,000	3,307,302	0	10,742	0	0	2.024	2.663	JAJO	14,907	72,281	06/05/2019.	07/15/2030.
15186A AA 9	Centerbridge Credit Funding L SERIES 202		D		1.A FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000	0	0	0	0	3.050	2.797	JAJO	0	0	12/21/2021.	01/25/2040.
17275G AA 4	Cirrus Funding 2018-1 Ltd SERIES 20181A		D	4	1.A FE	4,000,000	101.900	4,076,000	4,000,000	4,000,000	0	0	0	0	4.800	4.799	JJ	83,200	192,000	11/02/2018.	01/25/2037.
17275G AL 0	Cirrus Funding 2018-1 Ltd SERIES 20181A		D		1.B FE	5,000,000	98.599	4,929,950	5,000,000	5,000,000	0	0	0	0	3.214	3.214	JJ	69,637	80,350	01/11/2021.	01/25/2037.
30259A AA 0	FDF Limited SERIES 20173A CLASS A1		D	4	1.A FE	10,000,000	99.239	9,923,900	10,000,000	10,000,000	0	0	0	0	3.900	3.899	JJ	169,000	390,000	11/29/2017.	01/25/2036.
30259A AN 2	FDF Limited SERIES 20173A CLASS BR		D	4	1.D FE	9,210,000	98.801	9,099,572	9,210,000	9,210,000	0	0	0	0	3.374	3.374	JJ	134,656	194,216	11/24/2020.	01/25/2036.
38176P AG 7	Golub Capital Partners CLO Lt SERIES 201		D	4	1.F FE	8,000,000	100.000	8,000,000	8,000,000	8,000,000	0	0	0	0	3.593	3.606	FMAN	45,508	294,375	06/07/2019.	06/21/2031.
482739 AG 4	KVK CLO Ltd SERIES 20131A CLASS BR		D	4	1.A FE	1,460,850	100.000	1,500,000	1,500,000	1,469,307	0	5,045	0	0	1.572	2.244	JAJO	5,175	25,016	05/26/2020.	01/14/2028.
48273L AD 4	KVK CLO Ltd SERIES 20181A CLASS C		D	4	1.B FE	2,350,000	100.063	2,501,575	2,500,000	2,376,230	0	15,881	0	0	2.264	3.618	FMAN	6,603	57,930	05/28/2020.	05/20/2029.
50188G AV 5	LCM Ltd Partnership SERIES 18A CLASS CR		D	4	1.F FE	2,520,551	97.438	2,557,748	2,625,000	2,542,985	0	8,612	0	0	1.978	2.657	JAJO	10,530	54,322	06/05/2019.	04/20/2031.
55820N AQ 4	Madison Park Funding Ltd SERIES 201624A		D		1.C FE	8,000,000	100.037	8,002,960	8,000,000	8,000,000	0	0	0	0	1.878	1.883	JAJO	30,469	0	12/01/2021.	10/20/2029.
56578H AG 1	Marathon CLO LTD SERIES 20192A CLASS A2B		D	4	1.C FE	1,995,000	100.077	2,001,540	2,000,000	1,996,059	0	316	0	0	4.060	4.117	JAJO	16,014	81,200	11/21/2019.	01/20/2033.
60162P AE 2	Milos CLO LTD SERIES 20171A CLASS AR		D	4	1.A FE	1,421,600	100.123	1,601,968	1,600,000	1,450,684	0	16,312	0	0	1.198	3.360	JAJO	3,888	20,451	03/19/2020.	10/20/2030.
670859 AG 2	OCP CLO Ltd SERIES 202020A CLASS B2		D	4	1.C FE	6,000,000	93.808	5,628,480	6,000,000	6,000,000	0	0	0	0	2.600	2.608	JAJO	35,533	130,433	10/27/2020.	10/09/2033.
67590X AU 6	Octagon Investment Partners 2 SERIES 201		D	4	1.C FE	4,500,000	98.094	4,414,230	4,500,000	4,363,688	0	15,502	0	0	2.400	3.135	JAJO	22,800	108,000	07/05/2018.	07/15/2030.
682337 AL 4	One Eleven Funding Ltd SERIES 20193A CLA		D		1.G FE	4,000,000	97.680	3,907,200	4,000,000	4,000,000	0	0	0	0	3.351	3.365	JAJO	26,808	33,510	07/08/2021.	07/19/2037.
69702B AA 9	Palmer Square Loan Funding Lt SERIES 202		D		1.A FE	255,179	99.952	254,878	255,000	255,172	0	(6)	0	0	0.928	0.913	JAJO	1,032	0	10/28/2021.	07/20/2029.
69702H AA 6	Palmer Square Loan Funding Lt SERIES 202		D		1.A FE	10,000,000	99.948	9,994,800	10,000,000	10,000,000	0	0	0	0	0.924	0.925	JAJO	17,190	0	09/21/2021.	10/15/2029.
77588E AA 5	Romark Credit Funding I Ltd SERIES 20201		D	4	1.A FE	5,681,500	99.790	5,488,450	5,500,000	5,669,682	0	(9,101)	0	0	3.572	3.169	AO	34,381	196,460	11/05/2020.	04/28/2038.
77588J AA 4	Romark Credit Funding I Ltd SERIES 20212		D		1.A FE	500,000	99.070	495,350	500,000	500,000	0	0	0	0	2.625	2.625	AO	3,682	0	09/02/2021.	10/25/2039.
81883D AS 2	Shackleton CLO LTD SERIES 201710A CLASS		D		1.A FE	5,000,000	100.018	5,000,900	5,000,000	5,000,000	0	0	0	0	1.018	1.020	JAJO	4,384	0	11/16/2021.	04/20/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83614X AY 7	Sound Point CLO LTD SERIES 20201A CLASS		D		1.F FE	2,000,000	97.395	1,947,900	2,000,000	2,000,000	0	0	0	0	3.601	3.617	JAJO	14,204	18,005	06/29/2021.	07/20/2034.
87241E AW 5	TCW CLO 2019-1 AMR, LTD. SERIES 20191A C		D		1.C FE	10,500,000	99.999	10,499,895	10,500,000	10,500,000	0	0	0	0	1.910	1.914	FMAN	25,626	50,299	08/06/2021.	08/16/2034.
88390A AX 8	Wind River CLO Ltd SERIES 20142A CLASS C		D	4	1.F FE	3,876,000	99.588	3,983,520	4,000,000	3,903,236	0	10,529	0	0	2.074	2.614	JAJO	17,971	87,065	06/07/2019.	01/15/2031.
88432A BA 7	Wind River CLO Ltd SERIES 20132A CLASS C		D	4	1.F FE	6,090,198	98.091	6,248,887	6,370,500	6,152,780	0	24,169	0	0	2.132	2.917	JAJO	28,289	141,140	06/06/2019.	10/18/2030.
88432F BC 2	Wind River CLO Ltd SERIES 20151A CLASS C		D	4	1.F FE	6,860,000	99.726	6,980,820	7,000,000	6,891,123	0	12,231	0	0	2.275	2.633	JAJO	32,291	166,149	06/13/2019.	10/20/2030.
92328G BB 1	Venture CDO Ltd SERIES 201314A CLASS BR		D	4	1.B FE	14,743,500	100.000	15,250,000	15,250,000	14,829,571	0	52,598	0	0	1.725	2.430	FMAN	24,850	212,225	11/19/2021.	08/28/2029.
92919A AJ 3	Voya CLO Ltd SERIES 20212A CLASS C2		D		1.F FE	5,000,000	97.799	4,889,950	5,000,000	5,000,000	0	0	0	0	3.240	3.252	JAJO	28,350	0	09/20/2021.	10/20/2034.
949496 BJ 1	Wellfleet CLO Ltd SERIES 20151A CLASS AR		D		1.A FE	4,588,092	99.901	4,580,343	4,584,882	4,587,966	0	(126)	0	0	1.018	1.003	JAJO	9,467	0	10/28/2021.	07/20/2029.
94949L AL 4	Wellfleet CLO Ltd SERIES 20162A CLASS A1		D		1.A FE	4,788,171	100.093	4,789,271	4,784,822	4,788,025	0	(146)	0	0	1.268	1.251	JAJO	12,305	0	10/28/2021.	10/20/2028.
97314C AA 8	Wind River CLO Ltd SERIES 20132A CLASS A		D		1.A FE	3,000,000	99.952	2,998,560	3,000,000	3,000,000	0	0	0	0	1.132	1.133	JAJO	7,072	0	11/08/2021.	10/18/2030.
98877G AQ 1	Z CAPITAL CREDIT PARTNERS CLO SERIES 201		D		1.A FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	1.642	1.645	JAJO	17,556	4,546	09/17/2021.	07/16/2031.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						388,809,198	XXX	395,788,004	391,177,809	389,165,678	0	244,021	0	0	XXX	XXX	XXX	2,009,352	10,139,345	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,702,074,381	XXX	5,208,262,851	4,468,802,592	4,682,909,216	(112,640)	(6,785,673)	2,040,726	0	XXX	XXX	XXX	47,956,626	189,085,934	XXX	XXX
Hybrid Securities - Issuer Obligations																					
037389 AK 9	Aon Corp				2.C FE	2,757,356	125.900	4,658,300	3,700,000	3,224,574	0	66,800	0	0	8.205	11.669	JJ	151,793	303,585	11/01/2009.	01/01/2027.
410867 AB 1	Hanover Insurance Group Series B				3.A FE	9,634,903	123.713	11,480,566	9,280,000	9,435,933	0	(24,125)	0	0	8.207	7.801	FA	287,719	761,610	07/30/2009.	02/03/2027.
53079E AR 5	Liberty Mutual Group			2	3.A FE	1,625,000	143.417	3,585,425	2,500,000	1,625,000	0	0	0	0	10.750	16.490	JD	11,944	268,750	01/13/2009.	06/15/2058.
902965 AA 0	USF&G Corp 144A				2.A FE	5,000,000	154.624	7,731,200	5,000,000	5,000,000	0	0	0	0	8.500	8.500	JD	18,889	425,000	12/20/1996.	12/15/2045.
91159J AA 4	US Bancorp			2	1.F FE	11,379,955	101.196	11,637,540	11,500,000	11,492,276	0	14,028	0	0	2.950	3.077	JJ	156,432	339,250	12/15/2015.	07/15/2022.
054536 AA 5	AXA SA		D		2.A FE	5,530,000	144.439	5,777,560	4,000,000	5,090,997	0	(95,460)	0	0	8.600	4.814	JD	15,289	344,000	12/08/2016.	12/15/2030.
539439 AN 9	Lloyds TSB Group PLC		D		2.A FE	5,079,010	132.447	5,297,880	4,000,000	5,061,019	0	(17,991)	0	0	5.300	3.631	JD	17,667	185,500	06/02/2021.	12/01/2045.
539439 AR 0	Lloyds TSB Group PLC		D		1.F FE	1,992,940	112.272	2,245,440	2,000,000	1,995,254	0	650	0	0	4.375	4.419	MS	24,063	87,500	03/15/2018.	03/22/2028.
4299999. Hybrid Securities - Issuer Obligations						42,999,164	XXX	52,413,911	41,980,000	42,925,053	0	(56,098)	0	0	XXX	XXX	XXX	683,796	2,715,195	XXX	XXX
4899999. Total - Hybrid Securities						42,999,164	XXX	52,413,911	41,980,000	42,925,053	0	(56,098)	0	0	XXX	XXX	XXX	683,796	2,715,195	XXX	XXX
Parent, Subsidiaries & Affiliates - Issuer Obligations																					
65486A AB 9	NLV Financial Corp Senior Note				2.A FE	3,842,300	127.701	8,921,192	6,986,000	4,377,721	0	76,656	0	0	6.500	12.287	MS	133,704	454,090	02/20/2009.	03/15/2035.
4999999. Parent, Subsidiaries & Affiliates - Issuer Obligations						3,842,300	XXX	8,921,192	6,986,000	4,377,721	0	76,656	0	0	XXX	XXX	XXX	133,704	454,090	XXX	XXX
5599999. Total - Parent, Subsidiaries & Affiliates						3,842,300	XXX	8,921,192	6,986,000	4,377,721	0	76,656	0	0	XXX	XXX	XXX	133,704	454,090	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
44971# AA 7	IMA				4.A PL	1,768,124	98.750	1,764,179	1,786,510	1,775,887	0	3,993	0	0	5.709	6.017	MJSD	283	121,812	01/01/2020.	05/30/2024.
44971# AC 3	IMA				4.A PL	316,719	98.750	316,013	320,013	318,110	0	715	0	0	5.709	6.017	MJSD	51	21,820	01/01/2020.	05/30/2024.
44971# AD 1	IMA				4.A PL	325,096	98.750	324,371	328,477	326,523	0	734	0	0	5.709	6.017	MJSD	52	22,397	01/01/2020.	05/30/2024.
44971# AE 9	IMA				4.A PL	298,665	98.750	298,665	302,446	300,533	0	716	0	0	5.709	6.034	MJSD	48	20,622	10/09/2019.	05/30/2024.
51932* AB 2	4Wall Entertainm LAV GEAR				5.B PL	2,449,278	94.250	2,352,390	2,495,904	2,468,076	0	8,736	0	0	5.709	6.183	MJSD	396	225,191	12/01/2021.	10/31/2024.
51932* AC 0	4Wall Entertainm LAV GEAR				5.B PL	550,788	94.250	526,698	558,830	553,839	0	1,570	0	0	5.709	6.096	MJSD	89	50,420	12/01/2021.	10/31/2024.
74063* AB 5	Riverside Radiol PREMIER IMAGING				4.B PL	2,496,289	100.000	2,502,002	2,502,002	2,498,370	0	1,066	0	0	5.852	5.977	MON	813	180,551	01/01/2020.	01/02/2025.
74063* AD 1	Riverside Radiol PREMIER IMAGING				4.B PL	345,341	100.000	346,207	346,207	345,678	0	156	0	0	5.859	5.987	MON	1,127	21,633	10/09/2019.	01/02/2025.
88583# AA 4	3Si				3.B PL	2,755,114	100.000	2,811,341	2,811,341	2,789,590	0	13,781	0	0	5.963	6.570	MJSD	6,519	194,495	10/09/2019.	06/16/2023.
6499999. Unaffiliated Bank Loans - Acquired						11,305,414	XXX	11,241,866	11,451,730	11,376,606	0	31,467	0	0	XXX	XXX	XXX	9,378	858,941	XXX	XXX
6599999. Total - Unaffiliated Bank Loans						11,305,414	XXX	11,241,866	11,451,730	11,376,606	0	31,467	0	0	XXX	XXX	XXX	9,378	858,941	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Totals																					
7699999.	Total - Issuer Obligations	XXX	XXX	XXX	XXX	4,861,866,117	XXX	5,533,176,565	4,760,120,787	4,890,328,929	(112,640)	(350,201)	2,040,726	0	XXX	XXX	XXX	51,934,118	196,327,633	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities	XXX	XXX	XXX	XXX	541,089,591	XXX	588,607,225	549,994,657	541,731,117	0	(377,963)	0	0	XXX	XXX	XXX	1,553,329	19,740,702	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities	XXX	XXX	XXX	XXX	175,507,210	XXX	188,664,480	174,577,866	175,238,566	0	(15,160)	0	0	XXX	XXX	XXX	449,845	6,830,759	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities	XXX	XXX	XXX	XXX	388,809,198	XXX	395,788,004	391,177,809	389,165,678	0	244,021	0	0	XXX	XXX	XXX	2,009,352	10,139,345	XXX	XXX
8299999.	Total - Unaffiliated Bank Loans	XXX	XXX	XXX	XXX	11,305,414	XXX	11,241,866	11,451,730	11,376,606	0	31,467	0	0	XXX	XXX	XXX	9,378	858,941	XXX	XXX
8399999.	Grand Total - Bonds	XXX	XXX	XXX	XXX	5,978,577,530	XXX	6,717,478,140	5,887,322,849	6,007,840,896	(112,640)	(467,836)	2,040,726	0	XXX	XXX	XXX	55,956,022	233,897,380	XXX	XXX

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

1A.	1A	1,141,995,546	1B	75,657,694	1C	215,677,208	1D	213,108,381	1E	304,185,113	1F	835,578,769	1G	716,047,902			
1B.	2A	853,832,407	2B	931,196,442	2C	452,995,617											
1C.	3A	93,867,982	3B	84,806,434	3C	32,403,954											
1D.	4A	5,293,741	4B	23,261,610	4C	8,150,962											
1E.	5A	6,268,938	5B	3,021,915	5C	487,000											
1F.	6	10,003,281															

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For eign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
486606 2@ 4	Kayne Anderson MLP Investment			40,000.000	1.00	0.000	1,000,000	26.079	1,043,164	1,000,000	0	36,000	0	0	0	0	0	0	1.E FE	12/01/2020.
89148B 5# 4	TORTOISE MLP FUND INC Series D			38,485.000	1.00	0.000	962,125	26.027	1,001,635	962,125	0	40,313	0	0	0	0	0	0	1.E FE	12/08/2015.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							1,962,125	XXX	2,044,799	1,962,125	0	76,313	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							1,962,125	XXX	2,044,799	1,962,125	0	76,313	0	0	0	0	0	0	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A.	1A 0	1B 0	1C 0	1D 0	1E 1,962,125	1F 0	1G 0			
1B.	2A 0	2B 0	2C 0							
1C.	3A 0	3B 0	3C 0							
1D.	4A 0	4B 0	4C 0							
1E.	5A 0	5B 0	5C 0							
1F.	6 0									

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
98980F 10 4	ZoomInfo Technologies Inc			11,350.000	728,670	64.200	728,670	571,473	0	0	0	157,198	0	157,198	0	05/06/2021.	
000000 00 0	ConvaTec Group Plc		D	64,300.000	124,228	1.932	124,228	265,752	0	3,641	0	(3,858)	0	(3,858)	0	06/30/2017.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					852,898	XXX	852,898	837,225	0	3,641	0	153,340	0	153,340	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
31338# 11 2	FHLB - Boston Class B	RF		94,604.000	9,460,400	100.000	9,460,400	9,460,400	0	134,013	0	0	0	0	0	11/12/2021.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					9,460,400	XXX	9,460,400	9,460,400	0	134,013	0	0	0	0	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
53208$ $$ 1	Life Insurance Company Of the Southwest			100.000	1,943,930,978	##########	1,943,930,978	736,288,390	0	0	0	314,500,254	0	314,500,254	0	12/31/2007.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					1,943,930,978	XXX	1,943,930,978	736,288,390	0	0	0	314,500,254	0	314,500,254	0	XXX	XXX
Common Stocks - Mutual Funds																	
024071 81 3	American Funds American Balance			280,659.870	9,396,492	33.480	9,396,492	8,089,086	0	399,067	0	784,131	0	784,131	0	12/29/2021.	0.
06828M 87 6	Baron Funds Emerging Markets Institution			22,432.200	394,358	17.580	394,358	371,012	0	5,731	0	(23,550)	0	(23,550)	0	12/29/2021.	0.
277907 70 5	Eaton Vance Inc Inc Fd Bostn-R6			26,694.630	149,490	5.600	149,490	148,149	0	3,548	0	1,106	0	1,106	0	12/31/2021.	0.
298706 82 1	American Funds Europacific growth fund			138,951.590	8,994,336	64.730	8,994,336	9,961,173	0	798,395	0	(966,836)	0	(966,836)	0	12/31/2021.	0.
315807 83 4	Fidelity Advisors Growth Opportunity			11.680	1,676	143.531	1,676	1,031	0	155	0	16	0	16	0	12/28/2021.	0.
411512 52 8	Harbor Funds Capital Appreciation			24,025.610	2,424,184	100.900	2,424,184	2,372,826	0	364,665	0	(85,400)	0	(85,400)	0	12/31/2021.	0.
55273H 35 3	MFS Value Fund R6			10,756.180	584,383	54.330	584,383	494,595	0	14,898	0	66,551	0	66,551	0	12/31/2021.	0.
89154Q 15 8	Touchstone Funds International Equity Cl			0.120	2	15.167	2	2	0	0	0	0	0	0	0	02/17/2021.	0.
89154Q 27 3	Touchstone Funds Large Cap Focused Fund			241,094.130	14,152,226	58.700	14,152,226	11,080,547	0	915,386	0	1,763,484	0	1,763,484	0	12/29/2021.	0.
921909 78 4	Vanguard Total Intl Stock Inde			3,385.470	463,031	136.770	463,031	419,057	0	10,780	0	10,356	0	10,356	0	12/31/2021.	0.
921937 60 3	Vanguard Total Bond Market Ind			7,338.610	82,119	11.190	82,119	84,413	0	1,698	0	(3,007)	0	(3,007)	0	12/31/2021.	0.
922040 10 0	Vanguard Institutional Index I			8,287.160	3,362,847	405.790	3,362,847	2,765,403	0	143,221	0	481,277	0	481,277	0	12/29/2021.	0.
922908 88 4	Vanguard Extended Market Index			95,706.290	13,273,505	138.690	13,273,505	13,463,535	0	80,584	0	(395,204)	0	(395,204)	0	12/31/2021.	0.
957663 66 9	Western Asset Funds Core Plus Bond I			124,720.300	1,486,666	11.920	1,486,666	1,499,345	0	48,641	0	(68,277)	0	(68,277)	0	12/31/2021.	0.
9499999. Total - Common Stocks - Mutual Funds					54,765,315	XXX	54,765,315	50,750,174	0	2,786,769	0	1,564,647	0	1,564,647	0	XXX	XXX
9799999. Total - Common Stock					2,009,009,591	XXX	2,009,009,591	797,336,189	0	2,924,423	0	316,218,241	0	316,218,241	0	XXX	XXX
9899999. Total Common and Preferred Stock					2,010,971,716	XXX	2,011,054,390	799,298,314	0	3,000,736	0	316,218,241	0	316,218,241	0	XXX	XXX

Line Number

1A.

1B.

1C.

1D.

1E.

1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0 1B 0 1C 0 1D 0 1E 0 1F 0 1G

2A 0 2B 0 2C 0

3A 0 3B 0 3C 0

4A 0 4B 0 4C 0

5A 0 5B 0 5C 0

6 0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
38379C N6 9	GOVERNMENT NATIONAL MORTGAGE SERIES 2014		12/01/2021	Interest Capitalization		1,074,693	1,074,693	0
38380B HG 3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016		12/01/2021	Interest Capitalization		70,644	70,644	0
38380M LQ 2	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		12/01/2021	Interest Capitalization		80,250	80,250	0
38380U E4 1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		12/01/2021	Interest Capitalization		93,697	93,697	0
38380Y BZ 7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		04/01/2021	Interest Capitalization		38,941	38,941	0
38382J S5 6	Government National Mortgage SERIES 2020		11/03/2021	Brean Capital		253,462	335,157	98
38382J S5 6	Government National Mortgage SERIES 2020		12/01/2021	Interest Capitalization		419	419	0
38382J WF 9	Government National Mortgage SERIES 2020		02/24/2021	Brean Capital		591,307	854,259	0
38382J WF 9	Government National Mortgage SERIES 2020		12/01/2021	Interest Capitalization		6,428	6,428	0
38382L UQ 2	Government National Mortgage SERIES 2020		03/11/2021	Brean Capital		33,315	50,862	21
38382L UQ 2	Government National Mortgage SERIES 2020		12/01/2021	Interest Capitalization		383	383	0
38382L UR 0	Government National Mortgage SERIES 2020		03/11/2021	Brean Capital		26,898	43,037	18
38382L UR 0	Government National Mortgage SERIES 2020		12/01/2021	Interest Capitalization		324	324	0
38382M UZ 0	Government National Mortgage SERIES 2021		02/25/2021	PNC Capital Markets		171,183	235,000	8
38382N JR 9	Government National Mortgage A SERIES 20		03/11/2021	Brean Capital		49,914	79,228	33
38382N JR 9	Government National Mortgage A SERIES 20		12/01/2021	Interest Capitalization		596	596	0
91282C CT 6	US TREASURY N/B 0.375% 08/15/24		08/13/2021	Citigroup Global		289,332	290,000	3
0599999.	Total - Bonds - U.S. Government					2,781,786	3,253,918	181
Bonds - U.S. Special Revenue and Special Assessment								
3136A8 SM 3	Federal Natl Mtg Assn SERIES 2012102 CLA		12/01/2021	Interest Capitalization		192,988	192,988	0
3136AK QA 4	FNR SERIES 201442 CLASS BZ		12/01/2021	Interest Capitalization		105,324	105,324	0
3136B5 HK 4	Fannie mae SERIES 201935 CLASS LZ		12/01/2021	Interest Capitalization		64,896	64,896	0
3136BA SP 0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z		01/13/2021	Citigroup Global		10,453,932	10,155,611	13,456
3136BA SP 0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z		12/01/2021	Interest Capitalization		249,439	249,439	0
3136BF EL 3	FANNIE MAE SERIES 20218 CLASS Z		02/24/2021	Brean Capital		278,612	450,281	0
3136BF EL 3	FANNIE MAE SERIES 20218 CLASS Z		12/01/2021	Interest Capitalization		2,539	2,539	0
3136BJ FK 6	Fannie Mae SERIES 202168 CLASS DB		10/26/2021	Brean Capital		119,039	150,000	175
3137F6 Y4 3	Freddie Mac SERIES 5041 CLASS JL		11/09/2021	Brean Capital		89,689	116,858	68
3137F9 6H 9	Freddie Mac SERIES 5072 CLASS Z		02/24/2021	Brean Capital		141,000	195,325	0
3137F9 6H 9	Freddie Mac SERIES 5072 CLASS Z		12/01/2021	Interest Capitalization		1,470	1,470	0
3137F9 BD 2	Freddie Mac SERIES 5072 CLASS Z		02/24/2021	Brean Capital		129,538	197,957	0
3137F9 BD 2	Freddie Mac SERIES 5072 CLASS Z		12/01/2021	Interest Capitalization		1,490	1,490	0
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ		12/01/2021	Interest Capitalization		255,259	255,259	0
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ		08/01/2021	Interest Capitalization		41,355	41,355	0
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB		08/01/2021	Interest Capitalization		27,932	27,932	0
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ		12/01/2021	Various		113,101	113,101	0
45506E DG 5	INDIANA ST FIN AUTH REVENUE		10/15/2021	JP Morgan		5,000,000	5,000,000	0
495290 EE 4	KING CNTY WA SWR REVENUE		07/28/2021	Morgan Stanley DWD		1,000,000	1,000,000	0
592041 ZW 0	MET GOVT NASHVILLE & DAVIDSONC		11/02/2021	JP Morgan		9,545,210	9,500,000	0
67760H NB 3	OHIO ST TURNPIKE COMMISSION		01/22/2021	Various		6,130,529	5,880,000	84,034
686515 AA 5	ORLANDO HEALTH OBL GRP		06/23/2021	JP Morgan		1,418,030	1,160,000	11,953
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					35,361,372	34,861,825	109,686
Bonds - Industrial and Miscellaneous								
00108W AJ 9	AEP TEXAS INC 4.150% 05/01/49		01/21/2021	Mitsubishi		1,556,701	1,277,000	12,366
00440E AW 7	Ace Ina Holdings 4.350% 11/03/45		10/04/2021	Janney Montgomery		1,269,960	1,000,000	18,488
00778X AA 5	ADVENTHEALTH OBL GRP 2.795% 11/15/51		10/27/2021	JP Morgan		2,000,000	2,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
010392 FD 5	Alabama Pwr Co 5.500% 03/15/41		09/29/2021	JP Morgan		670,375	500,000	1,222
017175 AF 7	ALLEGHANY CORP 3.250% 08/15/51		08/10/2021	Goldman Sachs & Company		986,390	1,000,000	0
018522 K# 8	Allete 4.070% 04/16/48		06/23/2021	Direct-Private Placement		4,373,040	4,000,000	30,299
01959L AE 2	ALLINA HEALTH SYSTEM 2.902% 11/15/51		11/04/2021	JP Morgan		3,000,000	3,000,000	0
02361D AM 2	AMEREN ILLINOIS CO 4.800% 12/15/43		10/20/2021	Seaport Group		2,541,600	2,000,000	33,867
02361D AT 7	AMEREN ILLINOIS CO 4.500% 03/15/49		10/14/2021	Various		3,182,376	2,464,000	9,468
026874 CW 5	American Intl Group Inc		01/05/2021	Keybanc Capital Markets		572,213	395,000	3,891
03115A AC 7	AMFAM HOLDINGS INC 3.833% 03/11/51		04/26/2021	Various		4,082,530	4,000,000	9,370
036752 AS 2	Anthem Inc 3.600% 03/15/51		03/08/2021	JP Morgan		1,992,720	2,000,000	0
037389 AU 7	Aon Corp 6.250% 09/30/40		04/26/2021	Goldman Sachs & Company		984,767	700,000	3,281
03765H AC 5	APOLLO MANAGEMENT HOLDIN		10/27/2021	Various		7,653,899	5,810,000	35,540
03836W AC 7	Aqua America Inc 4.276% 05/01/49		04/13/2021	Various		11,235,883	10,041,000	172,919
03938J AA 7	ARCH CAPITAL GRP US INC		12/28/2021	Morgan Stanley DWD		1,715,773	1,310,000	11,044
04621W AE 0	Assured Guaranty LTD 3.600% 09/15/51		09/17/2021	Janney Montgomery		2,625,075	2,500,000	7,750
049560 AM 7	Atmos Energy 4.125% 10/15/44		09/16/2021	Morgan Stanley DWD		1,985,890	1,649,000	29,287
05379B AQ 0	Avista Corp 4.350% 06/01/48		10/20/2021	Mesirow Capital Markets		3,713,340	3,000,000	50,750
06654D AG 2	BANNER HEALTH 2.907% 01/01/42		10/21/2021	Morgan Stanley DWD		3,000,000	3,000,000	0
066836 AC 1	BAPTIST HLTH SFL OBL GR		09/24/2021	Various		3,605,193	3,600,000	13,498
06849R AC 6	BARRICK NA FINANCE LLC		04/23/2021	Jefferies & Co		618,264	422,000	3,693
07177M AN 3	BAXALTA INC 5.250% 06/23/45		03/19/2021	Barclays Capital		2,245,140	1,800,000	23,625
071813 CT 4	Baxter International Inc		11/16/2021	JP Morgan		2,000,000	2,000,000	0
084423 AV 4	Berkley WR 3.550% 03/30/52		03/09/2021	Credit Suisse		995,880	1,000,000	0
084664 CQ 2	Berkshire Hathaway Finance		02/11/2021	Janney Montgomery		2,490,920	2,000,000	233
092113 AN 9	BLACK HILLS CORP 4.200% 09/15/46		01/19/2021	Seaport Group		2,236,630	1,879,000	27,621
092113 AS 8	BLACK HILLS CORP 3.875% 10/15/49		04/23/2021	Various		1,564,885	1,490,000	1,925
09256B AG 2	BLACKSTONE HOLDINGS FINA		05/17/2021	Various		6,214,292	4,925,000	89,024
09256B AH 0	BLACKSTONE HOLDINGS FINA		03/17/2021	Jefferies & Co		475,772	413,000	3,216
099724 AH 9	Borg Warner 4.375% 03/15/45		05/21/2021	Sumridge Partners		641,236	582,000	4,951
101137 AE 7	Boston Scientific Corp		11/12/2021	Jefferies & Co		661,062	475,000	0
101137 AL 1	Boston Scientific Corp		01/06/2021	JP Morgan		3,109,020	2,000,000	70,882
10373Q BS 8	BP CAP MARKETS AMERICA		09/14/2021	Barclays Capital		1,000,000	1,000,000	0
12636Y AD 4	CRH AMERICA FINANCE INC		10/25/2021	Various		3,363,825	2,750,000	22,188
126650 CZ 1	CVS Health Corp 5.050% 03/25/48		04/23/2021	Barclays Capital		2,500,240	2,000,000	8,978
127097 AH 6	COTERRA ENERGY INC 4.375% 03/15/29		10/07/2021	Taxable Exchange		2,249,600	2,000,000	0
141781 AW 4	Cargill Inc 6.625% 09/15/37		09/17/2021	Goldman Sachs & Company		2,595,446	1,749,000	1,609
141781 BF 0	Cargill Inc 4.760% 11/23/45		05/26/2021	Seaport Group		3,811,140	3,000,000	1,587
141781 BJ 2	Cargill Inc 3.875% 05/23/49		02/11/2021	Janney Montgomery		416,252	350,000	3,127
14215G AA 4	CARILION CLINIC OBLIGATE		10/20/2021	Goldman Sachs & Company		3,000,000	3,000,000	0
143499 AB 7	CARNEGIE INSTITUTION WSH		10/01/2021	Barclays Capital		4,096,638	3,900,000	32,831
166756 AT 3	CHEVRON USA INC 6.000% 03/01/41		03/15/2021	Citigroup Global		6,311,430	4,600,000	11,500
166756 AT 3	CHEVRON USA INC 6.000% 03/01/41		01/04/2021	Taxable Exchange		10,059,852	6,600,000	0
166756 AU 0	CHEVRON USA INC 5.250% 11/15/43		01/08/2021	MarketAxess		277,774	200,000	1,663
16876Y AA 0	CHILDREN'S HEALTH CARE		01/25/2021	Cantor Fitzgerald		3,334,950	3,000,000	46,548
171239 AJ 5	CHUBB INA HOLDINGS INC		11/15/2021	Wells Fargo		5,966,820	6,000,000	0
20035A AA 2	COMED FINANCING III 6.350% 03/15/33		11/05/2021	Seaport Group		3,335,449	2,742,000	19,701
20825C BD 5	Conocophillips 4.850% 08/15/48		02/08/2021	Tax Free Exchange		1,147,751	984,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
21036P AT 5	Constellation Brands Inc		03/24/2021	Various		1,989,521	1,747,000	29,699
210518 CX 2	Consumers Energy Co 4.350% 08/31/64		10/04/2021	Barclays Capital		1,437,845	1,133,000	4,929
219023 AC 2	Ingredion Inc 6.625% 04/15/37		09/20/2021	Hilltop		568,308	400,000	11,557
224044 BR 7	Cox Communications Inc		05/17/2021	Various		636,671	465,000	7,748
224399 AT 2	Crane Co 4.200% 03/15/48		06/16/2021	Various		3,195,400	3,000,000	28,817
22822V AM 3	Crown Castle International Cor		04/26/2021	Various		7,528,115	6,065,000	53,254
23338V AD 8	DTE ELECTRIC CO 4.300% 07/01/44		12/28/2021	Goldman Sachs & Company		881,914	720,000	15,394
235036 8N 3	DALLAS-FORT WORTH TX INTERNATI		10/28/2021	Barclays Capital		5,000,000	5,000,000	0
237194 AM 7	Darden Restaurants Inc		06/09/2021	Various		1,678,990	1,500,000	19,085
240019 BV 0	Dayton Pwr & Lt Co 3.950% 06/15/49		01/22/2021	Seaport Group		1,920,683	1,650,000	7,423
24617# AC 5	DELAWARE NORTH COMPANIES INC SERIES A		02/04/2021	Direct-Private Placement		1,200,000	1,200,000	0
24617# AD 3	DELAWARE NORTH COMPANIES INC SERIES B		04/05/2021	Direct-Private Placement		800,000	800,000	0
24703T AA 4	DELL INT LLC/EMC CORP 5.450% 06/15/23		06/22/2021	Tax Free Exchange		799,897	800,000	0
24703T AD 8	DELL INT LLC/EMC CORP 6.020% 06/15/26		06/22/2021	Tax Free Exchange		8,877,349	8,500,000	0
250847 EA 4	Detroit Edison Co 5.700% 10/01/37		11/02/2021	Pierpont		148,671	110,000	575
256746 AK 4	Dollar Tree Inc 3.375% 12/01/51		11/29/2021	Various		3,999,030	4,000,000	0
25746U BD 0	Dominion Resources Inc		01/12/2021	Various		4,871,020	3,214,000	16,128
260003 AK 4	Dover Corp 5.375% 03/01/41		07/28/2021	Goldman Sachs & Company		334,655	250,000	5,562
26078J AF 7	DowDuPont Inc 5.419% 11/15/48		10/12/2021	Deutsche Bank		1,363,500	1,000,000	22,429
26138E AJ 8	Dr Pepper Snapple Group		11/10/2021	Old Mission Markits		2,666,668	1,750,000	5,070
276480 AC 4	EASTERN GAS TRAN 4.600% 12/15/44		06/30/2021	Tax Free Exchange		1,009,357	1,000,000	0
276480 AE 0	EASTERN GAS TRAN 4.800% 11/01/43		06/30/2021	Tax Free Exchange		5,831,249	5,500,000	0
276480 AJ 9	EASTERN GAS TRAN EASTERN GAS TRANSMISSIO		06/30/2021	Tax Free Exchange		999,435	999,000	0
278642 AF 0	EBay Inc 4.000% 07/15/42		04/13/2021	Pierpont		1,663,954	1,561,000	14,363
278642 AZ 6	EBay Inc 3.650% 05/10/51		10/12/2021	Deutsche Bank		1,059,890	1,000,000	15,614
291011 BB 9	Emerson Elec Co 6.125% 04/15/39		10/04/2021	Janney Montgomery		2,161,470	1,500,000	43,641
29103D AM 8	EMERA US FINANCE LP 4.750% 06/15/46		01/13/2021	Various		10,269,033	8,169,000	25,633
29736R AF 7	ESTEE LAUDER CO INC 3.700% 08/15/42		05/20/2021	US Bancorp Piper Jaffrey		618,194	575,000	5,851
316773 CH 1	Fifth Third Bancorp 8.250% 03/01/38		10/21/2021	Various		5,520,754	3,428,000	19,689
33616C AB 6	First Republic Bank 4.375% 08/01/46		12/29/2021	MarketAxess		358,980	300,000	5,469
337358 BD 6	First Union Corp 6.550% 10/15/35		01/05/2021	Janney Montgomery		470,489	340,000	5,073
337738 AV 0	Fiserv Inc 4.400% 07/01/49		09/28/2021	Various		4,637,990	4,000,000	40,944
33939H AB 5	FLEX INTERMEDIATE HOLDCO		05/24/2021	RBC Capital Markets		2,999,850	3,000,000	0
341081 GE 1	Florida Pwr & Lt Co 2.875% 12/04/51		11/16/2021	Wells Fargo		2,998,770	3,000,000	0
341099 CR 8	Florida Pwr Corp 3.850% 11/15/42		10/20/2021	Daiwa Capital Markets		3,359,700	3,000,000	50,050
34490@ AF 1	NFL Trust XI Series 2020-XI-F		11/10/2021	Direct-Private Placement		6,708,420	6,000,000	23,100
34490@ AK 0	NFL Trust XI Series 2020-XI-J		11/10/2021	Direct-Private Placement		4,472,280	4,000,000	15,400
35908M AA 8	Frontier Communications		05/04/2021	Taxable Exchange		410,141	410,141	0
361448 BH 5	GATX CORP 3.100% 06/01/51		09/16/2021	Goldman Sachs & Company		1,941,580	2,000,000	18,772
37363J AL 5	GEORGIA TECH FOUNDATION		11/18/2021	Barclays Capital		3,000,000	3,000,000	0
37940X AC 6	Global Payments Inc 4.150% 08/15/49		09/23/2021	Various		3,770,495	3,335,000	15,111
37941* AD 6	GIP Series D 3.250% 12/01/41		12/01/2021	Direct-Private Placement		18,000,000	18,000,000	0
38141G GM 0	Goldman Sachs Group Inc		03/30/2021	Various		5,479,794	3,900,000	36,337
404119 CB 3	HCA Inc 3.500% 07/15/51		06/21/2021	Bank of America		1,990,020	2,000,000	0
416515 BA 1	Hartford Financial Svcs Group		10/25/2021	Performance Trust		717,265	500,000	2,484
416518 AC 2	HARTFORD FINL SVCS GRP		11/05/2021	Bank of America		392,421	270,000	1,193

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416518 AD 0	HARTFORD FINL SVCS GRP		09/16/2021	Goldman Sachs & Company		2,973,840	3,000,000	0
42217K AX 4	HEALTH CARE REIT INC 6.500% 03/15/41		08/13/2021	Wells Fargo		1,446,910	1,000,000	27,444
42218S AH 1	HEALTH CARE SVCS CORP 3.200% 06/01/50		10/14/2021	Various		6,038,020	6,000,000	57,733
437076 BX 9	Home Depot Inc 4.500% 12/06/48		02/11/2021	Janney Montgomery		1,763,316	1,350,000	11,813
437076 CG 5	Home Depot Inc 2.375% 03/15/51		01/04/2021	JP Morgan		2,959,680	3,000,000	0
444859 BB 7	HUMANA INC 4.625% 12/01/42		01/04/2021	Sumridge Partners		1,951,024	1,523,000	6,848
444859 BG 6	HUMANA INC 4.800% 03/15/47		04/13/2021	Morgan Stanley DWD		1,819,005	1,500,000	6,000
45138L AY 9	IDAHO POWER CO 4.850% 08/15/40		10/29/2021	Keybanc Capital Markets		822,785	665,000	6,898
45138L BE 2	IDAHO POWER CO 4.050% 03/01/46		12/28/2021	Mesirow Capital Markets		3,532,140	3,000,000	39,825
45138L BF 9	IDAHO POWER CO 4.200% 03/01/48		01/22/2021	Various		1,897,370	1,500,000	23,158
455434 BT 6	Indianapolis Pwr & Lt Co		10/25/2021	JP Morgan		2,015,144	1,721,000	33,233
458140 BX 7	Intel Corp 3.200% 08/12/61		08/10/2021	JP Morgan		1,992,380	2,000,000	0
460146 CC 5	International Paper Co		07/26/2021	JP Morgan		918,806	539,000	5,601
460146 CF 8	International Paper Co		04/13/2021	Seaport Group		1,524,370	1,000,000	30,417
460690 BQ 2	Interpublic Group Co 5.400% 10/01/48		03/19/2021	BNP Paribas		613,845	500,000	12,900
461070 AT 1	Interstate P&L Co 3.100% 11/30/51		11/16/2021	JP Morgan		1,991,460	2,000,000	0
48249D AA 9	KKR GROUP FIN CO II 5.500% 02/01/43		01/07/2021	Morgan Stanley DWD		1,980,135	1,500,000	36,667
485170 BC 7	Kansas City Southern 4.200% 11/15/69		01/19/2021	Various		6,871,850	6,000,000	40,017
485170 BE 3	Kansas City Southern 3.500% 05/01/50		01/07/2021	Various		3,243,820	3,000,000	19,833
485260 BM 4	Kansas Gas & Elec Co 4.300% 07/15/44		03/30/2021	Pierpont		182,820	165,000	1,498
49271V AD 2	KEURIG DR PEPPER INC 5.085% 05/25/48		03/24/2021	Goldman Sachs & Company		1,253,150	1,000,000	16,950
494368 BG 7	Kimberly Clark Corp 5.300% 03/01/41		01/04/2021	JP Morgan		275,749	190,000	3,497
494368 BL 6	Kimberly Clark Corp 3.700% 06/01/43		03/01/2021	Morgan Stanley DWD		354,832	320,000	3,026
51223* AC 8	LAKEVIEW LOAN 4.750% 07/13/27		07/13/2021	Direct-Private Placement		4,000,000	4,000,000	0
521615 AA 2	LEA POWER PARTNERS LLC		05/27/2021	Seaport Group		2,537,116	2,376,690	37,009
521865 BD 6	Lear Corp 3.550% 01/15/52		11/04/2021	Citigroup Global		2,995,350	3,000,000	0
527298 BT 9	LEVEL 3 FINANCING INC 3.750% 07/15/29		01/13/2021	Morgan Stanley DWD		2,012,500	2,000,000	417
56585A AM 4	MARATHON PETROLEUM CORP		04/23/2021	Seaport Group		2,467,780	2,000,000	42,900
571676 AH 8	MARS INC 4.200% 04/01/59		09/16/2021	Goldman Sachs & Company		2,860,305	2,225,000	43,823
575718 AA 9	MASS INSTITUTE OF TECH		08/09/2021	Wells Fargo		1,735,790	1,000,000	6,222
58013M FA 7	McDonalds Corp 4.875% 12/09/45		12/28/2021	Morgan Stanley DWD		519,408	400,000	1,138
582834 AP 2	Mead Corp 7.550% 03/01/47		06/08/2021	Hilltop		3,293,053	2,182,000	45,304
609207 AP 0	Mondelez International Inc		06/22/2021	FIFTH THIRD BANK		2,558,409	2,100,000	12,680
62979* AL 1	National Storage Series K		12/14/2021	Direct-Private Placement		10,000,000	10,000,000	0
641062 AN 4	NESTLE HOLDINGS INC 4.000% 09/24/48		09/17/2021	Bank of America		2,528,640	2,000,000	39,111
649322 AF 1	NY & PRESBYTERIAN HOSPIT		07/22/2021	JP Morgan		1,239,450	1,000,000	19,221
649840 CR 4	New York St Elec & Gas Corp		09/24/2021	Pierpont		796,830	750,000	825
65339K BX 7	NEXTERA ENERGY CAPITAL		10/27/2021	Mitsubishi		2,000,000	2,000,000	0
65473Q BB 8	NiSource Finance Corp 5.250% 02/15/43		01/21/2021	Goldman Sachs & Company		1,997,760	1,500,000	35,000
65473Q BF 9	NiSource Finance Corp 4.375% 05/15/47		02/18/2021	Goldman Sachs & Company		591,150	500,000	5,894
66765R CK 0	NORTHWEST NATURAL GAS CO		11/08/2021	US Bancorp Piper Jaffrey		20,000,000	20,000,000	0
668074 AU 1	Northwestern Corp 4.176% 11/15/44		10/26/2021	Seaport Group		2,649,830	2,240,000	42,354
67777J AM 0	OHIOHEALTH CORP 2.834% 11/15/41		10/19/2021	Barclays Capital		3,000,000	3,000,000	0
678858 BH 3	Oklahoma Gas & Elec Co		07/14/2021	Bank of America		631,917	450,000	13,303
680223 AL 8	OLD REPUBLIC INTL CORP		06/08/2021	Morgan Stanley DWD		1,998,580	2,000,000	0
68233J BX 1	Oncore Electric 5.350% 10/01/52		01/08/2021	Deutsche Bank		1,124,344	760,000	12,311

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68235P AG 3	ONE GAS INC 4.500% 11/01/48		01/05/2021	Keybanc Capital Markets		399,186	300,000	2,475
694308 JX 6	Pacific Gas & Elec Co 1.200% 11/14/22		11/10/2021	Barclays Capital		1,000,000	1,000,000	0
707631 AA 5	PENN STATE HEALTH 3.806% 11/01/49		06/23/2021	JP Morgan		2,786,175	2,500,000	14,273
73651E AC 2	PORTLAND GENERAL ELEC 6.875% 08/01/33		01/04/2021	Mesirow Capital Markets		3,864,505	2,599,000	76,932
743315 AP 8	Progressive Corp OH 4.350% 04/25/44		12/28/2021	Morgan Stanley DWD		308,833	250,000	1,964
743315 AS 2	Progressive Corp OH 4.125% 04/15/47		12/28/2021	Barclays Capital		3,675,420	3,000,000	25,438
74340* BB 9	Prologis TUSLF 3.190% 03/30/41		03/30/2021	Direct-Private Placement		2,000,000	2,000,000	0
74340* BE 3	Prologis TUSLF Series 2021-H		12/16/2021	Direct-Private Placement		2,000,000	2,000,000	0
74340* BF 0	Prologis TUSLF Series 2021-I		12/16/2021	Direct-Private Placement		3,000,000	3,000,000	0
743820 AB 8	PROV ST JOSEPH HLTH OBL		09/14/2021	Goldman Sachs & Company		1,500,000	1,500,000	0
744448 CJ 8	Public Svc Co CO 3.950% 03/15/43		01/04/2021	JP Morgan		182,874	150,000	1,827
74456Q AU 0	Public Services Electric & Gas		04/01/2021	Daiwa Capital Markets		321,840	250,000	5,748
74456Q BM 7	Public Services Electric & Gas		11/04/2021	Various		3,547,013	3,113,000	35,218
74456Q BN 5	Public Services Electric & Gas		10/04/2021	Various		9,685,936	8,569,000	132,644
744573 AT 3	Public Service Enterprise Grou		11/04/2021	JP Morgan		3,000,000	3,000,000	0
745867 AM 3	Pulte Homes Inc 7.875% 06/15/32		01/06/2021	Jefferies & Co		1,489,060	1,000,000	5,031
74837H D@ 2	QUESTAR GAS Series B 3.150% 08/16/51		08/16/2021	Direct-Private Placement		2,000,000	2,000,000	0
754730 AH 2	Raymond James Financial Inc		03/24/2021	Various		4,100,930	4,000,000	0
75513E CC 3	RAYTHEON TECH CORP 4.200% 12/15/44		03/23/2021	Goldman Sachs & Company		1,531,696	1,421,000	16,578
75884R AY 9	Regency Centers LP 4.650% 03/15/49		10/04/2021	Janney Montgomery		1,232,540	1,000,000	2,713
75913M AA 7	Regions Bank 6.450% 06/26/37		03/23/2021	JP Morgan		714,707	527,000	8,403
7591EP AE 0	REGIONS FINANCIAL CORP		10/12/2021	Morgan Stanley DWD		15,061,800	10,000,000	256,076
778296 AE 3	Ross Stores Inc 5.450% 04/15/50		11/02/2021	Various		7,963,754	5,915,111	58,004
808513 BJ 3	Charles Schwab Corp 4.000% 12/01/30		01/19/2021	JP Morgan		3,517,500	3,375,000	15,000
808513 BW 4	Charles Schwab Corp 3.300% 04/01/27		09/24/2021	Taxable Exchange		6,611,557	6,049,000	0
808513 BX 2	Charles Schwab Corp 2.750% 10/01/29		09/24/2021	Taxable Exchange		3,456,671	3,283,000	0
830867 AB 3	DELTA AIR LINES/SKYMILES		01/04/2021	MarketAxess		819,458	750,000	10,193
835495 AJ 1	SONOCO PRODUCTS CO 5.750% 11/01/40		07/13/2021	Goldman Sachs & Company		3,549,205	2,633,000	31,121
842400 GG 2	Southern Calif Edison Co		03/24/2021	BNP Paribas		1,035,140	1,000,000	19,333
842434 CL 4	Southern Calif Gas Co 4.450% 03/15/44		10/05/2021	Hilltop		874,045	730,000	1,187
845011 AD 7	Southwest Gas Corp 3.180% 08/15/51		08/18/2021	JP Morgan		999,810	1,000,000	0
87264A AZ 8	T-MOBILE USA INC 4.500% 04/15/50		04/27/2021	Various		2,714,868	2,350,000	20,663
872898 AD 3	TSMC ARIZONA CORP 3.125% 10/25/41		10/26/2021	Various		10,603,060	10,600,000	521
872898 AE 1	TSMC ARIZONA CORP 3.250% 10/25/51		10/25/2021	Various		4,579,800	4,500,000	542
87305Q CN 9	TTX Co 4.600% 02/01/49		10/04/2021	Janney Montgomery		1,304,270	1,000,000	8,306
875127 AV 4	Tampa Elec Co 6.550% 05/15/36		01/05/2021	Various		4,428,857	3,010,000	27,932
875127 BF 8	Tampa Elec Co 4.450% 06/15/49		01/07/2021	Wells Fargo		1,470,202	1,153,000	3,706
893521 AB 0	TRANSATLANTIC HOLDINGS		04/23/2021	Goldman Sachs & Company		259,112	170,000	5,553
89417E AH 2	TRAVELERS COS INC 5.350% 11/01/40		12/29/2021	JP Morgan		1,160,157	860,000	7,668
906548 CH 3	Union Elec Co 8.450% 03/15/39		05/28/2021	Various		10,411,428	6,145,000	110,586
92277G AF 4	VENTAS REALTY LP 4.375% 02/01/45		08/18/2021	Seaport Group		2,490,520	2,140,000	4,387
92345Y AE 6	Verisk Analytics Inc 5.500% 06/15/45		04/26/2021	JP Morgan		1,222,332	925,000	18,654
927804 FR 0	Virginia Elec & Pwr Co		09/24/2021	Deutsche Bank		653,620	525,000	2,726
92841E AA 7	Vistajet Malta 2021-1A		11/17/2021	Direct-Private Placement		19,734,000	19,734,000	0
929089 AC 4	VOYA FINANCIAL INC 4.800% 06/15/46		03/19/2021	JP Morgan		3,503,951	2,990,000	39,069
931142 DK 6	Wal-Mart Stores Inc 4.750% 10/02/43		01/05/2021	Citigroup Global		2,722,180	2,000,000	25,069
931427 AC 2	WALGREENS BOOTS ALLIANCE		03/19/2021	Various		906,901	840,000	14,000

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
93884P DY 3	WASHINGTON GAS LIGHT CO		10/26/2021	Jefferies & Co		1,130,630	1,000,000	4,360
949746 RF 0	Wells Fargo Company 5.606% 01/15/44		04/13/2021	Morgan Stanley DWD		1,295,180	1,000,000	14,015
95101V AA 7	WESLEYAN UNIVERSITY 4.781% 07/01/16		09/16/2021	Wells Fargo		2,870,000	2,000,000	20,983
956708 AA 9	WEST VA HEALTH SYS OBL		09/24/2021	Citigroup Global		3,964,470	3,000,000	47,599
96950F AK 0	Williams Partners LP 5.800% 11/15/43		04/23/2021	Susquehanna Intl		1,429,453	1,138,000	29,702
97068L AB 4	WILLIS-KNIGHTON MED CTR		06/23/2021	RBC Capital Markets		6,910,820	7,000,000	80,456
976656 CE 6	Wisconsin Elec Pwr Co 3.650% 12/15/42		03/15/2021	Goldman Sachs & Company		639,487	620,000	5,720
976656 CG 1	Wisconsin Elec Pwr Co 4.250% 06/01/44		11/15/2021	Keybanc Capital Markets		2,091,538	1,785,000	34,981
976656 CJ 5	Wisconsin Elec Pwr Co 4.300% 12/15/45		03/17/2021	JP Morgan		5,012,439	4,428,000	48,710
976843 BJ 0	Wisconsin Pub Svc Corp		11/10/2021	Various		3,262,404	2,515,000	11,067
976843 BM 3	Wisconsin Pub Svc Corp		10/25/2021	Morgan Stanley DWD		378,268	359,000	1,843
988498 AK 7	Yum Brands Inc 5.350% 11/01/43		05/21/2021	Citigroup Global		1,042,500	1,000,000	3,567
01626P AG 1	ALIMENTATION COUCHE-TARD	A	03/23/2021	Stifel, Nicolaus and Co		1,124,260	1,000,000	7,375
01626P AN 6	ALIMENTATION COUCHE-TARD	A	03/03/2021	Barclays Capital		1,578,840	1,500,000	6,333
064159 8N 9	Bank Nova Scotia 3.625% 10/27/81	A	09/29/2021	Scotia Capital		5,000,000	5,000,000	0
0778FP AA 7	BELL CANADA 4.464% 04/01/48	A	10/25/2021	Deutsche Bank		1,714,017	1,404,000	4,527
0778FP AB 5	BELL CANADA 4.300% 07/29/49	A	09/24/2021	TD Securities		1,341,901	1,100,000	7,621
0778FP AF 6	BELL CANADA 3.650% 03/17/51	A	03/23/2021	Various		1,513,000	1,500,000	1,217
0778FP AH 2	BELL CANADA 3.200% 02/15/52	A	08/09/2021	TD Securities		999,610	1,000,000	0
13645R AX 2	Canadian Pacific RR Co	A	05/25/2021	Seaport Group		1,497,870	1,000,000	12,931
63636# AG 1	NHL 3.150% 01/06/28		01/06/2021	Direct-Private Placement		4,000,000	4,000,000	0
775109 AL 5	Rogers Communications 7.500% 08/15/38	A	06/21/2021	Various		935,926	618,000	16,051
775109 BB 6	Rogers Communications 5.000% 03/15/44	A	07/26/2021	JP Morgan		1,531,575	1,203,000	22,222
775109 BN 0	Rogers Communications 4.350% 05/01/49	A	05/20/2021	Various		4,124,025	3,676,000	64,229
87971M BK 8	Telus Corp (Canada) 4.300% 06/15/49	A	09/28/2021	Bank of America		1,804,965	1,500,000	18,633
000000 00 0	ZURICH FINANCE IRELAND	D	09/17/2021	JP Morgan		5,060,000	5,000,000	63,333
00185A AC 8	AON PLC 4.450% 05/24/43	D	10/25/2021	Pierpont		1,345,200	1,140,000	21,419
009279 AC 4	AIRBUS SE 3.950% 04/10/47	D	08/09/2021	Barclays Capital		1,151,540	1,000,000	13,276
03330L AS 7	Anchorage Credit Funding Ltd SERIES 2018	D	10/25/2021	GreensLedge Capital Markets		5,000,000	5,000,000	0
03835V AJ 5	APTIV PLC 3.100% 12/01/51	D	11/09/2021	JP Morgan		2,934,420	3,000,000	0
04015W BE 3	ARES CLO Ltd SERIES 201639A CLASS (CMBS)	D	08/11/2021	JP Morgan		10,000,000	10,000,000	0
04016G BB 3	ARES CLO Ltd SERIES 201640A CLASS A1	D	11/10/2021	Goldman Sachs & Company		7,500,000	7,500,000	0
052528 AM 8	ANZ Banking Group 2.570% 11/25/35	D	10/22/2021	Jefferies & Co		1,916,320	2,000,000	21,559
067316 AH 2	BACARDI CORP 5.300% 05/15/48	D	09/23/2021	Goldman Sachs & Company		2,690,460	2,000,000	37,983
08180E BJ 2	Benefit Street Partners CLO L SERIES 201	D	11/16/2021	JP Morgan		4,560,004	4,559,093	4,156
15186A AA 9	Centerbridge Credit Funding L SERIES 202	D	12/21/2021	GreensLedge Capital Markets		20,000,000	20,000,000	0
17275G AL 0	Cirrus Funding 2018-1 Ltd SERIES 20181A	D	01/11/2021	GreensLedge Capital Markets		5,000,000	5,000,000	0
191241 AF 5	COCA-COLA FEMSA SAB CV	D	01/19/2021	JP Morgan		1,375,000	1,000,000	8,021
202712 BQ 7	COMMONWEALTH BANK AUST	D	03/23/2021	Various		8,505,800	8,650,000	4,939
2027A0 JN 0	COMMONWEALTH BANK AUST	D	10/04/2021	Various		2,171,250	1,800,000	15,893
21684A AB 2	COOPERATIEVE RABOBANK UA	D	05/24/2021	Bank of America		1,362,260	1,000,000	27,792
29268B AF 8	ENEL FINANCE INTL NV 6.000% 10/07/39	D	12/28/2021	Various		7,371,800	5,395,000	21,563
29278G AC 2	ENEL FINANCE INTL NV 4.750% 05/25/47	D	07/07/2021	Morgan Stanley DWD		2,516,120	2,000,000	11,611
404280 AH 2	HSBC HOLDINGS PLC 6.500% 09/15/37	D	04/23/2021	Goldman Sachs & Company		2,716,640	2,000,000	15,167
404280 AM 1	HSBC HOLDINGS PLC 6.100% 01/14/42	D	10/04/2021	Various		5,879,180	4,000,000	47,953
43475D AA 5	HOLCIM CAPITAL CORP 6.500% 09/12/43	D	07/23/2021	Barclays Capital		1,715,874	1,145,000	27,909

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46653K AB 4	JAB HOLDINGS BV 3.750% 05/28/51	D	05/25/2021	Bank of America		994,470	1,000,000	0
500472 AE 5	KONINKLIJKE PHILIPS NV	D	12/29/2021	Various		4,854,734	3,700,000	62,917
50220P AE 3	LSEGA FINANCING PLC 3.200% 04/06/41	D	10/25/2021	Various		4,812,814	4,800,000	2,027
53944Y AE 3	LLOYDS BANKING GROUP PLC	D	05/24/2021	Morgan Stanley DWD		1,116,594	1,000,000	16,531
55608J AZ 1	MACQUARIE GROUP LTD 2.871% 01/14/33	D	10/06/2021	Goldman Sachs & Company		3,000,000	3,000,000	0
55820N AQ 4	Madison Park Funding Ltd SERIES 201624A	D	12/01/2021	Wells Fargo		8,000,000	8,000,000	18,397
62954H AK 4	NXP BV/NXP FDG/NXP USA	D	11/15/2021	Bank of America		1,978,160	2,000,000	0
62954H AM 0	NXP BV/NXP FDG/NXP USA	D	11/15/2021	Morgan Stanley DWD		987,700	1,000,000	0
632525 AW 1	NATIONAL AUSTRALIA BANK	D	04/13/2021	Various		2,798,820	3,000,000	13,166
682337 AL 4	One Eleven Funding Ltd SERIES 20193A CLA	D	07/08/2021	Citigroup Global		4,000,000	4,000,000	0
69702B AA 9	Palmer Square Loan Funding Lt SERIES 202	D	10/28/2021	Morgan Stanley DWD		255,179	255,000	653
69702H AA 6	Palmer Square Loan Funding Lt SERIES 202	D	09/21/2021	Citigroup Global		10,000,000	10,000,000	0
74977R CM 4	RABOBANK NEDERLAND 5.800% 09/30/10	D	06/15/2021	Seaport Group		5,107,307	3,386,000	42,005
77588J AA 4	Romark Credit Funding I Ltd SERIES 20212	D	09/02/2021	GreensLedge Capital Markets		500,000	500,000	0
78081B AP 8	ROYALTY PHARMA PLC 3.350% 09/02/51	D	07/15/2021	Bank of America		975,650	1,000,000	0
81883D AS 2	Shackleton CLO LTD SERIES 201710A CLASS	D	11/16/2021	Nikko Securities America		5,000,000	5,000,000	6,834
83614X AY 7	Sound Point CLO LTD SERIES 20201A CLASS	D	06/29/2021	Citigroup Global		2,000,000	2,000,000	0
85771P AL 6	Statoilhydro ASA ADR 3.950% 05/15/43	D	12/29/2021	Various		5,772,604	4,972,000	34,894
85771P AQ 5	Statoilhydro ASA ADR 4.800% 11/08/43	D	10/05/2021	Morgan Stanley DWD		260,360	200,000	3,973
85917P AB 3	Steris PLC 3.750% 03/15/51	D	06/02/2021	Various		4,526,330	4,500,000	7,917
86964W AB 8	SUZANO AUSTRIA GMBH 7.000% 03/16/47	D	04/26/2021	Morgan Stanley DWD		1,966,250	1,500,000	11,958
87241E AW 5	TCW CLO 2019-1 AMR, LTD. SERIES 20191A C	D	08/06/2021	Jefferies & Co		10,500,000	10,500,000	0
902133 AG 2	Tyco Electronics 7.125% 10/01/37	D	11/15/2021	Various		6,776,410	4,500,000	42,750
92328G BB 1	Venture CDO Ltd SERIES 201314A CLASS BR	D	11/19/2021	Deutsche Bank		3,996,000	4,000,000	15,779
92858R AA 8	VMED O2 UK FINANCING I	D	04/26/2021	Citigroup Global		490,625	500,000	12,632
92919A AJ 3	Voya CLO Ltd SERIES 20212A CLASS C2	D	09/20/2021	Natixis		5,000,000	5,000,000	0
949496 BJ 1	Wellfleet CLO Ltd SERIES 20151A CLASS AR	D	10/28/2021	Various		4,588,092	4,584,882	1,561
94949L AL 4	Wellfleet CLO Ltd SERIES 20162A CLASS A1	D	10/28/2021	Morgan Stanley DWD		4,788,171	4,784,822	2,028
961214 EU 3	Westpac Bkg Corp 1.019% 11/18/24	D	11/08/2021	JP Morgan		2,000,000	2,000,000	0
961214 EY 5	Westpac Bkg Corp 3.133% 11/18/41	D	11/08/2021	Citigroup Global		5,000,000	5,000,000	0
97314C AA 8	Wind River CLO Ltd SERIES 20132A CLASS (	D	11/08/2021	BNP Paribas		3,000,000	3,000,000	2,151
98420E AD 7	XLIT LTD 5.500% 03/31/45	D	04/26/2021	Various		3,972,956	3,039,000	21,961
98877G AQ 1	Z CAPITAL CREDIT PARTNERS CLO SERIES 201	D	09/17/2021	Pierpont		5,000,000	5,000,000	0
G6363# AP 2	NAC Aviation 29 DAC Series C	D	08/22/2020	Direct-Private Placement		(9,236)	(9,236)	0
G6363# AQ 0	NAC Aviation 29 DAC Series D	D	08/22/2020	Direct-Private Placement		(4,618)	(4,618)	0
G6363# AW 7	NAC Aviation 29 DAC Series J	D	08/27/2020	Direct-Private Placement		(2,510)	(2,510)	0
Y7563* AC 1	SEASPAN HOLDCO III LTD SERIES C	D	05/21/2021	Direct-Private Placement		1,000,000	1,000,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous					845,531,245	750,251,375	4,261,596
Bonds - Hybrid Securities								
539439 AN 9	Lloyds TSB Group PLC 5.300% 12/01/45	D	06/02/2021	Various		5,079,010	4,000,000	64,778
4899999.	Total - Bonds - Hybrid Securities					5,079,010	4,000,000	64,778
Bonds - Unaffiliated Bank Loans								
51932* AB 2	4Wall Entertainm LAV GEAR		12/01/2021	Direct-Private Placement		104,516	104,516	0
51932* AC 0	4Wall Entertainm LAV GEAR		12/01/2021	Direct-Private Placement		23,401	23,401	0
8299999.	Total - Bonds - Unaffiliated Bank Loans					127,917	127,917	0
8399997.	Total - Bonds - Part 3					888,881,330	792,495,035	4,436,241

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399998.	Total - Bonds - Summary Item from Part 5					4,155,461	3,935,892	7,938
8399999.	Total - Bonds					893,036,791	796,430,927	4,444,179
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
98980F 10 4	ZoomInfo Technologies Inc		05/06/2021	Direct	11,350.000	571,473	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					571,473	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
31338# 11 2	FHLB - Boston Class B		11/12/2021	Direct-Private Placement	19,524.000	1,952,400	XXX	0
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,952,400	XXX	0
Common Stocks - Mutual Funds								
024071 81 3	American Funds American Balance		12/29/2021	Prudential Securities Inc	64,883.010	2,093,743	XXX	0
06828M 87 6	Baron Funds Emerging Markets Institution		12/29/2021	Prudential Securities Inc	13,047.460	239,035	XXX	0
277907 70 5	Eaton Vance Inc Inc Fd Bostn-R6		12/31/2021	Prudential Securities Inc	24,598.850	136,689	XXX	0
298706 82 1	American Funds Europacific growth fund		12/31/2021	Prudential Securities Inc	138,951.590	9,961,173	XXX	0
315807 83 4	Fidelity Advisors Growth Opportunity		12/28/2021	Prudential Securities Inc	1.070	155	XXX	0
411512 52 8	Harbor Funds Capital Appreciation		12/31/2021	Prudential Securities Inc	10,054.580	1,053,244	XXX	0
55273H 35 3	MFS Value Fund R6		12/31/2021	Prudential Securities Inc	5,516.180	282,976	XXX	0
89154Q 15 8	Touchstone Funds International Equity Cl		02/17/2021	Prudential Securities Inc	0.090	2	XXX	0
89154Q 27 3	Touchstone Funds Large Cap Focused Fund		12/29/2021	Prudential Securities Inc	43,455.810	2,502,873	XXX	0
921909 78 4	Vanguard Total Intl Stock Inde		12/31/2021	Prudential Securities Inc	2,023.080	275,850	XXX	0
921937 60 3	Vanguard Total Bond Market Ind		12/31/2021	Prudential Securities Inc	378.600	4,250	XXX	0
922040 10 0	Vanguard Institutional Index I		12/29/2021	Prudential Securities Inc	3,290.840	1,225,439	XXX	0
922908 88 4	Vanguard Extended Market Index		12/31/2021	Prudential Securities Inc	90,632.680	13,035,827	XXX	0
957663 66 9	Western Asset Funds Core Plus Bond I		12/31/2021	Prudential Securities Inc	19,646.890	235,221	XXX	0
9499999.	Total - Common Stocks - Mutual Funds					31,046,477	XXX	0
9799997.	Total - Common Stocks - Part 3					33,570,350	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					6,841,231	XXX	0
9799999.	Total - Common Stocks					40,411,581	XXX	0
9899999.	Total - Preferred and Common Stocks					40,411,581	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					933,448,372	XXX	4,444,179

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
233244 AD 4	US Dept of Transportation 144A	..	12/07/2021.	Maturity		12,000,000	12,000,000	10,396,920	11,997,873	0	2,127	0	2,127	0	12,000,000	0	0	0	720,120	12/07/2021.
36194S PD 4	Government National Mortgage A AU4920	..	12/01/2021.	Paydown		180,248	180,248	183,571	183,030	0	(2,782)	0	(2,782)	0	180,248	0	0	0	2,963	09/15/2041.
3620A7 ZK 4	Government National Mortgage A 721746	..	12/01/2021.	Paydown		548,358	548,358	573,505	572,892	0	(24,535)	0	(24,535)	0	548,358	0	0	0	11,576	08/15/2040.
36225A WN 6	Government Natl Mtg Assn Pool 780653	..	12/01/2021.	Paydown		23,977	23,977	23,886	23,902	0	75	0	75	0	23,977	0	0	0	833	10/15/2027.
36241L UE 4	Government National Mortgage A GN 783281	..	12/01/2021.	Paydown		1,390,066	1,390,066	1,483,461	1,478,922	0	(88,856)	0	(88,856)	0	1,390,066	0	0	0	33,373	07/15/2040.
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	12/01/2021.	Paydown		0	0	4,879	4,416	0	(4,416)	0	(4,416)	0	0	0	0	0	399	10/16/2048.
38374E DL 8	Government Natl Mtg Assn REMIC Ser 200	..	12/01/2021.	Paydown		473,625	473,625	477,621	474,059	0	(434)	0	(434)	0	473,625	0	0	0	13,234	11/16/2033.
38374N HE 0	Government Natl Mtg Assn REMIC Ser 200	..	12/01/2021.	Paydown		2,035,584	2,035,584	2,082,635	2,049,918	0	(14,335)	0	(14,335)	0	2,035,584	0	0	0	63,386	06/20/2036.
38374U AR 2	Government Natl Mtg Assn REMIC Ser 200	..	12/01/2021.	Paydown		6,810,675	6,810,675	6,795,777	6,794,856	0	15,820	0	15,820	0	6,810,675	0	0	0	152,352	03/20/2039.
38374U WN 7	Government Natl Mtg Assn REMIC Ser 200	..	12/01/2021.	Paydown		897,145	897,145	889,123	891,818	0	5,327	0	5,327	0	897,145	0	0	0	22,864	06/20/2039.
38374X TY 1	Government Natl Mtg Assn REMIC Ser 2009	..	12/01/2021.	Paydown		575,863	575,863	574,063	574,377	0	1,485	0	1,485	0	575,863	0	0	0	13,509	04/20/2039.
38375D Z7 6	Government Natl Mtg Assn REMIC Ser 200	..	12/01/2021.	Paydown		5,818,730	5,818,730	5,736,904	5,793,332	0	25,398	0	25,398	0	5,818,730	0	0	0	134,817	07/16/2039.
38376J DQ 4	Government Natl Mtg Assn REMIC Ser 200	..	12/01/2021.	Paydown		1,203,378	1,203,378	1,165,208	1,195,302	0	8,076	0	8,076	0	1,203,378	0	0	0	27,941	09/16/2024.
38379X V5 6	GOVERNMENT NATIONAL MORTGAGE SERIES 2016	..	12/01/2021.	Paydown		7,648	7,648	7,756	7,750	0	(102)	0	(102)	0	7,648	0	0	0	229	07/20/2046.
38380Y BZ 7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018	..	12/01/2021.	Paydown		1,484,627	1,484,627	1,475,751	1,478,822	0	5,805	0	5,805	0	1,484,627	0	0	0	41,934	08/20/2048.
38381T KZ 7	Government National Mortgage SERIES 2019	..	12/01/2021.	Paydown		2,259,722	2,259,722	2,381,976	2,335,218	0	(75,497)	0	(75,497)	0	2,259,722	0	0	0	89,177	03/20/2049.
38381V BT 6	Government National Mortgage SERIES 2019	..	12/16/2021.	Paydown		4,900,548	4,900,548	4,898,251	4,898,891	0	1,658	0	1,658	0	4,900,548	0	0	0	15,038	04/16/2049.
912828 F2 1	United States Treasury	..	09/30/2021.	Maturity		290,000	290,000	283,260	288,220	0	1,781	0	1,781	0	290,000	0	0	0	6,163	09/30/2021.
912828 WN 6	United States Treasury	..	05/31/2021.	Maturity		675,000	675,000	694,564	676,634	0	(1,634)	0	(1,634)	0	675,000	0	0	0	6,750	05/31/2021.
0599999.	Total - Bonds - U.S. Government					41,575,194	41,575,194	40,129,111	41,720,232	0	(145,039)	0	(145,039)	0	41,575,194	0	0	0	1,356,658	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31283G 3V 7	Federal Home Ln Mtg Corp Pool G00812	..	12/01/2021.	Paydown		4,309	4,309	4,389	4,330	0	(21)	0	(21)	0	4,309	0	0	0	153	04/01/2026.
3128M7 T9 7	FREDDIE MAC G05676 4.000% 11/01/39	..	12/01/2021.	Paydown		3,001,934	3,001,934	3,138,898	3,129,407	0	(127,472)	0	(127,472)	0	3,001,934	0	0	0	59,343	11/01/2039.
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	12/01/2021.	Paydown		3,807,764	3,807,764	3,713,165	3,718,214	0	89,550	0	89,550	0	3,807,764	0	0	0	58,287	11/01/2040.
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	12/01/2021.	Paydown		2,105,457	2,105,457	2,149,869	2,147,445	0	(41,988)	0	(41,988)	0	2,105,457	0	0	0	27,403	04/01/2042.
3128MJ VM 9	Federal Home Loan Mtg Corp G08619	..	12/01/2021.	Paydown		143,933	143,933	147,329	147,165	0	(3,232)	0	(3,232)	0	143,933	0	0	0	1,858	12/01/2044.
3128S2 RN 3	FREDDIE MAC T61393 3.000% 10/01/42	..	12/01/2021.	Paydown		1,571,446	1,571,446	1,614,416	1,603,585	0	(32,139)	0	(32,139)	0	1,571,446	0	0	0	26,665	10/01/2042.
3128S2 SG 7	FREDDIE MAC T61419 3.000% 11/01/42	..	12/01/2021.	Paydown		2,688,169	2,688,169	2,761,674	2,758,596	0	(70,427)	0	(70,427)	0	2,688,169	0	0	0	33,037	11/01/2042.
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42	..	12/01/2021.	Paydown		591,280	591,280	607,448	606,759	0	(15,480)	0	(15,480)	0	591,280	0	0	0	8,172	11/01/2042.
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43	..	12/01/2021.	Paydown		1,216,876	1,216,876	1,205,468	1,206,044	0	10,832	0	10,832	0	1,216,876	0	0	0	13,251	01/01/2043.
312931 A6 5	FREDDIE MAC A84529 4.500% 02/01/39	..	12/01/2021.	Paydown		402,900	402,900	392,827	393,730	0	9,170	0	9,170	0	402,900	0	0	0	9,098	02/01/2039.
312933 A7 9	FREDDIE MAC A86330 4.500% 05/01/39	..	12/01/2021.	Paydown		1,077,402	1,077,402	1,050,467	1,052,084	0	25,318	0	25,318	0	1,077,402	0	0	0	29,305	05/01/2039.
3132GR HF 1	FREDDIE MAC Q06230 3.500% 02/01/42	..	12/01/2021.	Paydown		1,385,636	1,385,636	1,436,948	1,434,429	0	(48,793)	0	(48,793)	0	1,385,636	0	0	0	21,049	02/01/2042.
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42	..	12/01/2021.	Paydown		2,742,589	2,742,589	2,830,866	2,825,968	0	(83,378)	0	(83,378)	0	2,742,589	0	0	0	42,316	04/01/2042.
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206	..	12/01/2021.	Paydown		2,062,190	2,062,190	2,014,501	2,016,675	0	45,515	0	45,515	0	2,062,190	0	0	0	24,132	01/01/2043.
3136AC 7M 7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS	..	12/01/2021.	Paydown		6,299,992	6,299,992	6,428,632	6,401,060	0	(101,067)	0	(101,067)	0	6,299,992	0	0	0	220,774	02/25/2043.
3136AX NU 5	FANNIE MAE SERIES 201757 CLASS FA	..	12/25/2021.	Paydown		2,384,389	2,384,389	2,372,467	2,374,214	0	10,175	0	10,175	0	2,384,389	0	0	0	7,007	08/25/2057.
3136B3 4D 9	FANNIE MAE SERIES 20199 CLASS GF	..	12/25/2021.	Paydown		2,825,554	2,825,554	2,821,359	2,823,022	0	2,532	0	2,532	0	2,825,554	0	0	0	6,565	03/25/2049.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3136B3 N2 2	FANNIE MAE SERIES 201910 CLASS F	..	12/25/2021.	Paydown		6,333,474	6,333,474	6,324,568	6,327,624	0	5,851	0	5,851	0	6,333,474	0	0	0	18,864	03/25/2049.
3136B4 VX 3	Fannie mae SERIES 201926 CLASS FM	..	12/25/2021.	Paydown		1,999,054	1,999,054	1,996,556	1,997,396	0	1,659	0	1,659	0	1,999,054	0	0	0	5,482	06/25/2049.
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375	..	12/01/2021.	Paydown		1,922,774	1,922,774	1,823,030	1,896,944	0	25,830	0	25,830	0	1,922,774	0	0	0	41,968	11/15/2040.
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	..	12/01/2021.	Paydown		3,426,510	3,426,510	3,445,784	3,427,285	0	(775)	0	(775)	0	3,426,510	0	0	0	60,863	02/15/2042.
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ	..	12/01/2021.	Paydown		286,635	286,635	290,224	288,538	0	(1,903)	0	(1,903)	0	286,635	0	0	0	11,441	12/15/2048.
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB	..	12/01/2021.	Paydown		175,085	175,085	185,784	181,770	0	(6,685)	0	(6,685)	0	175,085	0	0	0	7,035	01/15/2049.
3137FL 2T 0	FREDDIE MAC SERIES 4863 CLASS EB	..	12/01/2021.	Paydown		2,752,424	2,752,424	2,914,667	2,846,211	0	(93,787)	0	(93,787)	0	2,752,424	0	0	0	86,164	03/15/2049.
3137FL LV 4	FREDDIE MAC SERIES 4869 CLASS NB	..	12/01/2021.	Paydown		5,314,236	5,314,236	5,614,822	5,480,819	0	(166,583)	0	(166,583)	0	5,314,236	0	0	0	108,862	01/15/2049.
3137FL YN 8	FREDDIE MAC SERIES KF61 CLASS A	..	12/25/2021.	Paydown		5,723,427	5,723,427	5,723,427	5,723,427	0	0	0	0	0	5,723,427	0	0	0	33,191	03/25/2029.
31384U WS 9	Federal Natl Mtg Assn Pool 534457	..	12/01/2021.	Paydown		64,932	64,932	65,084	64,820	0	112	0	112	0	64,932	0	0	0	2,377	10/01/2028.
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43	..	12/01/2021.	Paydown		1,351,707	1,351,707	1,331,642	1,332,868	0	18,839	0	18,839	0	1,351,707	0	0	0	22,964	01/01/2043.
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45	..	12/01/2021.	Paydown		205,876	205,876	224,405	221,307	0	(15,432)	0	(15,432)	0	205,876	0	0	0	4,431	03/01/2045.
3138L6 4X 3	Fannie Mae AM6237 4.150% 07/01/44	..	12/01/2021.	Paydown		146,308	146,308	152,686	151,501	0	(5,193)	0	(5,193)	0	146,308	0	0	0	3,349	07/01/2044.
3138L6 5P 9	Fannie Mae 4.130% 07/01/44	..	12/01/2021.	Paydown		116,761	116,761	129,824	127,557	0	(10,796)	0	(10,796)	0	116,761	0	0	0	2,634	07/01/2044.
3138L7 AD 8	Fannie Mae 3.750% 08/01/34	..	12/01/2021.	Paydown		157,095	157,095	159,156	158,461	0	(1,367)	0	(1,367)	0	157,095	0	0	0	3,249	08/01/2034.
3138L7 W2 8	Fannie Mae 4.090% 11/01/39	..	12/01/2021.	Paydown		72,481	72,481	78,925	77,571	0	(5,090)	0	(5,090)	0	72,481	0	0	0	1,635	11/01/2039.
3138L8 W8 3	FNMA 3.410% 01/01/32	..	12/01/2021.	Paydown		78,390	78,390	81,868	80,688	0	(2,298)	0	(2,298)	0	78,390	0	0	0	1,471	01/01/2032.
3138LH 5J 9	Fannie Mae AN5348 3.700% 04/01/47	..	12/01/2021.	Paydown		170,575	170,575	171,855	171,722	0	(1,146)	0	(1,146)	0	170,575	0	0	0	3,479	04/01/2047.
3138LK UP 0	Fannie Mae AN6889 3.390% 12/01/45	..	12/01/2021.	Paydown		69,410	69,410	66,747	66,949	0	2,460	0	2,460	0	69,410	0	0	0	1,296	12/01/2045.
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42	..	12/01/2021.	Paydown		1,762,625	1,762,625	1,808,067	1,806,135	0	(43,510)	0	(43,510)	0	1,762,625	0	0	0	24,134	08/01/2042.
3138NY W3 5	Fannie Mae AR2465 2.500% 01/01/43	..	12/01/2021.	Paydown		2,178,935	2,178,935	2,202,087	2,200,793	0	(21,858)	0	(21,858)	0	2,178,935	0	0	0	24,797	01/01/2043.
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43	..	12/01/2021.	Paydown		293,369	293,369	287,685	287,982	0	5,387	0	5,387	0	293,369	0	0	0	4,015	02/01/2043.
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44	..	12/01/2021.	Paydown		237,126	237,126	258,652	257,203	0	(20,078)	0	(20,078)	0	237,126	0	0	0	4,393	10/01/2044.
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8	..	12/01/2021.	Paydown		50,488	50,488	51,735	51,263	0	(775)	0	(775)	0	50,488	0	0	0	1,040	12/25/2032.
31392U RR 7	Federal Home Ln Mtg Corp REMIC Ser 250	..	12/01/2021.	Paydown		224,857	224,857	229,284	227,509	0	(2,652)	0	(2,652)	0	224,857	0	0	0	7,066	09/15/2032.
31393C PX 5	Federal Natl Mtg Assn REMIC Ser 2003-5	..	12/01/2021.	Paydown		450,634	450,634	452,042	450,158	0	476	0	476	0	450,634	0	0	0	12,048	06/25/2033.
31394B 5Q 3	Federal Natl Mtg Assn REMIC Ser 2005-7	..	12/01/2021.	Paydown		2,033,502	2,033,502	1,995,117	2,009,881	0	23,620	0	23,620	0	2,033,502	0	0	0	65,804	02/25/2035.
31394D YS 3	Federal Natl Mtg Assn REMIC Ser 2005-5	..	12/01/2021.	Paydown		3,220,360	3,220,360	3,220,863	3,212,974	0	7,386	0	7,386	0	3,220,360	0	0	0	89,964	05/25/2035.
31394L JD 5	Federal Home Ln Mtg Corp SERIES 2691 CLA	..	12/01/2021.	Paydown		612,436	612,436	609,891	609,808	0	2,628	0	2,628	0	612,436	0	0	0	15,622	10/15/2033.
31394R LB 3	Federal Home Ln Mtg Corp REMIC Ser 275	..	12/01/2021.	Paydown		1,802,334	1,802,334	1,786,089	1,792,208	0	10,126	0	10,126	0	1,802,334	0	0	0	54,639	02/15/2034.
31395B DF 7	Federal Natl Mtg Assn REMIC Ser 2006-9	..	12/01/2021.	Paydown		326,085	326,085	312,125	315,314	0	10,772	0	10,772	0	326,085	0	0	0	7,993	03/25/2036.
31395D BL 2	Federal Natl Mtg Assn REMIC Ser 2006-4	..	12/01/2021.	Paydown		483,748	483,748	475,736	479,292	0	4,456	0	4,456	0	483,748	0	0	0	15,611	05/25/2036.
31395D SY 6	Federal Natl Mtg Assn REMIC Ser 2006-3	..	12/01/2021.	Paydown		258,718	258,718	254,716	255,614	0	3,104	0	3,104	0	258,718	0	0	0	8,601	05/25/2036.
31395E UL 9	Federal Home Ln Mtg Corp REMIC Ser 284	..	12/01/2021.	Paydown		300,638	300,638	305,178	304,311	0	(3,673)	0	(3,673)	0	300,638	0	0	0	9,574	08/15/2034.
31395J ZL 3	Federal Home Ln Mtg Corp REMIC Ser 289	..	12/01/2021.	Paydown		928,853	928,853	941,624	932,584	0	(3,731)	0	(3,731)	0	928,853	0	0	0	25,367	11/15/2034.
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5	..	12/01/2021.	Paydown		110,914	110,914	114,033	113,083	0	(2,169)	0	(2,169)	0	110,914	0	0	0	2,846	07/25/2036.
31395P WU 2	Federal Home Ln Mtg Corp REMIC Ser 295	..	12/01/2021.	Paydown		1,238,127	1,238,127	1,238,321	1,236,597	0	1,531	0	1,531	0	1,238,127	0	0	0	34,701	03/15/2035.
31395V GT 0	Federal Home Ln Mtg Corp REMIC Ser 298	..	12/01/2021.	Paydown		824,080	824,080	827,686	823,721	0	359	0	359	0	824,080	0	0	0	20,843	06/15/2035.
31395W MR 5	Federal Home Ln Mtg Corp REMIC Ser 300	..	12/01/2021.	Paydown		1,063,859	1,063,859	1,078,487	1,068,707	0	(4,848)	0	(4,848)	0	1,063,859	0	0	0	27,107	07/15/2035.
31395X N4 3	Federal Home Ln Mtg Corp REMIC Ser 301	..	12/01/2021.	Paydown		672,121	672,121	665,189	668,887	0	3,233	0	3,233	0	672,121	0	0	0	16,482	08/15/2035.
31396F G4 9	Federal Home Ln Mtg Corp REMIC Ser 306	..	12/01/2021.	Paydown		1,183,442	1,183,442	1,135,306	1,135,414	0	48,027	0	48,027	0	1,183,442	0	0	0	28,670	11/15/2035.
31396J 2V 6	Federal Home Ln Mtg Corp REMIC Ser 312	..	12/01/2021.	Paydown		569,129	569,129	560,758	564,189	0	4,940	0	4,940	0	569,129	0	0	0	16,644	03/15/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31396K FU 1	Federal Natl Mtg Assn REMIC Ser 2006-7	..	12/01/2021.	Paydown		825,890	825,890	841,799	829,185	0	(3,295)	0	(3,295)	0	825,890	0	0	0	31,711	08/25/2036.
31396K G4 8	Federal Natl Mtg Assn REMIC Ser 2006-8	..	12/01/2021.	Paydown		772,056	772,056	777,040	772,894	0	(838)	0	(838)	0	772,056	0	0	0	35,279	09/25/2036.
31396K L3 4	Federal Natl Mtg Assn REMIC Ser 2006-8	..	12/01/2021.	Paydown		298,000	298,000	304,705	301,691	0	(3,690)	0	(3,690)	0	298,000	0	0	0	13,149	09/25/2036.
31396L CS 7	Federal Natl Mtg Assn REMIC Ser 2006-9	..	12/01/2021.	Paydown		101,832	101,832	103,225	102,761	0	(928)	0	(928)	0	101,832	0	0	0	2,820	10/25/2046.
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1	..	12/01/2021.	Paydown		175,066	175,066	174,409	174,351	0	715	0	715	0	175,066	0	0	0	7,570	08/25/2036.
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6	..	12/01/2021.	Paydown		795,242	795,242	749,515	773,898	0	21,343	0	21,343	0	795,242	0	0	0	16,247	09/25/2029.
31396T SL 8	Federal Home Ln Mtg Corp REMIC Ser 317	..	12/01/2021.	Paydown		276,741	276,741	275,962	276,001	0	740	0	740	0	276,741	0	0	0	7,411	06/15/2036.
31396T UC 5	Federal Home Ln Mtg Corp REMIC Ser 317	..	12/01/2021.	Paydown		1,487,138	1,487,138	1,492,947	1,486,940	0	198	0	198	0	1,487,138	0	0	0	47,909	06/15/2036.
31396V X9 4	Federal Natl Mtg Assn REMIC Ser 2007-3	..	12/01/2021.	Paydown		153,435	153,435	144,087	149,325	0	4,110	0	4,110	0	153,435	0	0	0	5,702	05/25/2037.
31396W UB 0	Federal Natl Mtg Assn REMIC Ser 2007-6	..	12/01/2021.	Paydown		169,919	169,919	159,372	165,160	0	4,759	0	4,759	0	169,919	0	0	0	5,483	07/25/2037.
31396X HW 7	Federal Natl Mtg Assn REMIC Ser 2007-7	..	12/01/2021.	Paydown		328,350	328,350	321,423	324,734	0	3,615	0	3,615	0	328,350	0	0	0	10,671	08/25/2037.
31397A 6C 2	Federal Home Ln Mtg Corp REMIC Ser 3209	..	12/01/2021.	Paydown		486,737	486,737	469,450	478,236	0	8,502	0	8,502	0	486,737	0	0	0	12,300	08/15/2036.
31397H ZK 7	Federal Home Ln Mtg Corp REMIC Ser 332	..	12/01/2021.	Paydown		2,254,902	2,254,902	2,260,187	2,254,122	0	779	0	779	0	2,254,902	0	0	0	65,702	06/15/2037.
31397L C8 0	Federal Natl Mtg Assn REMIC Ser 2008-5	..	12/01/2021.	Paydown		631,461	631,461	598,261	613,723	0	17,738	0	17,738	0	631,461	0	0	0	18,495	03/25/2038.
31397P V3 1	Federal Home Ln Mtg Corp REMIC Ser 340	..	12/01/2021.	Paydown		816,574	816,574	813,000	812,779	0	3,795	0	3,795	0	816,574	0	0	0	16,177	01/15/2038.
31397Q W5 3	Federal Natl Mtg Assn REMIC Ser 2010-1	..	12/01/2021.	Paydown		3,185,396	3,185,396	3,165,487	3,173,276	0	12,120	0	12,120	0	3,185,396	0	0	0	63,513	01/25/2031.
31397R ZH 2	Federal Home Ln Mtg Corp REMIC Ser 344	..	12/01/2021.	Paydown		1,009,001	1,009,001	964,857	986,709	0	22,292	0	22,292	0	1,009,001	0	0	0	26,935	04/15/2038.
31398F 5C 1	Federal Home Ln Mtg Corp REMIC Ser 200	..	12/01/2021.	Paydown		1,153,301	1,153,301	1,098,519	1,133,256	0	20,045	0	20,045	0	1,153,301	0	0	0	20,863	10/25/2039.
31398K KJ 8	Federal Home Ln Mtg Corp REMIC Ser 3591	..	12/01/2021.	Paydown		700,070	700,070	686,069	696,500	0	3,571	0	3,571	0	700,070	0	0	0	15,066	10/15/2024.
31398K ZC 7	Federal Home Ln Mtg Corp REMIC Ser 359	..	12/01/2021.	Paydown		1,407,551	1,407,551	1,362,465	1,390,752	0	16,799	0	16,799	0	1,407,551	0	0	0	27,512	10/15/2037.
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13	..	12/25/2021.	Paydown		0	0	326,647	302,925	0	(302,925)	0	(302,925)	0	0	0	0	0	52,476	12/25/2040.
31398W 5J 9	Federal Home Ln Mtg Corp REMIC Ser 362	..	12/01/2021.	Paydown		915,415	915,415	921,137	916,889	0	(1,474)	0	(1,474)	0	915,415	0	0	0	23,585	01/15/2040.
31398W V4 3	Federal Home Ln Mtg Corp REMIC Ser 365	..	12/01/2021.	Paydown		5,025,424	5,025,424	5,211,521	5,035,989	0	(10,566)	0	(10,566)	0	5,025,424	0	0	0	117,639	10/15/2029.
31405F D4 1	Federal Natl Mtg Assn Pool 787723	..	12/01/2021.	Paydown		60,334	60,334	62,880	62,443	0	(2,108)	0	(2,108)	0	60,334	0	0	0	2,237	01/01/2033.
31407B TX 7	Federal Natl Mtg Assn Pool 825966	..	12/01/2021.	Paydown		63,071	63,071	59,134	59,645	0	3,426	0	3,426	0	63,071	0	0	0	1,464	07/01/2035.
31412P CF 6	Federal Natl Mtg Assn 930770	..	12/01/2021.	Paydown		285,027	285,027	279,594	280,544	0	4,483	0	4,483	0	285,027	0	0	0	7,169	03/01/2029.
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42	..	12/01/2021.	Paydown		2,553,720	2,553,720	2,615,967	2,611,440	0	(57,720)	0	(57,720)	0	2,553,720	0	0	0	28,857	11/01/2042.
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43	..	12/01/2021.	Paydown		1,312,037	1,312,037	1,282,721	1,284,647	0	27,390	0	27,390	0	1,312,037	0	0	0	20,561	02/01/2043.
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39	..	12/01/2021.	Paydown		459,155	459,155	468,912	468,324	0	(9,168)	0	(9,168)	0	459,155	0	0	0	10,494	07/01/2039.
31418A DV 7	Federal Natl Mtg Assn MA1015	..	12/01/2021.	Paydown		1,044,586	1,044,586	1,042,464	1,042,465	0	2,122	0	2,122	0	1,044,586	0	0	0	14,311	03/01/2042.
31418A N6 1	Federal Natl Mtg Assn MA1312	..	12/01/2021.	Paydown		6,968,441	6,968,441	7,042,481	7,038,762	0	(70,321)	0	(70,321)	0	6,968,441	0	0	0	80,498	12/01/2042.
31419B 7B 5	Fannie Mae AE1789 4.000% 10/01/40	..	12/01/2021.	Paydown		1,319,440	1,319,440	1,336,346	1,335,400	0	(15,959)	0	(15,959)	0	1,319,440	0	0	0	22,798	10/01/2040.
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40	..	12/01/2021.	Paydown		732,050	732,050	693,674	695,654	0	36,396	0	36,396	0	732,050	0	0	0	11,513	09/01/2040.
35563C AJ 7	Freddie Mac Military Housing SERIES 2015	..	12/25/2021.	Paydown		29,372	29,372	32,107	32,014	0	(2,642)	0	(2,642)	0	29,372	0	0	0	698	10/25/2052.
35563C AS 7	Freddie Mac Military Housing SERIES 2015	..	12/25/2021.	Paydown		192,889	192,889	215,041	214,289	0	(21,400)	0	(21,400)	0	192,889	0	0	0	4,807	11/25/2052.
626207 YF 5	MUNICIPAL ELEC AUTH GA	..	04/01/2021.	Call 100.0000		174,000	174,000	204,069	202,925	0	(62)	0	(62)	0	202,863	0	(28,863)	(28,863)	5,774	04/01/2057.
678908 Z8 0	OKLAHOMA ST DEV FIN AUTH	..	06/28/2021.	Redemption 68.1513		3,819,878	5,605,000	2,606,325	2,073,850	532,475	0	0	532,475	0	2,606,325	0	1,213,553	1,213,553	492,741	08/01/2037.
69848A AA 6	PANHANDLE TX ECON DEV CORP LEA	..	07/15/2021.	Redemption 100.0000		57,651	57,651	57,651	57,651	0	0	0	0	0	57,651	0	0	0	1,729	07/15/2048.
911760 JT 4	US Dept Veterans Affairs Vendee Mtg Tr 1	..	12/01/2021.	Paydown		14,193	14,193	14,190	14,182	0	11	0	11	0	14,193	0	0	0	374	04/15/2026.
92261U AC 8	VA Vende Mtg Trust REMIC Ser 2008-1 C	..	12/01/2021.	Paydown		0	0	186,319	133,215	0	(133,215)	0	(133,215)	0	0	0	0	0	12,233	01/15/2037.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						127,560,699	129,345,821	127,704,407	126,829,358	532,475	(985,820)	0	(453,345)	0	126,376,009	0	1,184,690	1,184,690	2,889,604	XXX

Bonds - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22		12/31/2021.	Redemption 100.0000		914,000	914,000	914,000	914,000	0	0	0	0	0	914,000	0	0	0	39,623	06/30/2022.
00138C AB 4	AIG GLOBAL FUNDING 1.900% 10/06/21		10/06/2021.	Maturity		2,000,000	2,000,000	1,996,300	1,999,414	0	586	0	586	0	2,000,000	0	0	0	38,000	10/06/2021.
00176@ AA 4	AMF Florence 3.210% 12/31/35		12/31/2021.	Redemption 100.0000		123,943	123,943	123,943	123,943	0	0	0	0	0	123,943	0	0	0	2,532	12/31/2035.
00800* AD 4	ADV CAP GROW NJ 0.000% 03/01/28		03/01/2021.	Redemption 100.0000		523,066	523,066	405,357	424,817	0	4,257	0	4,257	0	429,074	0	93,992	93,992	0	03/01/2028.
01166V AA 7	ALASKA AIRLINES 2020 TR		08/15/2021.	Redemption 100.0000		97,985	97,985	98,808	98,772	0	(56)	0	(56)	0	98,717	0	(731)	(731)	4,089	08/15/2027.
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33		12/31/2021.	Redemption 100.0000		336,823	336,823	336,823	336,823	0	0	0	0	0	336,823	0	0	0	9,939	06/30/2033.
023761 AA 7	AMER AIRLINE 17-1 AA PTT		08/15/2021.	Redemption 100.0000		95,000	95,000	95,594	95,440	0	(15)	0	(15)	0	95,424	0	(424)	(424)	2,601	08/15/2030.
023771 S2 5	American Airlines Inc 3.250% 04/15/30		10/15/2021.	Redemption 100.0000		199,657	199,657	199,657	199,657	0	0	0	0	0	199,657	0	0	0	4,912	04/15/2030.
02378W AA 7	AMER AIRLINE 17-1B PTT		08/15/2021.	Redemption 100.0000		135,750	135,750	135,750	135,750	0	0	0	0	0	135,750	0	0	0	5,040	08/15/2026.
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20		12/01/2021.	Paydown		259,062	259,062	252,464	253,754	0	5,308	0	5,308	0	259,062	0	0	0	2,070	09/25/2045.
03027X AA 8	American Tower Corp 4.700% 03/15/22		10/18/2021.	Call 101.7270		1,017,270	1,000,000	1,013,600	1,001,975	0	(1,292)	0	(1,292)	0	1,000,683	0	(683)	(683)	68,578	03/15/2022.
03040# AE 2	American Water Capital Corp Ser D		06/14/2021.	Various		4,467,858	4,350,000	4,350,000	4,350,000	0	0	0	0	0	4,350,000	0	0	0	238,475	12/21/2021.
032654 AJ 4	Analog Devices Inc 3.900% 12/15/25		10/20/2021.	Call 110.3810		11,038,100	10,000,000	10,324,500	10,172,411	0	(27,341)	0	(27,341)	0	10,145,070	0	(145,070)	(145,070)	1,368,517	12/15/2025.
04004# AA 2	Center Operating Company AKA Dallas Aren		12/31/2021.	Redemption 100.0000		653,672	653,672	653,672	653,672	0	0	0	0	0	653,672	0	0	0	33,832	09/30/2023.
04248N AA 1	ARMY HAWAII FAMILY HSG		12/15/2021.	Various		115,743	115,743	139,610	137,225	0	(534)	0	(534)	0	136,690	0	(20,947)	(20,947)	4,817	06/15/2050.
05348E AQ 2	Avalon Bay Communities		09/13/2021.	Call 102.6994		5,134,969	5,000,000	4,989,250	4,997,943	0	829	0	829	0	4,998,771	0	1,229	1,229	280,831	09/15/2022.
05367A AD 5	AVIATION CAPITAL GROUP		02/03/2021.	Call 101.0831		2,021,662	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	65,537	04/06/2021.
05577@ AG 5	BNSF RAILWAY Series A Note AR-34		02/26/2021.	Redemption 100.0000		786,609	786,609	786,609	786,609	0	0	0	0	0	786,609	0	0	0	28,972	02/26/2021.
05577@ AH 3	BNSF RAILWAY Series B Note BR-34		02/26/2021.	Redemption 100.0000		757,177	757,177	757,177	757,177	0	0	0	0	0	757,177	0	0	0	27,773	02/26/2021.
05577@ AJ 9	BNSF RAILWAY Series C Note CR-34		02/26/2021.	Redemption 100.0000		235,743	235,743	235,743	235,743	0	0	0	0	0	235,743	0	0	0	2,481	02/26/2021.
05577@ AK 6	BNSF RAILWAY Series D Note DR-34		02/26/2021.	Redemption 100.0000		236,478	236,478	236,478	236,478	0	0	0	0	0	236,478	0	0	0	8,680	02/26/2021.
05577@ AM 2	BNSF RAILWAY Series E Note ER-34		02/26/2021.	Redemption 100.0000		95,936	95,936	95,936	95,936	0	0	0	0	0	95,936	0	0	0	1,252	02/26/2021.
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus		12/15/2021.	Redemption 100.0000		47,894	47,894	47,894	47,894	0	0	0	0	0	47,894	0	0	0	925	11/15/2032.
063904 AA 4	BANK OF THE OZARKS 4.558% 07/01/26		07/01/2021.	Call 100.0000		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	38,500	07/01/2026.
06406H BY 4	BANK OF NEW YORK MELLON		08/23/2021.	Call 100.0000		1,000,000	1,000,000	973,640	997,728	0	2,006	0	2,006	0	999,734	0	266	266	32,542	09/23/2021.
08861@ AA 7	Walgreen Company 6.043% 08/15/31		12/15/2021.	Redemption 100.0000		140,869	140,869	140,869	140,869	0	0	0	0	0	140,869	0	0	0	4,659	08/15/2031.
09247X AH 4	Blackrock Inc 4.250% 05/24/21		05/24/2021.	Maturity		5,325,000	5,325,000	5,309,025	5,324,236	0	764	0	764	0	5,325,000	0	0	0	113,156	05/24/2021.
10240* AA 7	Bowie Acquisitions LLC		12/31/2021.	Redemption 100.0000		46,630	46,630	46,630	46,630	0	0	0	0	0	46,630	0	0	0	1,362	09/30/2038.
11043X AA 1	BRITISH AIR 19-1 AA PTT		12/15/2021.	Redemption 100.0000		74,786	74,786	78,016	77,665	0	(165)	0	(165)	0	77,500	0	(2,713)	(2,713)	1,569	12/15/2032.
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20		01/15/2021.	Call 100.0000		360,643	360,643	365,644	364,365	0	(1)	0	(1)	0	364,364	0	(3,721)	(3,721)	1,491	04/15/2044.
126408 GV 9	CSX Corp 4.250% 06/01/21		03/01/2021.	Call 100.0000		2,000,000	2,000,000	2,078,240	2,001,677	0	(1,677)	0	(1,677)	0	2,000,000	0	0	0	21,250	06/01/2021.
12647P AA 6	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		12/01/2021.	Paydown		1,514,995	1,514,995	1,518,073	1,517,292	0	(2,297)	0	(2,297)	0	1,514,995	0	0	0	18,549	08/25/2043.
12649R BF 8	Credit Suisse Mortgage Trust Series 2015		12/01/2021.	Paydown		250,813	250,813	255,202	252,988	0	(2,175)	0	(2,175)	0	250,813	0	0	0	3,930	02/25/2045.
12718@ AA 4	Costco Bayonne CTL 2019-16		12/15/2021.	Redemption 100.0000		18,830	18,830	18,830	18,830	0	0	0	0	0	18,830	0	0	0	341	03/31/2044.
14155# AA 8	Cardinals Ballpark LLC		09/30/2021.	Redemption 100.0000		440,322	440,322	440,322	440,322	0	0	0	0	0	440,322	0	0	0	19,144	09/30/2027.
141781 AZ 7	Cargill Inc 3.250% 11/15/21		11/15/2021.	Maturity		2,500,000	2,500,000	2,487,500	2,498,747	0	1,253	0	1,253	0	2,500,000	0	0	0	81,250	11/15/2021.
141781 BB 9	Cargill Inc 3.300% 03/01/22		11/17/2021.	TD Securities		5,008,400	5,000,000	4,981,850	4,997,569	0	1,829	0	1,829	0	4,999,398	0	9,002	9,002	200,292	03/01/2022.
171798 AE 1	CIMAREX ENERGY CO 4.375% 03/15/29		10/07/2021.	Taxable Exchange		2,249,600	2,000,000	2,075,100	2,066,693	0	(5,535)	0	(5,535)	0	2,061,158	0	188,442	188,442	89,500	03/15/2029.
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-		12/01/2021.	Paydown		449,746	449,746	440,470	445,764	0	3,982	0	3,982	0	449,746	0	0	0	6,350	02/10/2051.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17453B AJ 0	Citizens Communications	..	05/04/2021.	Taxable Exchange		3,800,942	5,000,000	1,287,900	1,287,900	0	0	0	0	0	1,287,900	0	2,513,042	2,513,042	0	08/15/2031.
18055# AL 6	CLARION LION PRO Series K No. RK-2	..	02/14/2021.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	99,847	02/14/2021.
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48	..	02/08/2021.	Tax Free Exchange		1,147,751	984,000	1,151,270	1,148,106	0	(355)	0	(355)	0	1,147,751	0	0	0	984	08/15/2048.
21867* AA 6	CORE LABORATORIES NV RA-16	..	09/30/2021.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	120,300	09/30/2021.
22003B AH 9	CORPORATE OFFICE PROP LP	..	04/12/2021.	Call 112.7515		5,637,576	5,000,000	5,331,200	5,114,464	0	(10,403)	0	(10,403)	0	5,104,061	0	(104,061)	(104,061)	810,388	02/15/2024.
22944@ AA 9	Fusco Park Street Series 2008 A-1	..	12/15/2021.	Redemption 100.0000		1,064,194	1,064,194	1,064,194	1,064,194	0	0	0	0	0	1,064,194	0	0	0	37,252	07/15/2026.
22959# AA 9	CSOLAR IV SOUTH No. R-16	..	12/31/2021.	Redemption 100.0000		193,109	193,109	193,109	193,109	0	0	0	0	0	193,109	0	0	0	6,796	09/30/2038.
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS	..	11/20/2021.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	756	11/20/2047.
233331 AJ 6	DTE Energy Co 6.375% 04/15/33	..	08/02/2021.	Call 153.0550		3,061,100	2,000,000	1,983,260	1,989,413	0	339	0	339	0	1,989,751	0	10,249	10,249	1,162,746	04/15/2033.
249030 AC 1	Dentsply International	..	07/02/2021.	Call 100.0000		2,000,000	2,000,000	1,993,060	1,999,478	0	419	0	419	0	1,999,898	0	102	102	72,646	08/15/2021.
25048# AA 5	DesertLink LLC 2.570% 12/18/50	..	12/31/2021.	Redemption 100.0000		171,906	171,906	171,906	171,906	0	0	0	0	0	171,906	0	0	0	3,485	12/18/2050.
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2	..	06/22/2021.	Tax Free Exchange		2,999,615	3,000,000	2,998,710	2,999,529	0	86	0	86	0	2,999,615	0	0	0	81,750	06/15/2023.
25272K AK 9	DIAMOND 1 FIN/DIAMOND 2	..	06/22/2021.	Various		8,877,349	8,500,000	9,152,995	8,910,406	0	(33,057)	0	(33,057)	0	8,877,349	0	0	0	255,850	06/15/2026.
257375 AF 2	DOMINION ENERGY GAS HOLDINGS	..	06/30/2021.	Tax Free Exchange		5,831,249	5,500,000	5,863,920	5,835,757	0	(4,508)	0	(4,508)	0	5,831,249	0	0	0	137,500	11/01/2043.
257375 AH 8	DOMINION ENERGY GAS HOLDINGS	..	06/30/2021.	Tax Free Exchange		997,936	999,000	996,243	997,795	0	141	0	141	0	997,936	0	0	0	19,813	12/15/2024.
257375 AJ 4	DOMINION ENERGY GAS HOLDINGS	..	06/30/2021.	Tax Free Exchange		1,009,357	1,000,000	1,010,670	1,009,471	0	(114)	0	(114)	0	1,009,357	0	0	0	24,000	12/15/2044.
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201	..	10/25/2021.	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	730	07/25/2048.
26884L AB 5	EQT CORP 4.875% 11/15/21	..	02/01/2021.	Call 103.4107		4,136,427	4,000,000	4,157,280	4,020,130	0	(1,957)	0	(1,957)	0	4,018,173	0	(18,173)	(18,173)	177,593	11/15/2021.
26884T AD 4	ERAC USA FINANCE COMPANY	..	08/06/2021.	MarketAxess		2,001,640	2,000,000	2,023,400	2,001,741	0	(1,687)	0	(1,687)	0	2,000,054	0	1,586	1,586	88,250	08/16/2021.
285512 AC 3	Electronic Arts Inc 3.700% 03/01/21	..	02/01/2021.	Call 100.0000		5,000,000	5,000,000	4,992,500	4,999,737	0	138	0	138	0	4,999,875	0	125	125	77,083	03/01/2021.
30161M AG 8	Exelon Generation Co LLC	..	04/01/2021.	MIZUHO		1,175,970	1,000,000	1,116,240	1,106,073	0	(866)	0	(866)	0	1,105,207	0	70,763	70,763	32,118	10/01/2039.
302491 AR 6	FMC Corp 3.950% 02/01/22	..	12/22/2021.	Call 100.0000		9,000,000	9,000,000	8,982,050	8,997,794	0	1,976	0	1,976	0	8,999,771	0	229	229	494,738	02/01/2022.
30288* AE 0	FLNG Liquefaction 2 LLC	..	12/31/2021.	Redemption 100.0000		78,600	78,600	78,600	78,600	0	0	0	0	0	78,600	0	0	0	2,608	12/31/2038.
31953* AL 6	BNSF Railway Series A Note A-16	..	11/15/2021.	Redemption 100.0000		130,452	130,452	130,452	130,452	0	0	0	0	0	130,452	0	0	0	5,870	10/15/2027.
31953* AM 4	BNSF Railway Series B Note B-16	..	11/15/2021.	Redemption 100.0000		12,937	12,937	12,937	12,937	0	0	0	0	0	12,937	0	0	0	576	10/15/2027.
31953* AN 2	BNSF Railway Series C Note C-16	..	11/15/2021.	Redemption 100.0000		82,877	82,877	82,877	82,877	0	0	0	0	0	82,877	0	0	0	3,588	10/15/2027.
31953* AP 7	BNSF Railway Series D Note D-16	..	11/15/2021.	Redemption 100.0000		33,242	33,242	33,242	33,242	0	0	0	0	0	33,242	0	0	0	1,440	10/15/2027.
31953* AQ 5	BNSF Railway Series E Note E-16	..	11/15/2021.	Redemption 100.0000		44,235	44,235	44,235	44,235	0	0	0	0	0	44,235	0	0	0	1,942	10/15/2027.
31953* AR 3	BNSF Railway Series F Note F-16	..	11/15/2021.	Redemption 100.0000		38,656	38,656	38,656	38,656	0	0	0	0	0	38,656	0	0	0	1,680	12/13/2027.
337738 AL 2	Fiserv Inc 4.750% 06/15/21	..	06/15/2021.	Maturity		2,400,000	2,400,000	2,533,872	2,407,421	0	(7,421)	0	(7,421)	0	2,400,000	0	0	0	57,000	06/15/2021.
337930 AC 5	FLAGSTAR BANCORP INC 6.125% 07/15/21	..	01/22/2021.	Call 102.6500		3,079,500	3,000,000	2,999,970	3,000,000	0	0	0	0	0	3,000,000	0	0	0	174,948	07/15/2021.
34354P AD 7	Flowserve Corp 4.000% 11/15/23	..	10/09/2021.	Call 107.2050		4,288,200	4,000,000	3,981,280	3,993,881	0	1,572	0	1,572	0	3,995,453	0	4,547	4,547	432,200	11/15/2023.
345397 VR 1	Ford Mtr Cr Co 5.750% 02/01/21	..	02/01/2021.	Maturity		1,500,000	1,500,000	1,505,625	1,500,061	0	(61)	0	(61)	0	1,500,000	0	0	0	43,125	02/01/2021.
348609 AG 3	FT SAM HOUSTON MILIT HSG	..	09/15/2021.	Redemption 100.0000		6,712	6,712	8,088	8,055	0	(51)	0	(51)	0	8,004	0	(1,292)	(1,292)	408	03/15/2050.
35906A AZ 1	FRONTIER COMMUNICATIONS	..	05/04/2021.	Taxable Exchange		807,733	1,000,000	270,000	270,000	0	0	0	0	0	270,000	0	537,733	537,733	0	09/15/2025.
375558 AQ 6	Gilead Sciences Inc 4.500% 04/01/21	..	01/01/2021.	Various		3,000,000	3,000,000	2,968,970	2,999,055	0	0	0	0	0	2,999,055	0	945	945	33,750	04/01/2021.
38081E AA 9	Golden Bear SERIES 20161A CLASS A	..	09/22/2021.	Paydown		616,885	616,885	616,885	616,885	0	0	0	0	0	616,885	0	0	0	18,391	09/20/2047.
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B	..	12/15/2021.	Paydown		90,700	90,700	90,656	90,657	0	43	0	43	0	90,700	0	0	0	1,810	04/15/2055.
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A	..	12/15/2021.	Paydown		311,629	311,629	311,814	311,814	0	(185)	0	(185)	0	311,629	0	0	0	6,509	10/15/2052.
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A	..	12/20/2021.	Paydown		679,085	679,085	695,880	695,418	0	(16,333)	0	(16,333)	0	679,085	0	0	0	16,144	09/20/2047.
42217K BA 3	HEALTH CARE REIT INC 3.750% 03/15/23	..	03/26/2021.	Stifel, Nicolaus and Co		2,647,775	2,500,000	2,490,775	2,497,805	0	232	0	232	0	2,498,038	0	149,737	149,737	50,781	03/15/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		12/20/2021.	Paydown		349,498	349,498	349,340	349,370	0	128	0	128	0	349,498	0	0	0	7,576	09/20/2040.
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A		12/20/2021.	Paydown		531,365	531,365	531,318	531,319	0	46	0	46	0	531,365	0	0	0	12,363	09/20/2041.
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A		12/20/2021.	Paydown		638,641	638,641	638,432	638,440	0	201	0	201	0	638,641	0	0	0	13,852	09/20/2041.
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		12/22/2021.	Paydown		214,919	214,919	220,288	220,093	0	(5,173)	0	(5,173)	0	214,919	0	0	0	4,886	09/20/2042.
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		12/20/2021.	Paydown		274,142	274,142	280,961	280,797	0	(6,655)	0	(6,655)	0	274,142	0	0	0	6,464	09/20/2048.
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		12/20/2021.	Paydown		219,275	219,275	219,261	219,261	0	15	0	15	0	219,275	0	0	0	5,411	09/20/2041.
42806D BH 1	Hertz Vehicle Financing LLC SERIES 20172		06/30/2021.	Call 100.0000		1,000,000	1,000,000	999,770	999,889	0	18	0	18	0	999,908	0	92	92	21,583	10/25/2023.
43148# AA 7	HILL TOP ENERGY 5.830% 12/31/29		12/31/2021.	Redemption 100.0000		75,271	75,271	75,271	75,271	0	0	0	0	0	75,271	0	0	0	4,388	12/31/2029.
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40		12/15/2021.	Redemption 100.0000		17,252	17,252	17,252	17,252	0	0	0	0	0	17,252	0	0	0	319	10/15/2040.
44891A BL 0	HYUNDAI CAPITAL AMERICA		05/28/2021.	Various		1,920,380	1,500,000	1,939,520	1,925,793	0	(16,636)	0	(16,636)	0	1,909,157	0	11,223	11,223	60,474	04/08/2030.
460690 BH 2	Interpublic Group Co 4.000% 03/15/22		03/19/2021.	Goldman Sachs & Company		1,034,870	1,000,000	997,030	999,581	0	75	0	75	0	999,656	0	35,214	35,214	20,778	03/15/2022.
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		12/01/2021.	Paydown		390,465	390,465	389,550	389,603	0	863	0	863	0	390,465	0	0	0	5,442	07/25/2043.
46648C AH 7	JP Morgan Mortgage Trust SERIES 20171 CL		12/01/2021.	Paydown		502,096	502,096	488,922	494,370	0	7,726	0	7,726	0	502,096	0	0	0	14,406	01/25/2047.
477143 AH 4	JetBlue Airways Corporation		11/15/2021.	Redemption 100.0000		24,386	24,386	23,227	23,247	0	65	0	65	0	23,312	0	1,074	1,074	503	05/15/2032.
477164 AA 5	JETBLUE AIRWAYS CORP 4.000% 11/15/32		11/15/2021.	Redemption 100.0000		147,233	147,233	149,548	149,438	0	(132)	0	(132)	0	149,305	0	(2,072)	(2,072)	4,417	11/15/2032.
489170 AC 4	KENNAMETAL INC 3.875% 02/15/22		03/12/2021.	Various		7,740,975	7,500,000	7,637,350	7,518,437	0	(3,092)	0	(3,092)	0	7,515,345	0	(15,345)	(15,345)	408,084	02/15/2022.
49427R AJ 1	KILROY REALTY LP 3.800% 01/15/23		10/25/2021.	Various		7,282,450	7,000,000	6,905,230	6,974,787	0	9,803	0	9,803	0	6,984,590	0	15,410	15,410	622,339	01/15/2023.
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20		08/11/2021.	Paydown		191,991	191,991	188,661	189,572	0	2,419	0	2,419	0	191,991	0	0	0	4,567	04/15/2041.
50180L AE 0	Lehman UBS Comm Mtg Trust REMIC Ser 20		12/11/2021.	Paydown		175,976	175,976	102,629	102,629	0	0	0	0	0	102,629	0	73,348	73,348	9,347	04/15/2041.
50540R AS 1	Laboratory Corp of Am Holdings		03/24/2021.	Janney Montgomery		579,130	500,000	640,655	639,880	0	(936)	0	(936)	0	638,944	0	(59,814)	(59,814)	15,340	02/01/2045.
513075 BL 4	LAMAR MEDIA CORP 5.750% 02/01/26		02/03/2021.	Call 102.8750		514,375	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	28,910	02/01/2026.
52736R BG 6	Levi Strauss & Co 5.000% 05/01/25		09/30/2021.	Call 102.3341		1,551,384	1,516,000	1,493,371	1,506,032	0	594	0	594	0	1,506,626	0	9,374	9,374	69,923	05/01/2025.
53079E AV 6	Liberty Mutual Group 5.000% 06/01/21		06/01/2021.	Maturity		1,000,000	1,000,000	988,440	999,397	0	603	0	603	0	1,000,000	0	0	0	25,000	06/01/2021.
56585A AD 4	MARATHON PETROLEUM CORP		03/01/2021.	Maturity		3,000,000	3,000,000	3,202,680	3,004,170	0	(4,170)	0	(4,170)	0	3,000,000	0	0	0	76,875	03/01/2021.
56602# AA 8	Marriott International Aka Marbeth Lease		12/17/2021.	Redemption 99.9934		879,238	879,296	879,296	879,296	0	0	0	0	0	879,296	0	(58)	(58)	41,224	11/17/2022.
62927# AH 9	NFL VENTURES Ser 2015-A Tranche E No. RE		10/15/2021.	Redemption 100.0000		173,500	173,500	173,500	173,500	0	0	0	0	0	173,500	0	0	0	5,039	04/15/2041.
637071 AJ 0	National Oilwell Varco Inc		04/09/2021.	Call 103.7180		1,481,093	1,428,000	1,422,859	1,426,913	0	150	0	150	0	1,427,063	0	937	937	66,294	12/01/2022.
64079* AB 8	Neptune Regional Transmission		12/31/2021.	Redemption 100.0000		270,028	270,028	270,028	270,028	0	0	0	0	0	270,028	0	0	0	10,480	06/30/2027.
655044 AE 5	Noble Energy Inc 6.000% 03/01/41		01/04/2021.	Taxable Exchange		10,059,852	6,600,000	9,902,202	9,893,619	0	(1,049)	0	(1,049)	0	9,892,571	0	167,281	167,281	0	03/01/2041.
664787 AD 0	Northern Border Pipeline		09/15/2021.	Maturity		5,000,000	5,000,000	5,975,650	5,061,516	0	(61,516)	0	(61,516)	0	5,000,000	0	0	0	358,333	09/15/2021.
67085K AA 0	OFFUTT AFB AMERICA FIRST		09/01/2021.	Redemption 100.0000		18,413	18,413	19,497	19,418	0	(10)	0	(10)	0	19,408	0	(994)	(994)	728	09/01/2050.
678858 BR 1	Oklahoma Gas & Elec Co		07/14/2021.	Bank of America		601,270	500,000	594,610	594,031	0	(1,298)	0	(1,298)	0	592,733	0	8,537	8,537	16,427	04/01/2047.
68389X BA 2	Oracle Corp 2.800% 07/08/21		07/08/2021.	Maturity		2,456,000	2,456,000	2,478,325	2,458,227	0	(2,227)	0	(2,227)	0	2,456,000	0	0	0	68,768	07/08/2021.
69373V AA 3	Pacefunding SERIES 20181A CLASS AA		12/20/2021.	Paydown		693,068	693,068	693,068	693,068	0	0	0	0	0	693,068	0	0	0	17,550	09/20/2049.
69373V AB 1	Pacefunding SERIES 20181A CLASS AB		12/20/2021.	Paydown		746,805	746,805	746,805	746,805	0	0	0	0	0	746,805	0	0	0	18,910	09/20/2049.
69375P AA 4	Pacefunding SERIES 20182A CLASS AA		12/19/2021.	Paydown		1,220,345	1,220,345	1,220,345	1,220,345	0	0	0	0	0	1,220,345	0	0	0	32,355	09/22/2053.
69375P AB 2	Pacefunding SERIES 20182A CLASS AB		12/19/2021.	Paydown		170,035	170,035	170,035	170,035	0	0	0	0	0	170,035	0	0	0	6,422	09/22/2053.
69375P AC 0	Pacefunding SERIES 20182A CLASS BA		12/19/2021.	Paydown		818,701	818,701	818,701	818,701	0	0	0	0	0	818,701	0	0	0	21,706	09/22/2053.
69375P AD 8	Pacefunding SERIES 20182A CLASS BB		12/19/2021.	Paydown		239,554	239,554	239,554	239,554	0	0	0	0	0	239,554	0	0	0	9,046	09/22/2053.
695156 AQ 2	Packaging Corp of America		10/08/2021.	Call 108.0100		5,805,538	5,375,000	5,517,545	5,418,775	0	(12,419)	0	(12,419)	0	5,406,356	0	(31,356)	(31,356)	656,959	11/01/2023.
718172 BD 0	Philip Morris International		12/15/2021.	JP Morgan		6,076,850	5,000,000	5,499,700	5,455,008	0	(11,579)	0	(11,579)	0	5,443,429	0	633,421	633,421	265,417	11/15/2043.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
718172 BL 2	Philip Morris International	..	12/16/2021.	Jefferies & Co		3,408,900	3,000,000	3,010,590	3,009,861	0	(238)	0	(238)	0	3,009,623	0	399,277	399,277	141,667	11/10/2044.
72703P AB 9	Planet Fitness Master Issuer SERIES 2018	..	12/05/2021.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	875	09/05/2048.
74368C AE 4	PROTECTIVE LIFE GLOBAL	..	09/14/2021.	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	179,910	09/14/2021.
750731 AA 9	Raiders FC CTL 3.744% 02/10/49	..	12/10/2021.	Redemption 100.0000		28,004	28,004	28,004	28,004	0	0	0	0	0	28,004	0	0	0	571	02/10/2049.
754730 AE 9	Raymond James Financial Inc	..	05/03/2021.	Call 112.0050		2,800,125	2,500,000	2,496,025	2,497,710	0	122	0	122	0	2,497,831	0	2,169	2,169	357,521	09/15/2026.
778296 AE 3	Ross Stores Inc 5.450% 04/15/50	..	12/22/2020.	Sumridge Partners		1,252,536	917,111	1,245,631	1,245,449	0	144	0	144	0	1,245,594	0	6,942	6,942	9,580	04/15/2050.
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	12/31/2021.	Various		308,354	308,354	308,354	308,354	0	0	0	0	0	308,354	0	0	0	6,925	05/31/2029.
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	12/20/2021.	Paydown		284,547	284,547	258,137	267,060	0	17,487	0	17,487	0	284,547	0	0	0	692	05/20/2035.
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS	..	04/26/2021.	Call 100.0000		73,212	73,212	73,212	73,212	0	0	0	0	0	73,212	0	0	0	732	07/25/2042.
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS	..	03/01/2021.	Paydown		7,491	7,491	7,491	7,491	0	0	0	0	0	7,491	0	0	0	37	07/25/2042.
82280R AG 4	Shellpoint Co-Originator Trus SERIES 201	..	12/01/2021.	Paydown		539,851	539,851	516,816	526,530	0	13,322	0	13,322	0	539,851	0	0	0	15,988	04/25/2047.
82812# AA 0	Silver Run Elect 2.570% 12/18/50	..	12/31/2021.	Redemption 100.0000		99,860	99,860	99,860	99,860	0	0	0	0	0	99,860	0	0	0	2,025	12/18/2050.
83546D AJ 7	Sonic Capital LLC SERIES 20201A CLASS A2	..	12/20/2021.	Paydown		5,000	5,000	4,880	4,882	0	118	0	118	0	5,000	0	0	0	117	01/20/2050.
84858W AA 4	SPIRIT AIR 2017-1 PTT AA	..	08/15/2021.	Redemption 100.0000		33,539	33,539	34,703	34,598	0	(38)	0	(38)	0	34,559	0	(1,020)	(1,020)	849	02/15/2030.
84860* AB 9	Spirits of St. Louis BB Club No. R-22	..	12/31/2021.	Redemption 100.0000		100,482	100,482	100,482	100,482	0	0	0	0	0	100,482	0	0	0	2,648	06/30/2036.
85205T AK 6	SPIRIT AEROSYSTEMS INC	..	12/15/2021.	Various		8,458,550	8,620,000	8,661,457	8,653,327	0	(3,725)	0	(3,725)	0	8,649,602	0	(191,052)	(191,052)	380,323	06/15/2028.
85208N AA 8	SPRINT SPECTRUM / SPEC I	..	08/20/2021.	Call 100.0000		187,500	187,500	187,497	187,499	0	(4)	0	(4)	0	187,495	0	5	5	4,200	09/20/2021.
85208N AA 8	SPRINT SPECTRUM / SPEC I	..	06/20/2021.	Redemption 100.0000		375,000	375,000	374,994	374,997	0	2	0	2	0	374,999	0	1	1	4,725	09/20/2021.
858119 BK 5	Steel Dynamics Inc 3.450% 04/15/30	..	04/15/2021.	Various		2,683,745	2,500,000	2,600,865	2,593,152	0	(2,255)	0	(2,255)	0	2,590,897	0	92,848	92,848	40,202	04/15/2030.
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181	..	10/30/2021.	Paydown		162,251	162,251	159,858	159,960	0	2,290	0	2,290	0	162,251	0	0	0	5,763	04/30/2049.
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181	..	11/20/2021.	Paydown		536,388	536,388	536,234	536,224	0	164	0	164	0	536,388	0	0	0	19,682	11/20/2048.
87168* AA 3	HIGHLAND DALLAS Ground Lease Tr-18 9	..	12/10/2021.	Redemption 100.0000		26	26	26	26	0	0	0	0	0	26	0	0	0	1	10/10/2053.
87233Q AA 6	TC PIPELINES LP 4.650% 06/15/21	..	03/15/2021.	Various		4,500,000	4,500,000	4,544,930	4,502,526	0	(1,118)	0	(1,118)	0	4,501,409	0	(1,409)	(1,409)	52,313	06/15/2021.
87236Y AF 5	TD AMERITRADE HOLDING CO	..	09/24/2021.	Taxable Exchange		6,611,557	6,049,000	6,113,180	6,091,772	0	(4,746)	0	(4,746)	0	6,087,025	0	524,532	524,532	105,858	04/01/2027.
87236Y AJ 7	TD AMERITRADE HOLDING CO	..	09/24/2021.	Taxable Exchange		3,456,671	3,283,000	3,259,585	3,262,101	0	1,548	0	1,548	0	3,263,649	0	193,022	193,022	48,424	10/01/2029.
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS	..	11/25/2021.	Paydown		3,000	3,000	3,190	3,173	0	(173)	0	(173)	0	3,000	0	0	0	93	05/25/2046.
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS	..	11/28/2021.	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,544	11/25/2048.
878237 AH 9	TECH DATA CORP 6.950% 02/15/27	..	10/01/2021.	Call 123.4010		3,085,025	2,500,000	2,505,425	2,503,739	0	(305)	0	(305)	0	2,503,434	0	(3,434)	(3,434)	768,476	02/15/2027.
88031V AA 7	Tenaska Gateway Partners 144A	..	12/30/2021.	Redemption 100.0000		386,399	386,399	386,588	386,439	0	(10)	0	(10)	0	386,429	0	(30)	(30)	14,616	12/30/2023.
88159D AA 3	TES LLC SERIES 20171A CLASS A	..	10/20/2021.	Paydown		83,873	83,873	83,862	83,857	0	17	0	17	0	83,873	0	0	0	2,916	10/20/2047.
88307* AA 3	TEXOMA WIND LLC 4.120% 06/30/34	..	12/31/2021.	Redemption 100.0000		198,584	198,584	198,584	198,584	0	0	0	0	0	198,584	0	0	0	5,986	06/30/2034.
89233P 4S 2	Toyota Motor Credit Corp	..	01/11/2021.	Maturity		2,000,000	2,000,000	1,996,940	1,999,990	0	10	0	10	0	2,000,000	0	0	0	42,500	01/11/2021.
90363@ AB 6	USTA NATL TENNIS Series B No. 38	..	07/08/2021.	Redemption 100.0000		206,479	206,479	206,479	206,479	0	0	0	0	0	206,479	0	0	0	6,340	09/08/2039.
90539J AA 7	UNION BANKSHARES CORP 3.391% 12/15/26.	..	12/15/2021.	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	150,000	12/15/2026.
90783W AA 1	UNP RR CO 2006 PASS TRST	..	07/02/2021.	Redemption 100.0000		525,312	525,312	518,168	522,383	0	3	0	3	0	522,386	0	2,926	2,926	15,442	07/02/2030.
909318 AA 5	UNITED AIR 2018-1 AA PTT	..	09/01/2021.	Redemption 100.0000		114,000	114,000	109,571	110,145	0	169	0	169	0	110,314	0	3,686	3,686	2,993	03/01/2030.
90931C AA 6	UNITED AIR 2019-1 AA PTT	..	08/25/2021.	Redemption 100.0000		138,748	138,748	140,878	140,569	0	(56)	0	(56)	0	140,512	0	(1,764)	(1,764)	4,319	08/25/2031.
90931M AA 4	UNITED AIR 2016-1 A PTT	..	07/07/2021.	Redemption 100.0000		158,298	158,298	158,298	158,298	0	0	0	0	0	158,298	0	0	0	4,096	01/07/2030.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
91854* AA 4	Verizon Irving TX CTL Cert No 24	..	12/15/2021.	Redemption 100.0000		156,992	156,992	156,992	156,992	0	0	0	0	0	156,992	0	0	0	3,121	08/15/2036.
92240M BF 4	VECTOR GROUP LTD 6.125% 02/01/25	..	02/01/2021.	Call 101.5310		1,015,310	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	45,935	02/01/2025.
92343V BY 9	Verizon Communications	..	11/12/2021.	Call 107.7740		5,388,700	5,000,000	4,991,900	4,997,031	0	761	0	761	0	4,997,792	0	2,208	2,208	629,054	03/15/2024.
92345Y AA 4	Verisk Analytics Inc 5.800% 05/01/21	..	05/01/2021.	Maturity		3,175,000	3,175,000	3,195,023	3,175,853	0	(853)	0	(853)	0	3,175,000	0	0	0	92,075	05/01/2021.
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A	..	10/30/2021.	Paydown		180,315	180,315	180,257	180,243	0	72	0	72	0	180,315	0	0	0	6,117	04/30/2048.
94978# AH 0	CVS Corporation 7.530% 01/10/24	..	12/10/2021.	Redemption 100.0000		523,559	523,559	523,559	523,559	0	0	0	0	0	523,559	0	0	0	20,703	01/10/2024.
95000U 2G 7	WELLS FARGO & COMPANY 2.879% 10/30/30.	..	05/28/2021.	JP Morgan		734,328	700,000	708,141	706,647	0	(687)	0	(687)	0	705,960	0	28,368	28,368	11,868	10/30/2030.
95829T AA 3	WESTERN GROUP HOUSING LP	..	09/15/2021.	Redemption 100.0000		19,667	19,667	27,052	26,472	0	(68)	0	(68)	0	26,405	0	(6,738)	(6,738)	1,001	03/15/2057.
960386 AM 2	WABTEC 4.950% 09/15/28	..	04/15/2021.	Citigroup Global		1,154,600	1,000,000	1,132,920	1,120,647	0	(4,285)	0	(4,285)	0	1,116,362	0	38,238	38,238	29,425	09/15/2028.
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014	..	12/01/2021.	Paydown		922,003	922,003	954,562	951,876	0	(29,873)	0	(29,873)	0	922,003	0	0	0	18,949	06/20/2044.
00908P AA 5	AIR CANADA 2017-1AA PTT	A	07/15/2021.	Redemption 100.0000		18,534	18,534	17,574	17,712	0	21	0	21	0	17,733	0	801	801	459	01/15/2030.
000000 00 0	SCHAHIN II FINAN CO SPV	D	05/06/2020.	INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,513	09/25/2023.
136440 AL 8	Canadian Pac Ltd 9.450% 08/01/21	A	08/01/2021.	Maturity		10,000,000	10,000,000	10,224,500	10,012,162	0	(12,162)	0	(12,162)	0	10,000,000	0	0	0	945,000	08/01/2021.
257559 AK 0	Domtar Corp 6.750% 02/15/44	..	09/20/2021.	Seaport Group		550,800	510,000	573,164	568,476	0	(932)	0	(932)	0	567,544	0	(16,744)	(16,744)	37,963	02/15/2044.
887147 A@ 5	TIMBERWEST FORST No. S2-5 & S2-6	A	10/13/2021.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	235,500	10/13/2021.
893526 BY 8	Transcanada Pipelines Ltd	A	01/01/2021.	Maturity		10,000,000	10,000,000	10,386,850	10,000,000	0	0	0	0	0	10,000,000	0	0	0	493,750	01/01/2021.
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29	D	03/19/2021.	Janney Montgomery		354,269	319,000	363,338	362,002	0	(1,035)	0	(1,035)	0	360,967	0	(6,698)	(6,698)	3,669	06/20/2029.
00205G AA 5	APT PIPELINES LTD 3.875% 10/11/22	D	04/15/2021.	Call 104.9849		4,199,394	4,000,000	3,963,040	3,992,337	0	1,194	0	1,194	0	3,993,531	0	6,469	6,469	278,617	10/11/2022.
02364W BD 6	America Movil SA de CV	D	12/23/2021.	Call 101.5318		5,076,590	5,000,000	4,924,100	4,980,716	0	12,098	0	12,098	0	4,992,814	0	7,186	7,186	300,982	07/16/2022.
03330L AL 2	Anchorage Credit Funding Ltd SERIES 2018	D	11/05/2021.	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	283,101	07/25/2036.
05541V AE 6	BG ENERGY CAPITAL PLC 4.000% 10/15/21	D	10/15/2021.	Maturity		1,000,000	1,000,000	1,005,810	1,000,543	0	(543)	0	(543)	0	1,000,000	0	0	0	40,000	10/15/2021.
12674T AB 2	C&W SENIOR FINANCING DAC	D	10/04/2021.	Call 103.9620		519,810	500,000	512,703	510,947	0	(2,773)	0	(2,773)	0	508,175	0	(8,175)	(8,175)	56,164	10/15/2026.
17275G AC 0	Cirrus Funding 2018-1 Ltd SERIES 20181A	D	01/25/2021.	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	132,500	01/25/2037.
19123M AC 7	COCA-COLA EUROPEAN PARTN	D	06/01/2021.	Call 100.0000		2,500,000	2,500,000	2,506,079	2,500,964	0	(964)	0	(964)	0	2,500,000	0	0	0	84,375	09/01/2021.
31572U AE 6	FIBRIA OVERSEAS FINANCE	D	07/26/2021.	Call 112.4099		2,248,198	2,000,000	2,015,000	2,005,982	0	(937)	0	(937)	0	2,005,045	0	(5,045)	(5,045)	322,282	05/12/2024.
35177P AW 7	France Telecom 4.125% 09/14/21	D	04/01/2021.	Call 101.6910		5,084,550	5,000,000	4,949,500	4,995,747	0	1,492	0	1,492	0	4,997,239	0	2,761	2,761	197,415	09/14/2021.
390578 AA 0	Great Lakes CLO Ltd SERIES 20191A CLASS	D	07/15/2021.	Call 100.0000		11,016,881	11,016,881	11,016,881	11,016,881	0	0	0	0	0	11,016,881	0	0	0	163,799	07/15/2031.
390578 AE 2	Great Lakes CLO Ltd SERIES 20191A CLASS	D	07/15/2021.	Call 100.0000		4,533,117	4,533,117	4,533,117	4,533,117	0	0	0	0	0	4,533,117	0	0	0	96,962	07/15/2031.
390578 AG 7	Great Lakes CLO Ltd SERIES 20191A CLASS	D	07/15/2021.	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	115,892	07/15/2031.
40052V AB 0	GRUPO BIMBO SAB DE CV 4.500% 01/25/22	D	04/26/2021.	Call 103.1061		1,546,592	1,500,000	1,500,360	1,500,040	0	(12)	0	(12)	0	1,500,028	0	(28)	(28)	97,405	01/25/2022.
48251B AN 0	KKR Financial CLO Ltd SERIES 16 CLASS A2	D	10/05/2021.	Call 100.0000		5,000,000	5,000,000	4,875,000	4,884,512	0	10,833	0	10,833	0	4,895,344	0	104,656	104,656	96,905	01/20/2029.
48252U AC 1	KKR Financial CLO Ltd SERIES 25 CLASS B1	D	06/16/2021.	Call 100.0000		2,800,000	2,800,000	2,753,800	2,756,356	0	1,625	0	1,625	0	2,757,981	0	42,019	42,019	42,395	04/15/2032.
50247V AA 7	LYB INTL FINANCE BV 4.000% 07/15/23	D	06/29/2021.	Call 107.0743		931,546	870,000	858,499	866,618	0	631	0	631	0	867,249	0	2,751	2,751	94,799	07/15/2023.
55608J AE 8	MACQUARIE GROUP LTD 6.250% 01/14/21	D	01/14/2021.	Maturity		1,000,000	1,000,000	989,410	999,950	0	50	0	50	0	1,000,000	0	0	0	31,250	01/14/2021.
63859W AF 6	NATIONWIDE BLDG SOCIETY	D	03/19/2021.	BNP Paribas		1,085,650	1,000,000	1,098,410	1,094,209	0	(2,791)	0	(2,791)	0	1,091,418	0	(5,768)	(5,768)	17,646	10/18/2032.
670881 AC 5	OCP CLO Ltd SERIES 202019A CLASS B	D	09/01/2021.	Redemption 100.0000		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	361,490	07/20/2031.
77578J AB 4	ROLLS-ROYCE PLC 3.625% 10/14/25	D	05/28/2021.	Various		5,168,675	5,124,000	5,234,422	5,181,873	0	(3,968)	0	(3,968)	0	5,177,905	0	(9,230)	(9,230)	102,552	10/14/2025.
846031 AG 7	Southwick Park CLO Ltd SERIES 20194A CLA	D	11/23/2021.	Call 100.0000		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	357,235	07/20/2032.
85771P AF 9	Statoilhydro ASA ADR 3.150% 01/23/22	D	10/13/2021.	TD Securities		5,039,250	5,000,000	5,081,500	5,009,994	0	(7,384)	0	(7,384)	0	5,002,610	0	36,640	36,640	192,938	01/23/2022.
85771P AF 9	Statoilhydro ASA ADR 3.150% 01/23/22	D	10/21/2021.	Call 100.7400		5,037,000	5,000,000	5,081,500	5,009,994	0	(7,565)	0	(7,565)	0	5,002,429	0	(2,429)	(2,429)	233,000	01/23/2022.
87164K AA 2	SYNGENTA FINANCE NV 3.125% 03/28/22	D	05/28/2021.	Barclays Capital		10,143,240	10,000,000	10,129,600	10,018,201	0	(5,495)	0	(5,495)	0	10,012,706	0	130,534	130,534	199,826	03/28/2022.
87249V AG 4	Wind River CLO Ltd SERIES 20193A CLASS B	D	09/14/2021.	Call 100.0000		500,000	500,000	483,750	484,726	0	988	0	988	0	485,715	0	14,285	14,285	10,693	04/15/2031.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87854X AD 3	TECHNIPFMC PLC 3.450% 10/01/22	D	03/18/2021.	Call 104.7017		11,465,880	10,951,000	10,793,547	10,894,571	0	6,106	0	6,106	0	10,900,676	0	50,324	50,324	690,142	10/01/2022.
87969N AC 9	TELSTRA CORP LTD 4.800% 10/12/21	D	10/12/2021.	Various		17,000,000	17,000,000	17,084,740	17,007,868	0	(7,868)	0	(7,868)	0	17,000,000	0	0	0	816,000	10/12/2021.
92329V AC 6	Venture CDO Ltd SERIES 201625A CLASS B	D	01/20/2021.	Call 100.0000		7,500,000	7,500,000	7,270,750	7,284,389	0	2,417	0	2,417	0	7,286,806	0	213,194	213,194	42,519	04/20/2029.
G2044@ AX 3	COMPASS GRP PLC No. J-33	D	10/01/2021.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	227,125	10/01/2021.
G8967# AT 0	TRITON CONTAINER INTERNATIONAL Series 20	D	08/30/2021.	Call 110.1093		2,202,187	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	263,096	03/31/2027.
3899999.	Total - Bonds - Industrial and Miscellaneous					456,155,178	441,460,523	446,224,367	443,234,769	0	(225,691)	0	(225,691)	0	443,009,074	0	5,776,724	5,776,724	21,395,817	XXX
Bonds - Unaffiliated Bank Loans																				
44903* AC 0	Hygiena 4.959% 08/26/22	..	03/16/2021.	Redemption 100.0000		1,643,569	1,643,569	1,610,698	1,626,088	0	130,520	0	130,520	0	1,756,609	0	(113,039)	(113,039)	2,438	08/26/2022.
44971# AA 7	IMA 5.709% 05/30/24	..	12/31/2021.	Redemption 100.0000		18,513	18,513	18,323	18,362	0	25	0	25	0	18,387	0	126	126	817	05/30/2024.
44971# AC 3	IMA 5.709% 05/30/24	..	12/31/2021.	Redemption 100.0000		3,299	3,299	3,265	3,272	0	5	0	5	0	3,277	0	22	22	146	05/30/2024.
44971# AD 1	IMA 5.709% 05/30/24	..	12/31/2021.	Redemption 100.0000		3,378	3,378	3,343	3,350	0	5	0	5	0	3,355	0	23	23	149	05/30/2024.
44971# AE 9	IMA 5.709% 05/30/24	..	12/31/2021.	Redemption 100.0000		3,110	3,110	3,071	3,083	0	5	0	5	0	3,087	0	23	23	137	05/30/2024.
51932* AB 2	4Wall Entertainm LAV GEAR	..	12/31/2021.	Redemption 100.0000		5,683	5,683	5,572	5,596	0	21	0	21	0	5,617	0	66	66	528	10/31/2024.
51932* AC 0	4Wall Entertainm LAV GEAR	..	12/31/2021.	Redemption 100.0000		1,269	1,269	1,250	1,254	0	4	0	4	0	1,258	0	12	12	118	10/31/2024.
74063* AB 5	Riverside Radiol PREMIER IMAGING	..	04/19/2021.	Redemption 100.0000		54,795	54,795	54,670	54,692	0	7	0	7	0	54,699	0	96	96	1,149	01/02/2025.
74063* AD 1	Riverside Radiol PREMIER IMAGING	..	04/19/2021.	Redemption 100.0000		7,582	7,582	7,563	7,567	0	1	0	1	0	7,568	0	14	14	124	01/02/2025.
88583# AA 4	3Si 5.963% 06/16/23	..	05/05/2021.	Redemption 100.0000		115,487	115,487	113,178	114,028	0	187	0	187	0	114,215	0	1,273	1,273	1,949	06/16/2023.
8299999.	Total - Bonds - Unaffiliated Bank Loans					1,856,685	1,856,685	1,820,933	1,837,292	0	130,780	0	130,780	0	1,968,072	0	(111,384)	(111,384)	7,555	XXX
8399997.	Total - Bonds - Part 4					627,147,756	614,238,223	615,878,818	613,621,651	532,475	(1,225,770)	0	(693,295)	0	612,928,349	0	6,850,030	6,850,030	25,649,634	XXX
8399998.	Total - Bonds - Summary Item from Part 5					4,299,926	3,935,892	4,155,461	0	0	(47)	0	(47)	0	4,155,414	0	2,392	2,392	203,658	XXX
8399999.	Total - Bonds					631,447,682	618,174,115	620,034,279	613,621,651	532,475	(1,225,817)	0	(693,342)	0	617,083,763	0	6,852,422	6,852,422	25,853,292	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
151461 2# 6	CENTER COAST MLP	..	02/19/2021.	Call 1.0000	15.000	375,000	0.00	375,000	375,000	0	0	0	0	0	375,000	0	0	0	7,746	XXX
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					375,000	XXX	375,000	375,000	0	0	0	0	0	375,000	0	0	0	7,746	XXX
8999997.	Total - Preferred Stocks - Part 4					375,000	XXX	375,000	375,000	0	0	0	0	0	375,000	0	0	0	7,746	XXX
8999999.	Total - Preferred Stocks					375,000	XXX	375,000	375,000	0	0	0	0	0	375,000	0	0	0	7,746	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
96758W 10 1	WideOpenWest Inc	..	01/20/2021.	Fidelity Capital Markets	22,065.000	239,862	XXX	234,330	235,434	(1,103)	0	0	(1,103)	0	234,330	0	5,532	5,532	0	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					239,862	XXX	234,330	235,434	(1,103)	0	0	(1,103)	0	234,330	0	5,532	5,532	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
31338# 11 2	FHLB - Boston Class B	..	11/17/2021.	Various	16,243.000	1,624,300	XXX	1,624,300	1,624,300	0	0	0	0	0	1,624,300	0	0	0	16,112	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,624,300	XXX	1,624,300	1,624,300	0	0	0	0	0	1,624,300	0	0	0	16,112	XXX
Common Stocks - Mutual Funds																				
024071 81 3	American Funds American Balance	..	12/31/2021.	Prudential Securities Inc	24,370.550	775,207	XXX	670,440	736,234	(65,794)	0	0	(65,794)	0	670,440	0	104,767	104,767	6,344	XXX
06828M 87 6	Baron Funds Emerging Markets Institution	..	12/01/2021.	Prudential Securities Inc	777.970	14,617	XXX	10,544	14,828	(4,284)	0	0	(4,284)	0	10,544	0	4,073	4,073	95	XXX
233203 84 3	DFA US TARGETED VALUE Small Cap I	..	12/01/2021.	Prudential Securities Inc	223,961.190	10,640,605	XXX	7,081,170	8,604,589	(1,523,419)	0	0	(1,523,419)	0	7,081,170	0	3,559,435	3,559,435	42,403	XXX
277907 70 5	Eaton Vance Inc Inc Fd Bostn-R6	..	05/03/2021.	Prudential Securities Inc	5,724.750	31,997	XXX	30,268	31,944	(1,676)	0	0	(1,676)	0	30,268	0	1,730	1,730	515	XXX
411512 52 8	Harbor Funds Capital Appreciation	..	12/08/2021.	Prudential Securities Inc	1,676.630	196,568	XXX	119,142	174,772	(55,630)	0	0	(55,630)	0	119,142	0	77,426	77,426	0	XXX
55273H 35 3	MFS Value Fund R6	..	12/31/2021.	Prudential Securities Inc	1,559.500	78,799	XXX	58,738	69,897	(11,159)	0	0	(11,159)	0	58,738	0	20,061	20,061	507	XXX
89154Q 15 8	Touchstone Funds International Equity Cl	..	06/03/2021.	Prudential Securities Inc	425,590.230	7,407,470	XXX	6,225,190	7,192,475	(967,285)	0	0	(967,285)	0	6,225,190	0	1,182,281	1,182,281	0	XXX
89154Q 27 3	Touchstone Funds Large Cap Focused Fund	..	12/31/2021.	Prudential Securities Inc	19,509.360	1,178,413	XXX	845,130	975,858	(130,728)	0	0	(130,728)	0	845,130	0	333,282	333,282	3,156	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
921909 78 4	Vanguard Total Intl Stock Inde	..	12/31/2021.	Prudential Securities Inc	144.670	19,981	XXX	14,759	18,777	(4,017)	0	0	(4,017)	0	14,759	0	5,222	5,222	124	XXX
921937 60 3	Vanguard Total Bond Market Ind	..	11/30/2021.	Prudential Securities Inc	1,077.070	12,119	XXX	12,049	12,516	(466)	0	0	(466)	0	12,049	0	70	70	166	XXX
922040 10 0	Vanguard Institutional Index I	..	12/31/2021.	Prudential Securities Inc	1,203.020	476,595	XXX	315,662	398,765	(83,103)	0	0	(83,103)	0	315,662	0	160,933	160,933	8,558	XXX
922908 88 4	Vanguard Extended Market Index	..	12/02/2021.	Prudential Securities Inc	3,078.910	433,219	XXX	270,980	384,063	(113,084)	0	0	(113,084)	0	270,980	0	162,240	162,240	2,490	XXX
957663 66 9	Western Asset Funds Core Plus Bond I	..	12/08/2021.	Prudential Securities Inc	36,496.730	438,804	XXX	442,753	458,399	(15,646)	0	0	(15,646)	0	442,753	0	(3,949)	(3,949)	5,286	XXX
9499999.	Total - Common Stocks - Mutual Funds					21,704,394	XXX	16,096,825	19,073,117	(2,976,291)	0	0	(2,976,291)	0	16,096,825	0	5,607,571	5,607,571	69,644	XXX
9799997.	Total - Common Stocks - Part 4					23,568,556	XXX	17,955,455	20,932,851	(2,977,394)	0	0	(2,977,394)	0	17,955,455	0	5,613,103	5,613,103	85,756	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					6,664,760	XXX	6,841,231	0	0	0	0	0	0	6,841,231	0	(176,473)	(176,473)	13,481	XXX
9799999.	Total - Common Stocks					30,233,316	XXX	24,796,686	20,932,851	(2,977,394)	0	0	(2,977,394)	0	24,796,686	0	5,436,630	5,436,630	99,237	XXX
9899999.	Total - Preferred and Common Stocks					30,608,316	XXX	25,171,686	21,307,851	(2,977,394)	0	0	(2,977,394)	0	25,171,686	0	5,436,630	5,436,630	106,983	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					662,055,998	XXX	645,205,965	634,929,502	(2,444,919)	(1,225,817)	0	(3,670,736)	0	642,255,449	0	12,289,052	12,289,052	25,960,275	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
38380Y BZ 7	GOVERNMENT NATIONAL MORTGAGE SERIES 2018	..	04/01/2021	Interest Capitalization	12/01/2021	Paydown	19,894	19,894	19,894	19,894	0	0	0	0	0	0	0	0	396	0
0599999.	Total - Bonds - U.S. Government						19,894	19,894	19,894	19,894	0	0	0	0	0	0	0	0	396	0
Bonds - U.S. Special Revenue and Special Assessment																				
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ.	..	08/01/2021	Interest Capitalization	12/01/2021	Paydown	8,713	8,713	8,713	8,713	0	0	0	0	0	0	0	0	200	0
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB.	..	08/01/2021	Interest Capitalization	12/01/2021	Paydown	5,322	5,322	5,322	5,322	0	0	0	0	0	0	0	0	124	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						14,035	14,035	14,035	14,035	0	0	0	0	0	0	0	0	324	0
Bonds - Industrial and Miscellaneous																				
24703T AA 4	DELL INT LLC/EMC CORP 5.450% 06/15/23	..	06/22/2021	Tax Free Exchange	12/06/2021	Call 106.4600	2,200,000	2,199,718	2,342,120	2,199,793	0	75	0	75	0	0	207	207	192,896	0
521615 AA 2	LEA POWER PARTNERS LLC	..	05/27/2021	Seaport Group	12/15/2021	Redemption 100.0000	118,770	126,787	118,770	126,665	0	(122)	0	(122)	0	0	(7,895)	(7,895)	3,944	1,849
778296 AE 3	Ross Stores Inc 5.450% 04/15/50	..	12/22/2020	Sumridge Partners	12/22/2020	Sumridge Partners	582,889	796,074	796,074	796,074	0	0	0	0	0	0	0	0	6,089	6,089
303901 BH 4	Fairfax Financial Holdings	A	03/01/2021	Bank of America	03/01/2021	Pierpont	1,000,000	998,650	1,008,730	998,650	0	0	0	0	0	0	10,080	10,080	0	0
3899999.	Total - Bonds - Industrial and Miscellaneous						3,901,659	4,121,229	4,265,694	4,121,182	0	(47)	0	(47)	0	0	2,392	2,392	202,929	7,938
Bonds - Unaffiliated Bank Loans																				
51932* AB 2	4Wall Entertainm LAV GEAR	..	12/01/2021	Direct-Private Placement	12/31/2021	Redemption 100.0000	248	248	248	248	0	0	0	0	0	0	0	0	7	0
51932* AC 0	4Wall Entertainm LAV GEAR	..	12/01/2021	Direct-Private Placement	12/31/2021	Redemption 100.0000	55	55	55	55	0	0	0	0	0	0	0	0	2	0
8299999.	Total - Bonds - Unaffiliated Bank Loans						304	303	303	303	0	0	0	0	0	0	0	0	9	0
8399998.	Total - Bonds						3,935,892	4,155,461	4,299,926	4,155,414	0	(47)	0	(47)	0	0	2,392	2,392	203,658	7,938
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
35909D 10 9	Frontier Communications	..	05/04/2021	Taxable Exchange	06/30/2021	Fidelity Capital Markets	133,650.000	3,601,868	3,347,902	3,601,868	0	0	0	0	0	0	(253,966)	(253,966)	0	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							3,601,868	3,347,902	3,601,868	0	0	0	0	0	0	(253,966)	(253,966)	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
31338# 11 2	FHLB - Boston Class B	..	11/12/2021	Direct-Private Placement	11/17/2021	Direct-Private Placement	1,936.000	193,600	193,600	193,600	0	0	0	0	0	0	0	0	479	0
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							193,600	193,600	193,600	0	0	0	0	0	0	0	0	479	0
Common Stocks - Mutual Funds																				
024071 81 3	American Funds American Balance	..	03/15/2021	Prudential Securities Inc	06/03/2021	Prudential Securities Inc	5.930	179	195	179	0	0	0	0	0	0	15	15	1	0
06828M 87 6	Baron Funds Emerging Markets Institution	..	03/15/2021	Prudential Securities Inc	12/01/2021	Prudential Securities Inc	95.670	1,923	1,671	1,923	0	0	0	0	0	0	(252)	(252)	31	0
233203 84 3	DFA US TARGETED VALUE Small Cap I.	..	08/25/2021	Prudential Securities Inc	12/01/2021	Prudential Securities Inc	31,969.720	1,444,923	1,520,932	1,444,923	0	0	0	0	0	0	76,008	76,008	4,033	0
277907 70 5	Eaton Vance Inc Inc Fd Bostn-R6	..	02/05/2021	Prudential Securities Inc	12/01/2021	Prudential Securities Inc	3,028.360	16,988	16,911	16,988	0	0	0	0	0	0	(76)	(76)	241	0
298706 82 1	American Funds Europacific growth fund	..	02/22/2021	Prudential Securities Inc	12/02/2021	Prudential Securities Inc	3,425.220	249,116	241,649	249,116	0	0	0	0	0	0	(7,467)	(7,467)	2,959	0
89154Q 15 8	Touchstone Funds International Equity Cl.	..	02/19/2021	Prudential Securities Inc	06/03/2021	Prudential Securities Inc	14,701.940	253,214	255,819	253,214	0	0	0	0	0	0	2,606	2,606	0	0
89154Q 27 3	Touchstone Funds Large Cap Focused Fund	..	01/29/2021	Prudential Securities Inc	06/03/2021	Prudential Securities Inc	0.420	21	24	21	0	0	0	0	0	0	3	3	0	0
921937 60 3	Vanguard Total Bond Market Ind	..	06/30/2021	Prudential Securities Inc	12/01/2021	Prudential Securities Inc	136.420	1,536	1,538	1,536	0	0	0	0	0	0	1	1	17	0
922908 88 4	Vanguard Extended Market Index	..	08/31/2021	Prudential Securities Inc	12/31/2021	Prudential Securities Inc	7,625.320	1,077,178	1,083,842	1,077,178	0	0	0	0	0	0	6,664	6,664	5,662	0
957663 66 9	Western Asset Funds Core Plus Bond I	..	05/28/2021	Prudential Securities Inc	06/03/2021	Prudential Securities Inc	55.920	685	677	685	0	0	0	0	0	0	(9)	(9)	58	0

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9499999.	Total - Common Stocks - Mutual Funds							3,045,763	3,123,258	3,045,763	0	0	0	0	0	0	77,493	77,493	13,002	0
9799998.	Total - Common Stocks							6,841,231	6,664,760	6,841,231	0	0	0	0	0	0	(176,473)	(176,473)	13,481	0
9899999.	Total - Preferred and Common Stocks							6,841,231	6,664,760	6,841,231	0	0	0	0	0	0	(176,473)	(176,473)	13,481	0
9999999.	Total - Bonds, Preferred and Common Stocks							10,996,692	10,964,686	10,996,645	0	(47)	0	(47)	0	0	(174,081)	(174,081)	217,139	7,938

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer										
000000 00 0	Life Insurance Company of the Southwest		65528	75-0953004	8bi	1,943,930,978	0	0	300,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer						1,943,930,978	0	0	XXX	XXX
1899999. Total - Common Stocks						1,943,930,978	0	0	XXX	XXX
1999999. Total - Preferred and Common Stock						1,943,930,978	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted ..... $ 0

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SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Line Number						Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A.						1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0							
1B.						2A 0	2B 0	2C 0											
1C.						3A 0	3B 0	3C 0											
1D.						4A 0	4B 0	4C 0											
1E						5A 0	5B 0	5C 0											
1F.						6 0													

NONE

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2021	07/13/2022	1,296	363,217	280.26	0	8,224	0	5,904		5,904	(2,320)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	611	167,390	273.96	0	3,787	0	4,581		4,581	794	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	09/14/2022	621	174,743	281.39	0	3,396	0	2,922		2,922	(474)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	205	57,386	279.93	0	1,376	0	1,217		1,217	(159)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	2,882	778,486	270.12	0	17,689	0	28,402		28,402	10,713	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	5,187	1,385,707	267.15	0	33,186	0	66,232		66,232	33,045	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	923	259,723	281.39	0	6,219	0	4,344		4,344	(1,876)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	872	241,736	277.22	0	5,776	0	6,588		6,588	812	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	1,141	316,308	277.22	0	7,558	0	8,620		8,620	1,062	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	9,069	2,530,432	279.02	0	60,594	0	43,577		43,577	(17,017)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	4,259	1,150,441	270.12	0	28,153	0	41,972		41,972	13,819	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	1,322	357,204	270.2	0	8,115	0	13,145		13,145	5,030	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	7,438	2,095,359	281.71	0	50,102	0	31,466		31,466	(18,635)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	4,197	1,149,894	273.98	0	27,536	0	29,974		29,974	2,438	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	9,522	2,679,396	281.39	0	64,161	0	44,810		44,810	(19,351)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	10/14/2022	1,550	427,056	275.52	0	13,555	0	12,409		12,409	(1,146)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	5,912	1,597,422	270.2	0	38,359	0	58,787		58,787	20,428	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	652	183,675	281.71	0	4,392	0	2,758		2,758	(1,634)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	632	176,916	279.93	0	4,242	0	3,752		3,752	(490)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	664	181,923	273.98	0	4,356	0	4,742		4,742	386	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	22,961	6,326,215	275.52	0	151,419	0	183,823		183,823	32,404	0	0	0	0		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Suisse Balanced Trend 5 9CCSS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	804	214,789	267.15	0	4,866	0	10,266		10,266	5,400	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	731	203,964	279.02	0	4,884	0	3,512		3,512	(1,372)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2021	07/13/2022	7,183	2,013,108	280.26	0	48,200	0	32,723		32,723	(15,477)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	5,496	1,505,684	273.96	0	36,008	0	41,207		41,207	5,199	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	14,058	3,897,159	277.22	0	93,114	0	106,204		106,204	13,089	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	15,465	4,329,117	279.93	0	103,806	0	91,817		91,817	(11,989)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	981	270,285	275.52	0	6,469	0	7,854		7,854	1,384	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2021	10/21/2022	7	9,051	1293	0	69,678	0	41,749		41,749	(27,929)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AG	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2021	12/21/2022	9	10,833	1203.66	0	93,051	0	102,841		102,841	9,790	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AC	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	06/21/2022	6	8,103	1350.52	0	61,298	0	10,467		10,467	(50,831)	0	0	0	0		0001
MSCI EM FLEX OPTION 9MXFS0AA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/21/2021	05/20/2022	8	10,640	1330.04	0	75,341	0	13,065		13,065	(62,276)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/21/2021	01/21/2022	588	826,769	1406.07	0	74,020	0	9		9	(74,011)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/19/2021	02/18/2022	649	928,089	1430.03	0	83,930	0	190		190	(83,740)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	711	867,975	1220.78	0	68,221	0	59,283		59,283	(8,937)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	645	862,275	1336.86	0	65,946	0	6,300		6,300	(59,646)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	756	953,626	1261.41	0	84,669	0	51,615		51,615	(33,054)	0	0	0	0		0001
MSCI Emerging Markets 9MWFS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	647	848,961	1312.15	0	63,447	0	22,224		22,224	(41,222)	0	0	0	0		0001
MSCI Emerging Markets 9MWFS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/19/2021	11/21/2022	729	925,261	1269.22	0	75,460	0	55,090		55,090	(20,370)	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/19/2021	03/21/2022	587	784,725	1336.84	0	71,370	0	3,010		3,010	(68,360)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DA	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2021	07/21/2022	35	152,554	4358.69	0	1,044,679	0	1,902,486		1,902,486	857,808	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2021	12/21/2022	10	46,492	4649.23	0	370,540	0	427,292		427,292	56,752	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/14/2021	06/14/2022	7	29,811	4258.68	0	193,605	0	420,872		420,872	227,268	0	0	0	0		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SXFS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/21/2021	05/20/2022	52	216,105	4155.86	0	1,544,951	0	3,506,775		3,506,775	1,961,824	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0GO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/19/2021	11/21/2022	29	136,241	4697.96	0	1,017,726	0	1,094,384		1,094,384	76,658	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2021	08/19/2022	21	93,275	4441.67	0	651,111	0	1,047,154		1,047,154	396,043	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0CY	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2021	07/21/2022	8	34,870	4358.69	0	238,784	0	434,854		434,854	196,070	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2021	10/21/2022	8	36,398	4549.78	0	255,152	0	368,291		368,291	113,139	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0GM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/19/2021	11/21/2022	9	42,282	4697.96	0	315,846	0	339,636		339,636	23,790	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/21/2021	05/20/2022	6	24,935	4155.86	0	178,264	0	404,628		404,628	226,364	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2021	08/19/2022	29	128,808	4441.67	0	899,154	0	1,446,070		1,446,070	546,916	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2021	07/14/2022	6	26,246	4374.3	0	175,188	0	315,751		315,751	140,563	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0HU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2021	12/21/2022	19	88,335	4649.23	0	704,026	0	811,854		811,854	107,828	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	06/21/2022	8	33,798	4224.79	0	226,256	0	507,260		507,260	281,004	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2021	08/19/2022	53	235,409	4441.67	0	1,643,281	0	2,642,818		2,642,818	999,537	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	06/21/2022	71	299,960	4224.79	0	2,008,024	0	4,501,932		4,501,932	2,493,908	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0EV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2021	09/21/2022	3	13,063	4354.19	0	100,818	0	176,343		176,343	75,525	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0EW	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	09/21/2021	09/21/2022	23	100,146	4354.19	0	750,099	0	1,351,962		1,351,962	601,863	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/19/2021	11/21/2022	24	112,751	4697.96	0	842,256	0	905,697		905,697	63,441	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0HS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2021	12/21/2022	34	158,074	4649.23	0	1,259,836	0	1,452,792		1,452,792	192,956	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2021	08/19/2022	7	31,092	4441.67	0	217,037	0	349,051		349,051	132,014	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0CU	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2021	07/21/2022	71	309,467	4358.69	0	2,119,205	0	3,859,329		3,859,329	1,740,124	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/21/2021	05/20/2022	3	12,468	4155.86	0	89,132	0	202,314		202,314	113,182	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	06/21/2022	49	207,015	4224.79	0	1,385,819	0	3,106,967		3,106,967	1,721,148	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/14/2021	07/14/2022	1	4,378	4378.36	0	28,958	0	52,301		52,301	23,343	0	0	0	0		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SWXS0BK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/12/2021	11/14/2022	8	37,463	4682.85	0	268,048	0	306,476		306,476	38,428	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0FS	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2021	10/21/2022	24	109,195	4549.78	0	765,456	0	1,104,872		1,104,872	339,416	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DE	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2021	07/21/2022	19	82,815	4358.69	0	567,111	0	1,032,778		1,032,778	465,667	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BE	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTIIGC8Y1R12	05/14/2021	05/13/2022	980	4,090,373	4173.85	0	280,604	0	641,265		641,265	360,662	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	316	1,217,570	3853.07	0	94,847	0	288,104		288,104	193,257	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	2,936	12,253,161	4173.42	0	830,887	0	1,882,240		1,882,240	1,051,353	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/19/2021	02/18/2022	5,963	23,295,712	3906.71	0	1,913,908	0	5,153,552		5,153,552	3,239,644	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	9,970	43,456,139	4358.69	0	2,975,842	0	5,419,368		5,419,368	2,443,527	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022	939	3,565,439	3797.06	0	282,665	0	908,550		908,550	625,886	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/21/2021	10/21/2022	6,986	31,784,763	4549.78	0	2,200,101	0	3,216,098		3,216,098	1,015,997	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	2,006	8,474,929	4224.79	0	567,338	0	1,271,954		1,271,954	704,617	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/12/2021	02/14/2022	721	2,838,433	3936.8	0	228,216	0	601,386		601,386	373,169	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	255	997,841	3913.1	0	77,523	0	221,127		221,127	143,605	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0RD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/12/2021	11/14/2022	152	712,258	4685.91	0	50,664	0	57,923		57,923	7,259	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	772	3,020,913	3913.1	0	234,507	0	669,452		669,452	434,946	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	8,161	36,248,469	4441.67	0	2,530,343	0	4,069,440		4,069,440	1,539,098	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2021	05/20/2022	8,265	34,348,183	4155.86	0	2,441,315	0	5,573,750		5,573,750	3,132,435	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	594	2,653,992	4468	0	177,118	0	281,351		281,351	104,234	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/19/2021	02/18/2022	616	2,406,533	3906.71	0	112,408	0	301,040		301,040	188,632	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/12/2021	02/14/2022	1,048	4,123,702	3934.83	0	332,880	0	876,168		876,168	543,288	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	556	2,420,930	4354.19	0	188,304	0	326,822		326,822	138,518	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	8,461	32,600,825	3853.07	0	2,517,662	0	7,714,076		7,714,076	5,196,414	0	0	0	0		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBS0IH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2021	06/21/2022	392	1,656,118	4224.79	0	111,124	0	248,557		248,557	137,433	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/13/2021	08/12/2022	915	4,088,220	4468	0	272,833	0	433,395		433,395	160,562	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	134	599,320	4472.54	0	39,583	0	63,008		63,008	23,425	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TY	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	819	3,634,935	4438.26	0	259,146	0	440,408		440,408	181,262	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	3,183	13,228,102	4155.86	0	940,194	0	2,146,551		2,146,551	1,206,357	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSA0AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	683	2,973,912	4354.19	0	132,044	0	270,971		270,971	138,926	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	8,652	37,672,452	4354.19	0	2,930,231	0	5,085,729		5,085,729	2,155,498	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231	12/21/2021	12/21/2022	17,766	82,598,220	4649.23	0	6,616,579	0	7,591,266		7,591,266	974,687	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	279	1,310,731	4697.96	0	97,388	0	105,287		105,287	7,900	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	6,792	26,577,775	3913.1	0	2,063,173	0	5,889,794		5,889,794	3,826,620	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	1,216	4,615,377	3795.54	0	367,148	0	1,178,415		1,178,415	811,267	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	2,022	7,790,908	3853.07	0	601,668	0	1,843,501		1,843,501	1,241,833	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0UA	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	180	801,198	4451.1	0	55,546	0	95,076		95,076	39,530	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	8,927	34,932,244	3913.1	0	2,711,712	0	7,741,194		7,741,194	5,029,482	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	636	2,488,732	3913.1	0	106,269	0	350,594		350,594	244,325	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	155	611,890	3947.68	0	47,389	0	128,831		128,831	81,443	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ME	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	9,695	37,875,553	3906.71	0	3,111,745	0	8,378,951		8,378,951	5,267,206	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TQ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	940	4,176,467	4443.05	0	308,931	0	484,431		484,431	175,500	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/21/2021	10/21/2022	321	1,460,479	4549.78	0	101,356	0	147,777		147,777	46,421	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	813	3,132,546	3853.07	0	138,462	0	383,138		383,138	244,675	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/19/2021	11/21/2022	552	2,593,274	4697.96	0	101,270	0	105,926		105,926	4,656	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	1,188	4,577,447	3853.07	0	353,502	0	1,083,125		1,083,125	729,623	0	0	0	0		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBS0IY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	272	1,264,591	4649.23	0	101,546	0	116,223		116,223	14,678	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	6,528	27,244,086	4173.42	0	1,847,423	0	4,185,035		4,185,035	2,337,612	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFA0AB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	698	3,042,366	4358.69	0	113,481	0	223,428		223,428	109,947	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/12/2021	11/14/2022	950	4,448,708	4682.85	0	318,425	0	363,940		363,940	45,515	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	904	3,564,779	3943.34	0	278,739	0	755,156		755,156	476,417	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,861	7,270,387	3906.71	0	597,314	0	1,608,378		1,608,378	1,011,064	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	13,061	50,324,947	3853.07	0	3,886,442	0	11,907,995		11,907,995	8,021,553	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	609	2,541,613	4173.42	0	94,291	0	216,695		216,695	122,404	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	3,305	12,932,796	3913.1	0	1,003,944	0	2,865,985		2,865,985	1,862,041	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/20/2021	08/19/2022	572	2,540,635	4441.67	0	97,051	0	162,685		162,685	65,634	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231	06/14/2021	06/14/2022	709	3,016,901	4255.15	0	197,622	0	428,388		428,388	230,766	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	1,710	6,691,401	3913.1	0	519,438	0	1,482,854		1,482,854	963,416	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	3,272	14,246,910	4354.19	0	1,108,150	0	1,923,313		1,923,313	815,163	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231	10/21/2021	10/21/2022	3,213	14,618,443	4549.78	0	1,011,870	0	1,479,147		1,479,147	467,277	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	1,790	7,438,989	4155.86	0	528,730	0	1,207,140		1,207,140	678,410	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	6,263	29,423,323	4697.96	0	2,201,807	0	2,363,491		2,363,491	161,685	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2021	05/13/2022	133	555,585	4177.33	0	37,802	0	86,621		86,621	48,819	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2021	10/21/2022	790	3,594,326	4549.78	0	131,156	0	214,689		214,689	83,534	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	9,581	40,477,713	4224.79	0	2,709,701	0	6,075,072		6,075,072	3,365,371	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TU	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	134	595,787	4446.17	0	43,780	0	68,742		68,742	24,962	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/21/2021	10/21/2022	10,511	47,822,738	4549.78	0	3,310,229	0	4,838,879		4,838,879	1,528,650	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	9,525	44,748,069	4697.96	0	3,348,588	0	3,594,484		3,594,484	245,896	0	0	0	0		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	05/14/2021	05/13/2022	655	2,733,872	4173.85	0	187,546	0	428,601		428,601	241,055	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TW	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	789	3,501,787	4438.26	0	249,654	0	424,276		424,276	174,622	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	292	1,218,639	4173.42	0	83,719	0	187,198		187,198	103,479	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2022	2,476	11,474,007	4634.09	0	925,701	0	1,073,158		1,073,158	147,457	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	04/21/2021	04/21/2022	9,163	38,241,047	4173.42	0	2,593,127	0	5,874,307		5,874,307	3,281,180	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/21/2021	05/20/2022	645	2,680,530	4155.86	0	106,954	0	274,449		274,449	167,495	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0BE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	559	2,598,920	4649.23	0	113,572	0	143,435		143,435	29,863	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	708	2,954,781	4173.42	0	200,364	0	453,892		453,892	253,528	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	312	1,218,894	3906.71	0	101,303	0	269,648		269,648	168,344	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	834	3,439,966	4124.66	0	236,467	0	567,811		567,811	331,344	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	676	2,789,386	4126.31	0	190,995	0	459,225		459,225	268,229	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231	03/12/2021	03/14/2022	910	3,588,439	3943.34	0	280,589	0	760,168		760,168	479,579	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	1,727	7,207,496	4173.42	0	488,741	0	1,107,162		1,107,162	618,422	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	264	1,172,601	4441.67	0	82,083	0	131,642		131,642	49,559	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	398	1,845,474	4636.87	0	148,156	0	171,757		171,757	23,601	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0II	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	338	1,473,237	4358.69	0	101,802	0	183,726		183,726	81,924	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2022	1,015	4,288,162	4224.79	0	156,087	0	410,877		410,877	254,790	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	07/14/2021	07/14/2022	649	2,838,921	4374.3	0	191,385	0	341,537		341,537	150,153	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	3,455	13,312,357	3853.07	0	1,028,073	0	3,149,998		3,149,998	2,121,925	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TS	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	820	3,643,301	4443.05	0	269,493	0	422,589		422,589	153,096	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	09/21/2021	09/21/2022	7,127	31,032,312	4354.19	0	2,413,749	0	4,189,319		4,189,319	1,775,570	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	06/14/2021	06/14/2022	147	625,579	4255.64	0	40,930	0	88,759		88,759	47,829	0	0	0	0		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0MI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	3,449	13,474,243	3906.71	0	1,107,004	0	2,980,815		2,980,815	1,873,810	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,023	3,996,564	3906.71	0	328,346	0	884,133		884,133	555,787	0	0	0	0		0001
CASH MARGIN	Fixed Annuity Hedge			CASH		12/30/2021	12/28/2022	0	0		0	0	0	74,326		74,326	0	0	0	0	0		
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants											0	96,204,129	0	190,223,129	XXX	190,223,129	93,944,683	0	0	0	0	XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Put Options																							
IRS SWAPTION BC 10x10 SL4F3LVU Tenor: 3652 days SD:12/12/2013 ED:12/12/2023	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/12/2013	12/12/2023	0	100,000,000	9.76	940,000	0	0	4,236		4,236	2,270	0	0	0	0		0001
IRS SWAPTION CS 20x10 SLU8F7DM Tenor: 7305 days SD:12/12/2013 ED:12/12/2033	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/12/2013	12/12/2033	0	100,000,000	9.355	965,000	0	0	172,517		172,517	71,500	0	0	0	0		0001
0029999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Put Options											1,905,000	0	0	176,753	XXX	176,753	73,770	0	0	0	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											1,905,000	96,204,129	0	190,399,882	XXX	190,399,882	94,018,453	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants											0	96,204,129	0	190,223,129	XXX	190,223,129	93,944,683	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options											1,905,000	0	0	176,753	XXX	176,753	73,770	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options											1,905,000	96,204,129	0	190,399,882	XXX	190,399,882	94,018,453	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																							
Credit Suisse Balanced Trend 5 9CCSS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2022	611	176,280	288.51	0	(479)	0	(682)		(682)	(203)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	1,322	375,990	284.41	0	(1,081)	0	(1,667)		(1,667)	(587)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	652	193,448	296.7	0	(765)	0	(428)		(428)	337	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	205	60,329	294.29	0	(258)	0	(311)		(311)	(53)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	1,141	332,533	291.44	0	(1,409)	0	(2,590)		(2,590)	(1,181)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	872	255,444	292.94	0	(893)	0	(1,703)		(1,703)	(810)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	632	186,946	295.8	0	(660)	0	(810)		(810)	(150)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2021	07/13/2022	1,296	382,398	295.06	0	(1,068)	0	(861)		(861)	207	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	923	273,771	296.61	0	(1,053)	0	(775)		(775)	279	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	2,882	821,773	285.14	0	(1,747)	0	(1,766)		(1,766)	(19)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	804	226,406	281.6	0	(593)	0	(517)		(517)	76	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2021	06/13/2022	731	215,141	294.31	0	(807)	0	(412)		(412)	396	0	0	0	0		0001

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Credit Suisse Balanced Trend 5 9CCSS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2021	04/13/2022	664	191,816	288.88	0	(730)	0	(501)		(501)	230	0	0	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	981	285,206	290.73	0	(1,051)	0	(1,954)		(1,954)	(903)	0	0	0	0	0001
MSCI EM FLEX OPTION 9MXFS0AH	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/21/2021	12/21/2022	9	11,665	1296.1	0	(54,702)	0	(62,307)		(62,307)	(7,605)	0	0	0	0	0001
MSCI EM FLEX OPTION 9MXFS0AF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	7	9,787	1398.12	0	(37,548)	0	(19,123)		(19,123)	18,425	0	0	0	0	0001
MSCI EM FLEX OPTION 9MXFS0AB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/21/2021	05/20/2022	8	11,505	1438.17	0	(36,387)	0	(2,624)		(2,624)	33,763	0	0	0	0	0001
MSCI EM FLEX OPTION 9MXFS0AD	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/21/2021	06/21/2022	6	8,755	1459.24	0	(31,880)	0	(2,350)		(2,350)	29,530	0	0	0	0	0001
MSCI Emerging Markets 9MMSS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	756	1,030,866	1363.58	0	(50,627)	0	(22,987)		(22,987)	27,639	0	0	0	0	0001
MSCI Emerging Markets 9MWFS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	647	918,151	1419.09	0	(33,393)	0	(6,421)		(6,421)	26,973	0	0	0	0	0001
MSCI Emerging Markets 9MMSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	645	932,122	1445.15	0	(34,734)	0	(1,066)		(1,066)	33,669	0	0	0	0	0001
MSCI Emerging Markets 9MCSS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/19/2021	02/18/2022	649	1,003,172	1545.72	0	(49,221)	0	(38)		(38)	49,184	0	0	0	0	0001
MSCI Emerging Markets 9MMSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/21/2021	01/21/2022	588	893,736	1519.96	0	(42,191)	0	0		0	42,190	0	0	0	0	0001
MSCI Emerging Markets 9MCSS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	711	938,278	1319.66	0	(38,366)	0	(26,568)		(26,568)	11,797	0	0	0	0	0001
MSCI Emerging Markets 9MWFS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/19/2021	11/21/2022	729	1,000,392	1372.28	0	(42,888)	0	(28,185)		(28,185)	14,702	0	0	0	0	0001
MSCI Emerging Markets 9MRBS0AF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/19/2021	03/21/2022	587	848,133	1444.86	0	(41,709)	0	(415)		(415)	41,294	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	1	4,644	4644.19	0	(14,838)	0	(32,223)		(32,223)	(17,385)	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0DV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2021	08/19/2022	7	33,035	4719.27	0	(112,352)	0	(209,357)		(209,357)	(97,005)	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	8	37,073	4634.16	0	(121,168)	0	(267,830)		(267,830)	(146,663)	0	0	0	0	0001
S&P 500 FLEX OPTION 9SWXS0AN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/14/2021	07/14/2022	6	28,283	4713.75	0	(72,384)	0	(164,740)		(164,740)	(92,356)	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0GN	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/19/2021	11/21/2022	9	44,819	4979.84	0	(177,165)	0	(190,141)		(190,141)	(12,976)	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0CV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/21/2021	07/21/2022	71	335,772	4729.18	0	(812,024)	0	(1,916,506)		(1,916,506)	(1,104,482)	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0EX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/21/2021	09/21/2022	23	104,042	4523.57	0	(522,974)	0	(1,058,821)		(1,058,821)	(535,847)	0	0	0	0	0001
S&P 500 FLEX OPTION 9SXFS0FT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/21/2021	10/21/2022	24	113,453	4727.22	0	(520,200)	0	(814,072)		(814,072)	(293,872)	0	0	0	0	0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 FLEX OPTION 9SWXS0AL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/14/2021	06/14/2022	7	32,142	4591.73	0	(77,844)	0	(235,028)		(235,028)	(157,184)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BI	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	06/21/2022	71	325,457	4583.9	0	(735,278)	0	(2,466,373)		(2,466,373)	(1,731,094)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BK	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	06/21/2022	8	35,924	4490.53	0	(112,120)	0	(334,533)		(334,533)	(222,413)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DX	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2021	08/19/2022	29	135,249	4663.75	0	(539,902)	0	(975,732)		(975,732)	(435,830)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0HV	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2021	12/21/2022	19	91,648	4823.58	0	(510,131)	0	(602,198)		(602,198)	(92,067)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0HR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2021	12/21/2022	10	49,314	4931.44	0	(212,930)	0	(255,189)		(255,189)	(42,259)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/21/2021	05/20/2022	52	234,474	4509.11	0	(638,529)	0	(1,966,877)		(1,966,877)	(1,328,348)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DF	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2021	07/21/2022	19	86,028	4527.81	0	(383,514)	0	(783,566)		(783,566)	(400,052)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0FR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/21/2021	10/21/2022	8	38,702	4837.78	0	(130,776)	0	(216,536)		(216,536)	(85,760)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2021	08/19/2022	53	255,418	4819.21	0	(639,991)	0	(1,251,543)		(1,251,543)	(611,552)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DB	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	07/21/2021	07/21/2022	35	160,182	4576.62	0	(621,634)	0	(1,316,795)		(1,316,795)	(695,161)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0HT	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/21/2021	12/21/2022	34	165,424	4865.42	0	(836,842)	0	(993,919)		(993,919)	(157,077)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0GP	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/19/2021	11/21/2022	29	143,053	4932.86	0	(636,260)	0	(684,398)		(684,398)	(48,138)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0BM	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	06/21/2021	06/21/2022	49	217,365	4436.03	0	(809,285)	0	(2,258,317)		(2,258,317)	(1,449,031)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0GR	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/19/2021	11/21/2022	24	117,419	4892.46	0	(575,592)	0	(620,168)		(620,168)	(44,576)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	08/20/2021	08/19/2022	21	96,903	4614.45	0	(442,728)	0	(778,876)		(778,876)	(336,148)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SXFS0AO	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	05/21/2021	05/20/2022	6	26,499	4416.43	0	(95,570)	0	(271,668)		(271,668)	(176,097)	0	0	0	0		0001
S&P 500 FLEX OPTION 9SWXS0BL	Fixed Annuity Hedge	N/A	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/12/2021	11/14/2022	8	40,400	5049.99	0	(117,072)	0	(138,474)		(138,474)	(21,402)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0BF	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTIIGC8Y1R12	05/14/2021	05/13/2022	980	4,458,510	4549.5	0	(104,390)	0	(333,954)		(333,954)	(229,564)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	708	3,140,341	4435.51	0	(104,628)	0	(293,255)		(293,255)	(188,627)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	134	635,293	4740.99	0	(20,484)	0	(37,450)		(37,450)	(16,966)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	7,127	33,670,086	4724.3	0	(1,029,685)	0	(2,287,406)		(2,287,406)	(1,257,721)	0	0	0	0		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	05/21/2021	05/20/2022	3,183	13,889,498	4363.65	0	(577,746)	0	(1,579,940)		(1,579,940)	(1,002,194)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	02/19/2021	02/18/2022	3,449	14,147,970	4102.05	0	(735,927)	0	(2,322,611)		(2,322,611)	(1,586,685)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	10/21/2021	10/21/2022	10,511	52,126,782	4959.26	0	(1,177,337)	0	(2,130,913)		(2,130,913)	(953,576)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	05/21/2021	05/20/2022	1,790	7,726,141	4316.28	0	(366,556)	0	(959,597)		(959,597)	(593,040)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	2,936	12,865,816	4382.09	0	(502,613)	0	(1,347,838)		(1,347,838)	(845,225)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	09/21/2021	09/21/2022	8,652	41,062,998	4746.07	0	(1,172,837)	0	(2,655,229)		(2,655,229)	(1,482,392)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0RE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	11/12/2021	11/14/2022	152	756,636	4977.87	0	(26,791)	0	(31,616)		(31,616)	(4,825)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	8,161	39,510,829	4841.42	0	(917,321)	0	(1,819,803)		(1,819,803)	(902,483)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	1,216	5,030,762	4137.14	0	(158,993)	0	(763,451)		(763,451)	(604,458)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	2,022	8,092,408	4002.18	0	(428,706)	0	(1,542,935)		(1,542,935)	(1,114,229)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	04/21/2021	04/21/2022	9,163	41,682,762	4549.03	0	(971,734)	0	(2,950,410)		(2,950,410)	(1,978,675)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	06/21/2021	06/21/2022	9,581	44,120,697	4605.02	0	(920,545)	0	(3,179,332)		(3,179,332)	(2,258,786)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	8,927	38,076,155	4265.28	0	(1,178,143)	0	(4,798,376)		(4,798,376)	(3,620,233)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/21/2021	10/21/2022	6,986	34,486,459	4936.51	0	(839,717)	0	(1,500,160)		(1,500,160)	(660,442)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	11/12/2021	11/14/2022	950	4,849,095	5104.31	0	(119,124)	0	(141,887)		(141,887)	(22,763)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	09/21/2021	09/21/2022	556	2,572,723	4627.2	0	(104,298)	0	(214,819)		(214,819)	(110,521)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	09/21/2021	09/21/2022	3,272	14,960,664	4572.33	0	(700,688)	0	(1,390,840)		(1,390,840)	(690,152)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TR	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2021	09/14/2022	940	4,552,345	4842.92	0	(120,151)	0	(227,501)		(227,501)	(107,351)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	03/12/2021	03/14/2022	155	650,397	4196.11	0	(27,341)	0	(92,377)		(92,377)	(65,036)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	07/21/2021	07/21/2022	9,970	47,367,171	4750.97	0	(1,055,121)	0	(2,550,263)		(2,550,263)	(1,495,142)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	13,061	54,854,241	4199.85	0	(1,611,738)	0	(7,401,863)		(7,401,863)	(5,790,125)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	05/14/2021	05/13/2022	655	2,950,670	4504.84	0	(80,107)	0	(246,199)		(246,199)	(166,092)	0	0	0	0		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0MF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	02/19/2021	02/18/2022	9,695	41,284,315	4258.31	0	(1,403,971)	0	(5,075,366)		(5,075,366)	(3,671,396)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TX	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	10/14/2021	10/14/2022	789	3,816,945	4837.7	0	(92,422)	0	(210,086)		(210,086)	(117,664)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231...	10/21/2021	10/21/2022	3,213	15,349,369	4777.27	0	(603,273)	0	(987,833)		(987,833)	(384,560)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	11/19/2021	11/21/2022	6,263	31,924,327	5097.29	0	(927,777)	0	(978,930)		(978,930)	(51,154)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	02/12/2021	02/14/2022	721	3,037,587	4213.02	0	(124,097)	0	(407,310)		(407,310)	(283,213)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	03/12/2021	03/14/2022	904	3,851,745	4260.78	0	(135,437)	0	(484,932)		(484,932)	(349,495)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	01/21/2021	01/21/2022	3,455	13,979,310	4046.11	0	(656,660)	0	(2,485,315)		(2,485,315)	(1,828,655)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	11/19/2021	11/21/2022	9,525	48,775,430	5120.78	0	(1,325,975)	0	(1,395,736)		(1,395,736)	(69,761)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	07/14/2021	07/14/2022	649	3,094,426	4767.99	0	(67,893)	0	(155,374)		(155,374)	(87,481)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	03/19/2021	03/21/2022	6,792	28,836,862	4245.71	0	(944,259)	0	(3,771,295)		(3,771,295)	(2,827,036)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231...	03/12/2021	03/14/2022	910	3,911,398	4298.24	0	(124,488)	0	(457,127)		(457,127)	(332,639)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	12/14/2021	12/14/2022	398	1,964,807	4936.7	0	(82,681)	0	(98,728)		(98,728)	(16,047)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231...	06/14/2021	06/14/2022	709	3,288,420	4638.11	0	(67,896)	0	(214,020)		(214,020)	(146,124)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0UB	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	10/14/2021	10/14/2022	180	848,817	4715.65	0	(29,901)	0	(61,612)		(61,612)	(31,711)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	06/14/2021	06/14/2022	147	662,225	4504.93	0	(21,414)	0	(59,034)		(59,034)	(37,620)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TV	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	09/14/2021	09/14/2022	134	632,757	4722.07	0	(23,538)	0	(42,493)		(42,493)	(18,955)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	12/14/2021	12/14/2022	2,476	12,449,303	5027.99	0	(411,658)	0	(498,489)		(498,489)	(86,831)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	06/21/2021	06/21/2022	2,006	8,804,595	4389.13	0	(378,352)	0	(999,718)		(999,718)	(621,365)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	08/13/2021	08/12/2022	594	2,863,395	4820.53	0	(71,754)	0	(136,580)		(136,580)	(64,826)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TT	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	09/14/2021	09/14/2022	820	3,935,131	4798.94	0	(117,203)	0	(220,107)		(220,107)	(102,905)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41...	04/14/2021	04/14/2022	834	3,749,564	4495.88	0	(93,361)	0	(299,006)		(299,006)	(205,645)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	02/12/2021	02/14/2022	1,048	4,494,830	4288.96	0	(147,771)	0	(516,072)		(516,072)	(368,301)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCTS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231	12/21/2021	12/21/2022	17,766	89,618,988	5044.41	0	(2,914,500)	0	(3,511,705)		(3,511,705)	(597,205)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,023	4,247,148	4151.66	0	(193,903)	0	(639,864)		(639,864)	(445,961)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS1BE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2021	05/20/2022	8,265	37,439,541	4529.89	0	(937,581)	0	(2,991,424)		(2,991,424)	(2,053,843)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	3,305	13,580,741	4109.15	0	(649,582)	0	(2,251,352)		(2,251,352)	(1,601,770)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	6,528	29,559,828	4528.16	0	(735,835)	0	(2,210,249)		(2,210,249)	(1,474,414)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/14/2021	05/13/2022	133	589,706	4433.88	0	(20,006)	0	(57,604)		(57,604)	(37,598)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/19/2021	02/18/2022	5,963	25,275,845	4238.78	0	(907,532)	0	(3,232,225)		(3,232,225)	(2,324,692)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ML	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,861	7,551,752	4057.9	0	(438,161)	0	(1,333,017)		(1,333,017)	(894,855)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	8,461	35,371,887	4180.58	0	(1,106,029)	0	(4,956,383)		(4,956,383)	(3,850,354)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022	939	3,818,481	4066.54	0	(149,054)	0	(655,710)		(655,710)	(506,655)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2022	676	2,985,682	4416.69	0	(93,962)	0	(286,789)		(286,789)	(192,827)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	772	3,210,624	4158.84	0	(134,394)	0	(490,195)		(490,195)	(355,801)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0OY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/21/2021	04/21/2022	1,727	7,485,699	4334.51	0	(334,571)	0	(862,927)		(862,927)	(528,356)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0TZ	Fixed Annuity Hedge	N/A	Equity/Index	BOA/Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/14/2021	10/14/2022	819	3,925,000	4792.43	0	(109,752)	0	(240,472)		(240,472)	(130,720)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	1,188	4,864,456	4094.66	0	(198,326)	0	(797,212)		(797,212)	(598,887)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0QK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	08/13/2021	08/12/2022	915	4,456,160	4870.12	0	(94,627)	0	(184,030)		(184,030)	(89,403)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	1,710	6,949,697	4064.15	0	(373,969)	0	(1,237,037)		(1,237,037)	(863,068)	0	0	0	0		0001
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants											0	(43,271,629)	0	(109,284,324)	XXX	(109,284,324)	(66,012,691)	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	(43,271,629)	0	(109,284,324)	XXX	(109,284,324)	(66,012,691)	0	0	0	0	XXX	XXX
Total Written Options																							
0929999999. Total-Written Options-Call Options and Warrants											0	(43,271,629)	0	(109,284,324)	XXX	(109,284,324)	(66,012,691)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options											0	(43,271,629)	0	(109,284,324)	XXX	(109,284,324)	(66,012,691)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																							
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/04/2015	06/15/2025	0	4,400,000	0.20275	0	0	7,047	0		0	0	0	0	0	40,913		96.46

E18.12

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96....	08/04/2015	06/15/2025	0	(4,400,000)	-2.295	0	(525,800)	(100,980)	219,395		(164,555)	0	0	0	0	0		96.46
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96....	08/04/2015	05/22/2025	0	4,500,000	0.15963	0	0	7,370	0		0	0	0	0	0	41,454		95.89
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96....	08/04/2015	05/22/2025	0	(4,500,000)	-2.273	0	(541,991)	(101,433)	226,151		(169,622)	0	0	0	0	0		95.89
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96....	08/05/2015	01/15/2025	0	6,100,000	0.12613	0	0	11,074	0		0	0	0	0	0	53,193		95.44
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96....	08/05/2015	01/15/2025	0	(6,100,000)	-2.325	0	(883,599)	(141,825)	368,690		(276,532)	0	0	0	0	0		95.44
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96....	08/04/2015	11/15/2023	0	4,500,000	0.156	0	0	7,476	0		0	0	0	0	0	30,809		95.42
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96....	08/04/2015	11/15/2023	0	(4,500,000)	-2.149	0	(378,405)	(95,899)	157,893		(118,426)	0	0	0	0	0		95.42
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	(2,329,795)	(407,170)	972,129	XXX	(729,135)	0	0	0	0	166,369	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	(2,329,795)	(407,170)	972,129	XXX	(729,135)	0	0	0	0	166,369	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	(2,329,795)	(407,170)	972,129	XXX	(729,135)	0	0	0	0	166,369	XXX	XXX
1409999999. Total-Swaps										0	(2,329,795)	(407,170)	972,129	XXX	(729,135)	0	0	0	0	166,369	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										1,905,000	50,602,705	(407,170)	82,087,687	XXX	80,386,423	28,005,762	0	0	0	166,369	XXX	XXX
1759999999. TOTAL										1,905,000	50,602,705	(407,170)	82,087,687	XXX	80,386,423	28,005,762	0	0	0	166,369	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 12/31/2021 The change in fair value of the derivative hedging instrument is 99.2% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																									
Credit Suisse Balanced Trend 5 9CCSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	02/12/2021	Closing Sale	8	2,166	270.71	1,600	0	0	0	0		1,595	0	0	(1,600)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	12/14/2021	Closing Sale	2,021	534,251	264.35	12,792	0	26,010	0	26,010		(797)	0	0	13,218	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	11/12/2021	Closing Sale	394	103,839	263.55	1,970,000	0	6,454	0	6,454		1,967,287	0	0	(1,963,546)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	02/12/2021	Closing Sale	116	31,402	270.71	742	0	0	0	0		673	0	0	(742)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/13/2020	03/11/2021	03/12/2021	Closing Sale	704	177,647	252.34	4,246	0	12,573	0	12,573		(5,342)	0	0	8,327	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/13/2021	01/14/2021	Closing Sale	251	66,741	265.9	1,579	0	314	0	314		1,253	0	0	(1,266)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	08/13/2021	Closing Sale	347	89,883	259.03	2,150	0	7,870	0	7,870		(940)	0	0	5,720	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	06/14/2021	Closing Sale	22	5,517	250.77	4,400	0	622	0	622		4,063	0	0	(3,778)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	04/14/2021	Closing Sale	11	2,760	250.9	2,200	0	254	0	254		2,034	0	0	(1,946)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	10/14/2021	Closing Sale	73	19,025	260.61	365,000	0	1,088	0	1,088		364,389	0	0	(363,912)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	09/14/2021	Closing Sale	65	16,972	261.11	325,000	0	1,318	0	1,318		324,492	0	0	(323,682)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	04/14/2021	Closing Sale	130	32,617	250.9	781	0	3,000	0	3,000		(1,176)	0	0	2,219	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/13/2020	03/11/2021	03/12/2021	Closing Sale	13	3,280	252.34	2,600	0	232	0	232		2,423	0	0	(2,368)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	08/13/2021	Closing Sale	53	13,729	259.03	10,600	0	1,202	0	1,202		10,128	0	0	(9,398)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	11/12/2021	Closing Sale	852	224,545	263.55	5,370	0	13,956	0	13,956		(498)	0	0	8,586	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	10/14/2021	Closing Sale	1,134	295,532	260.61	7,076	0	16,908	0	16,908		(2,410)	0	0	9,832	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	07/14/2021	Closing Sale	20	5,069	253.45	4,000	0	536	0	536		3,739	0	0	(3,464)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	12/14/2021	Closing Sale	843	222,847	264.35	4,215,000	0	10,849	0	10,849		4,209,331	0	0	(4,204,151)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/13/2021	01/14/2021	Closing Sale	10	2,659	265.9	2,000	0	13	0	13		1,987	0	0	(1,988)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	05/14/2021	Closing Sale	20	5,021	251.04	4,000	0	458	0	458		3,700	0	0	(3,542)	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	05/14/2021	Closing Sale	224	56,233	251.04	1,347	0	5,134	0	5,134		(2,007)	0	0	3,787	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	07/14/2021	Closing Sale	341	86,426	253.45	2,070	0	9,142	0	9,142		(2,377)	0	0	7,072	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Credit Suisse Balanced Trend 5 9CCSS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	06/14/2021	Closing Sale	282	70,717	250.77	1,698	0	7,969	0	7,969	..	(2,622)	0	0	6,271	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	09/14/2021	Closing Sale	531	138,649	261.11	3,321	0	10,769	0	10,769	..	(825)	0	0	7,447	0	0	0001
HSI Hang Seng Option 9HCTS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU823	12/14/2020	12/14/2021	10/18/2021	Closing Sale	2	52,779	26390	10,000	0	1,745	0	1,745	..	5,929	0	0	(8,255)	0	0	0001
HSI Hang Seng Option 9HMSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/12/2020	06/14/2021	06/14/2021	Closing Sale	2	48,603	24301	4,000	0	9,082	0	9,082	..	(2,195)	0	0	5,082	0	0	0001
HSI Hang Seng Option 9HBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	07/14/2021	Closing Sale	2	50,956	25478	4,000	0	4,619	0	4,619	..	(535)	0	0	619	0	0	0001
HSI Hang Seng Option 9HRBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	09/14/2021	Closing Sale	2	49,281	24640	10,000	0	1,724	0	1,724	..	4,068	0	0	(8,276)	0	0	0001
HSI Hang Seng Option 9HBCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2020	05/14/2021	05/14/2021	Closing Sale	1	23,830	23830	2,000	0	4,198	0	4,198	..	(1,452)	0	0	2,198	0	0	0001
HSI Hang Seng Option 9HMSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/13/2020	11/12/2021	10/15/2021	Closing Sale	2	52,314	26157	10,000	0	1,807	0	1,807	..	5,803	0	0	(8,193)	0	0	0001
HSI Hang Seng Option 9HBCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Closing Sale	2	50,366	25183	4,000	0	2,417	0	2,417	..	(1,052)	0	0	(1,583)	0	0	0001
HSI Hang Seng Option 9HRBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	10/14/2021	Closing Sale	8	197,337	24667	40,000	0	2,364	0	2,364	..	16,087	0	0	(37,636)	0	0	0001
MSCI Emerging Markets 9MCSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	10/21/2021	Closing Sale	668	760,124	1137.91	3,340,000	0	103,600	0	103,600	..	3,209,861	0	0	(3,236,400)	0	0	0001
MSCI Emerging Markets 9MMSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	09/21/2020	09/21/2021	09/21/2021	Closing Sale	694	756,703	1090.35	3,470,000	0	118,716	0	118,716	..	3,311,111	0	0	(3,351,284)	0	0	0001
MSCI Emerging Markets 9MCSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/21/2020	05/21/2021	05/21/2021	Closing Sale	980	911,410	930.01	196,000	0	392,029	0	392,029	..	(160,234)	0	0	196,029	0	0	0001
MSCI Emerging Markets 9MMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	809	886,114	1095.32	161,800	0	279,760	0	279,760	..	(9,463)	0	0	117,960	0	0	0001
MSCI Emerging Markets 9MCTS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU823	08/21/2020	08/20/2021	08/20/2021	Closing Sale	729	795,959	1091.85	3,645,000	0	93,990	0	93,990	..	3,481,370	0	0	(3,551,010)	0	0	0001
MSCI Emerging Markets 9MCSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	04/21/2021	Closing Sale	884	776,364	878.24	176,800	0	405,420	0	405,420	..	(187,631)	0	0	228,620	0	0	0001
MSCI Emerging Markets 9MRBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	07/21/2021	Closing Sale	714	775,304	1085.86	142,800	0	161,571	0	161,571	..	(18,703)	0	0	18,771	0	0	0001
MSCI Emerging Markets 9MBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	683	769,639	1126.85	136,600	0	190,707	0	190,707	..	23,398	0	0	54,107	0	0	0001
MSCI Emerging Markets 9MMSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/21/2020	12/21/2021	12/21/2021	Closing Sale	769	966,641	1257.01	3,845,000	0	0	0	0	..	3,751,161	0	0	(3,845,000)	0	0	0001
MSCI Emerging Markets 9MBCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	866	695,597	803.23	173,200	0	462,106	0	462,106	..	(247,207)	0	0	288,906	0	0	0001
MSCI Emerging Markets 9MMSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	697	842,854	1209.26	3,485,000	0	41,792	0	41,792	..	3,382,187	0	0	(3,443,208)	0	0	0001
MSCI Emerging Markets 9MCSS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/19/2020	06/21/2021	06/21/2021	Closing Sale	741	742,008	1001.36	148,200	0	258,728	0	258,728	..	(72,821)	0	0	110,528	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0ZK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	303	1,119,561	3694.92	89,621	0	289,156	0	289,156		(8,533)	0	0	199,535	0	0	0001
S&P 500 OTC Call Option 9SMSS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/21/2020	09/21/2021	09/21/2021	Closing Sale	1,122	3,681,349	3281.06	5,610,000	0	1,204,052	0	1,204,052		4,951,336	0	0	(4,405,948)	0	0	0001
S&P 500 OTC Call Option 9SSGS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	10/14/2021	Closing Sale	113	394,238	3488.83	565,000	0	107,286	0	107,286		515,628	0	0	(457,714)	0	0	0001
S&P 500 OTC Call Option 9SBCS0YX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	Closing Sale	10,703	38,076,351	3557.54	53,515,000	0	12,205,915	0	12,205,915		49,201,122	0	0	(41,309,085)	0	0	0001
S&P 500 OTC Call Option 9SSGS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2021	05/14/2021	Closing Sale	836	2,384,949	2852.81	167,200	0	1,104,391	0	1,104,391		(601,840)	0	0	937,191	0	0	0001
S&P 500 OTC Call Option 9SSGS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	1,077	3,700,098	3435.56	5,385,000	0	1,200,015	0	1,200,015		4,869,295	0	0	(4,184,985)	0	0	0001
S&P 500 OTC Call Option 9SMSS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/13/2020	03/12/2021	03/12/2021	Closing Sale	1,122	3,041,764	2711.02	224,400	0	1,382,663	0	1,382,663		(950,203)	0	0	1,158,263	0	0	0001
S&P 500 OTC Call Option 9SSGS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	02/19/2021	Closing Sale	5,880	19,625,970	3337.75	1,176,000	0	3,345,485	0	3,345,485		(1,410,344)	0	0	2,169,485	0	0	0001
S&P 500 OTC Call Option 9SBCA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	08/20/2021	Closing Sale	680	2,310,069	3397.16	111,806	0	335,496	0	335,496		(86,207)	0	0	223,691	0	0	0001
S&P 500 OTC Call Option 9SMSS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/14/2020	05/14/2021	05/14/2021	Closing Sale	56	159,743	2852.55	11,200	0	73,993	0	73,993		(40,328)	0	0	62,793	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	7,116	26,293,051	3694.92	35,580,000	0	6,790,870	0	6,790,870		33,274,827	0	0	(28,789,130)	0	0	0001
S&P 500 OTC Call Option 9SBCS0TI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	2,489	7,338,841	2948.51	497,800	0	3,005,094	0	3,005,094		(1,574,056)	0	0	2,507,294	0	0	0001
S&P 500 OTC Call Option 9SMSS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	08/21/2020	08/20/2021	08/20/2021	Closing Sale	304	1,032,737	3397.16	85,190	0	317,531	0	317,531		(61,701)	0	0	232,341	0	0	0001
S&P 500 OTC Call Option 9SMSS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/13/2020	03/12/2021	03/12/2021	Closing Sale	51	138,305	2711.86	10,200	0	62,805	0	62,805		(43,149)	0	0	52,605	0	0	0001
S&P 500 OTC Call Option 9SBCA0AT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	801	2,959,631	3694.92	138,957	0	440,142	0	440,142		(12,694)	0	0	301,184	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	11,777	43,515,073	3694.92	58,885,000	0	11,238,909	0	11,238,909		55,069,932	0	0	(47,646,091)	0	0	0001
S&P 500 OTC Call Option 9SMSS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	6,022	18,654,590	3097.74	1,204,400	0	6,787,095	0	6,787,095		(3,060,047)	0	0	5,582,695	0	0	0001
S&P 500 OTC Call Option 9SBCS0TG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	3,846	11,339,969	2948.51	769,200	0	4,643,468	0	4,643,468		(2,432,230)	0	0	3,874,268	0	0	0001
S&P 500 OTC Call Option 9SCSS0GU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	01/14/2021	Closing Sale	15	49,275	3285.02	3,000	0	7,658	0	7,658		(4,061)	0	0	4,658	0	0	0001
S&P 500 OTC Call Option 9SBCA0AM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	831	2,450,212	2948.51	143,339	0	543,390	0	543,390		(330,703)	0	0	400,051	0	0	0001
S&P 500 OTC Call Option 9SBCS0XY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	Closing Sale	3,780	12,986,417	3435.56	18,900,000	0	4,211,752	0	4,211,752		17,090,005	0	0	(14,688,248)	0	0	0001
S&P 500 OTC Call Option 9SSGS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/21/2020	05/21/2021	05/21/2021	Closing Sale	6,204	18,292,556	2948.51	1,240,800	0	7,490,399	0	7,490,399		(3,923,441)	0	0	6,249,599	0	0	0001

SCHEDULE DB - PART A - SECTION 2

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S&P 500 OTC Call Option 9SBCS0PM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	343	1,139,031	3320.79	65,949	0	182,572	0	182,572		(84,391)	0	0	116,623	0	0	0001
S&P 500 OTC Call Option 9SMSS0KH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	3,109	11,060,392	3557.54	15,545,000	0	3,545,566	0	3,545,566		14,291,908	0	0	(11,999,434)	0	0	0001
S&P 500 OTC Call Option 9SBCA0AI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	940	3,121,543	3320.79	95,523	0	0	0	0		95,523	0	0	(95,523)	0	0	0001
S&P 500 OTC Call Option 9SMSS0HN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	1,142	3,719,837	3257.3	228,400	0	1,257,787	0	1,257,787		(438,142)	0	0	1,029,387	0	0	0001
S&P 500 OTC Call Option 9SBCS0YZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	Closing Sale	7,160	25,471,986	3557.54	35,800,000	0	8,165,407	0	8,165,407		32,914,139	0	0	(27,634,593)	0	0	0001
S&P 500 OTC Call Option 9SBCS0RK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	1,534	3,535,747	2304.92	306,800	0	2,466,948	0	2,466,948		(1,913,719)	0	0	2,160,148	0	0	0001
S&P 500 OTC Call Option 9SMSS0FS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/12/2020	06/14/2021	06/14/2021	Closing Sale	662	2,013,804	3042	132,400	0	803,158	0	803,158		(367,289)	0	0	670,758	0	0	0001
S&P 500 OTC Call Option 9SBCS0PS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	304	1,009,520	3320.79	60,800	0	161,813	0	161,813		(72,445)	0	0	101,013	0	0	0001
S&P 500 OTC Call Option 9SBCA0AK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2020	02/19/2021	02/19/2021	Closing Sale	747	2,493,299	3337.75	85,024	0	0	0	0		85,021	0	0	(85,024)	0	0	0001
S&P 500 OTC Call Option 9SMSS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	4,209	14,048,590	3337.75	841,800	0	2,394,753	0	2,394,753		(1,009,547)	0	0	1,552,953	0	0	0001
S&P 500 OTC Call Option 9SMSS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2020	07/14/2021	07/14/2021	Closing Sale	36	115,118	3197.73	7,200	0	42,356	0	42,356		(15,507)	0	0	35,156	0	0	0001
S&P 500 OTC Call Option 9SBCS0SQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	Closing Sale	1,223	3,346,813	2736.56	244,600	0	1,757,280	0	1,757,280		(1,010,744)	0	0	1,512,680	0	0	0001
S&P 500 OTC Call Option 9SMSS0FU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/12/2020	06/14/2021	06/14/2021	Closing Sale	76	231,187	3041.94	15,200	0	92,205	0	92,205		(42,170)	0	0	77,005	0	0	0001
S&P 500 OTC Call Option 9SBCS0PW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	2,313	7,680,987	3320.79	462,600	0	1,231,164	0	1,231,164		(551,204)	0	0	768,564	0	0	0001
S&P 500 OTC Call Option 9SBCS0RM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	4,969	11,453,147	2304.92	993,800	0	7,991,046	0	7,991,046		(6,199,001)	0	0	6,997,246	0	0	0001
S&P 500 OTC Call Option 9SMSS0HK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	401	1,306,177	3257.3	107,288	0	441,657	0	441,657		(126,761)	0	0	334,370	0	0	0001
S&P 500 OTC Call Option 9SBCS0SS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	Closing Sale	4,096	11,208,950	2736.56	819,200	0	5,885,379	0	5,885,379		(3,385,125)	0	0	5,066,179	0	0	0001
S&P 500 OTC Call Option 9SMSS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/21/2020	09/21/2021	09/21/2021	Closing Sale	3,615	11,861,032	3281.06	18,075,000	0	3,879,365	0	3,879,365		15,952,833	0	0	(14,195,635)	0	0	0001
S&P 500 OTC Call Option 9SMLS0QN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	03/20/2020	03/19/2021	03/19/2021	Closing Sale	355	818,247	2304.92	100,153	0	570,904	0	570,904		(413,722)	0	0	470,751	0	0	0001
S&P 500 OTC Call Option 9SUBS0AU	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTIIGC8Y1R12..	01/07/2021	12/21/2021	12/21/2021	Closing Sale	194	716,814	3694.92	0	67,878	185,136	0	185,136		0	0	0	117,258	0	0	0001
S&P 500 OTC Call Option 9SBCS0RO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	2,736	6,306,261	2304.92	547,200	0	4,399,980	0	4,399,980		(3,413,256)	0	0	3,852,780	0	0	0001
S&P 500 OTC Call Option 9SMSS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	2,556	8,325,659	3257.3	511,200	0	2,815,153	0	2,815,153		(980,641)	0	0	2,303,953	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCSS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	04/21/2021	Closing Sale	7,856	21,498,415	2736.56	1,571,200	0	11,287,972	0	11,287,972		(6,492,564)	0	0	9,716,772	0	0	0001
S&P 500 OTC Call Option 9SMSS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/21/2020	04/21/2021	04/21/2021	Closing Sale	12,475	34,138,586	2736.56	2,495,000	0	17,924,829	0	17,924,829		(10,309,920)	0	0	15,429,829	0	0	0001
S&P 500 OTC Call Option 9SSGS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	Closing Sale	740	2,700,297	3649.05	3,700,000	0	728,931	0	728,931		3,439,999	0	0	(2,971,069)	0	0	0001
S&P 500 OTC Call Option 9SMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	382	1,291,221	3380.16	76,400	0	211,884	0	211,884		(75,192)	0	0	135,484	0	0	0001
S&P 500 OTC Call Option 9SMLA0DI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/19/2020	06/21/2021	06/21/2021	Closing Sale	1,193	3,695,604	3097.74	225,799	0	708,887	0	708,887		(341,357)	0	0	483,088	0	0	0001
S&P 500 OTC Call Option 9SMSS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/21/2020	09/21/2021	09/21/2021	Closing Sale	7,908	25,946,622	3281.06	39,540,000	0	8,486,312	0	8,486,312		34,897,649	0	0	(31,053,688)	0	0	0001
S&P 500 OTC Call Option 9SUBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTIIGC8Y1R12	11/13/2020	11/12/2021	11/12/2021	Closing Sale	624	2,237,134	3585.15	3,120,000	0	684,965	0	684,965		2,882,069	0	0	(2,435,035)	0	0	0001
S&P 500 OTC Call Option 9SMLA0DM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/21/2020	09/21/2021	09/21/2021	Closing Sale	816	2,677,345	3281.06	154,485	0	567,992	0	567,992		(196,317)	0	0	413,507	0	0	0001
S&P 500 OTC Call Option 9SMLS0RS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	09/14/2021	Closing Sale	84	284,233	3383.73	420,000	0	88,983	0	88,983		377,678	0	0	(331,017)	0	0	0001
S&P 500 OTC Call Option 9SCSS0GS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	01/14/2021	Closing Sale	384	1,260,730	3283.15	76,800	0	196,758	0	196,758		(104,662)	0	0	119,958	0	0	0001
S&P 500 OTC Call Option 9SMSS0HC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2020	07/14/2021	07/14/2021	Closing Sale	630	2,014,961	3198.35	126,000	0	740,850	0	740,850		(271,044)	0	0	614,850	0	0	0001
S&P 500 OTC Call Option 9SMSS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	19,770	61,242,320	3097.74	3,954,000	0	22,281,779	0	22,281,779		(10,046,019)	0	0	18,327,779	0	0	0001
S&P 500 OTC Call Option 9SMSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	364	1,214,941	3337.75	73,249	0	207,101	0	207,101		(86,858)	0	0	133,853	0	0	0001
S&P 500 OTC Call Option 9SMSS0JY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/13/2020	11/12/2021	11/12/2021	Closing Sale	435	1,560,184	3586.63	2,175,000	0	476,854	0	476,854		2,009,576	0	0	(1,698,146)	0	0	0001
S&P 500 OTC Call Option 9SBCS0PU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	3,424	11,370,385	3320.79	684,800	0	1,822,527	0	1,822,527		(815,964)	0	0	1,137,727	0	0	0001
S&P 500 OTC Call Option 9SSGS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	378	1,298,642	3435.56	112,852	0	421,175	0	421,175		(68,148)	0	0	308,323	0	0	0001
S&P 500 OTC Call Option 9SMSS0KF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	3,736	13,290,969	3557.54	18,680,000	0	4,260,609	0	4,260,609		17,174,193	0	0	(14,419,391)	0	0	0001
S&P 500 OTC Call Option 9SMSS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2020	09/14/2021	09/14/2021	Closing Sale	1,031	3,488,863	3383.96	5,155,000	0	1,091,926	0	1,091,926		4,635,736	0	0	(4,063,074)	0	0	0001
S&P 500 OTC Call Option 9SMLA0DN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	10/21/2020	10/21/2021	10/21/2021	Closing Sale	954	3,277,524	3435.56	174,363	0	600,702	0	600,702		(140,445)	0	0	426,339	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	2,234	8,254,451	3694.92	11,170,000	0	2,131,929	0	2,131,929		10,446,313	0	0	(9,038,071)	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	4,086	15,097,443	3694.92	20,430,000	0	3,899,311	0	3,899,311		19,106,372	0	0	(16,530,689)	0	0	0001
S&P 500 OTC Call Option 9SRBS0HS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	01/21/2021	Closing Sale	1,135	3,769,097	3320.79	227,000	0	604,138	0	604,138		(270,479)	0	0	377,138	0	0	0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0TD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	417	1,229,529	2948.51	118,282	0	503,465	0	503,465	..	(228,831)	0	0	385,183	0	0	0001
S&P 500 OTC Call Option 9SBCS0SU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	Closing Sale	2,587	7,079,481	2736.56	517,400	0	3,717,157	0	3,717,157	..	(2,138,017)	0	0	3,199,757	0	0	0001
S&P 500 OTC Call Option 9SMSS0HL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	19,031	61,989,676	3257.3	3,806,200	0	20,960,553	0	20,960,553	..	(7,301,479)	0	0	17,154,353	0	0	0001
S&P 500 OTC Call Option 9SCSS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	04/21/2021	Closing Sale	386	1,056,312	2736.56	125,568	0	554,628	0	554,628	..	(270,641)	0	0	429,060	0	0	0001
S&P 500 OTC Call Option 9SMLA0DH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/21/2020	04/21/2021	04/21/2021	Closing Sale	825	2,257,662	2736.56	181,739	0	621,438	0	621,438	..	(401,219)	0	0	439,699	0	0	0001
S&P 500 OTC Call Option 9SBCS0TE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Closing Sale	10,136	29,886,097	2948.51	2,027,200	0	12,237,700	0	12,237,700	..	(6,410,058)	0	0	10,210,500	0	0	0001
S&P 500 OTC Call Option 9SMSS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/21/2020	05/21/2021	05/21/2021	Closing Sale	1,214	3,579,491	2948.51	242,800	0	1,465,723	0	1,465,723	..	(767,740)	0	0	1,222,923	0	0	0001
S&P 500 OTC Call Option 9SBCS0VJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Closing Sale	692	2,334,337	3373.32	138,400	0	757,517	0	757,517	..	(206,857)	0	0	619,117	0	0	0001
S&P 500 OTC Call Option 9SMLS0RY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/14/2020	10/14/2021	10/14/2021	Closing Sale	918	3,203,223	3489.35	4,590,000	0	871,102	0	871,102	..	4,189,256	0	0	(3,718,898)	0	0	0001
S&P 500 OTC Call Option 9SCTS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU823	08/21/2020	08/20/2021	08/20/2021	Closing Sale	887	3,013,281	3397.16	4,435,000	0	926,480	0	926,480	..	4,006,408	0	0	(3,508,520)	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Sale	1,082	3,997,903	3694.92	5,410,000	0	1,032,563	0	1,032,563	..	5,059,495	0	0	(4,377,437)	0	0	0001
S&P 500 OTC Call Option 9SMLS0QT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/19/2020	06/21/2021	06/21/2021	Closing Sale	458	1,418,765	3097.74	136,058	0	516,189	0	516,189	..	(188,272)	0	0	380,131	0	0	0001
S&P 500 OTC Call Option 9SBCS0YA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	Closing Sale	3,135	10,770,481	3435.56	15,675,000	0	3,493,080	0	3,493,080	..	14,173,853	0	0	(12,181,920)	0	0	0001
S&P 500 OTC Call Option 9SSGS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	02/19/2021	Closing Sale	1,264	4,218,916	3337.75	252,800	0	719,165	0	719,165	..	(303,176)	0	0	466,365	0	0	0001
S&P 500 OTC Call Option 9SBCS0PO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	7,832	26,008,427	3320.79	1,566,400	0	4,168,817	0	4,168,817	..	(1,866,421)	0	0	2,602,417	0	0	0001
S&P 500 OTC Call Option 9SBCS0SE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	Closing Sale	738	2,100,584	2846.32	147,600	0	943,414	0	943,414	..	(530,937)	0	0	795,814	0	0	0001
S&P 500 OTC Call Option 9SSGS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	11,919	40,948,440	3435.56	59,595,000	0	13,280,388	0	13,280,388	..	53,887,769	0	0	(46,314,612)	0	0	0001
S&P 500 OTC Call Option 9SSGA0AM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/20/2020	11/19/2021	11/19/2021	Closing Sale	743	2,643,252	3557.54	122,380	0	451,775	0	451,775	..	(74,996)	0	0	329,395	0	0	0001
S&P 500 OTC Call Option 9SCTS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU823	08/21/2020	08/20/2021	08/20/2021	Closing Sale	3,641	12,369,060	3397.16	18,205,000	0	3,803,061	0	3,803,061	..	16,445,693	0	0	(14,401,939)	0	0	0001
S&P 500 OTC Call Option 9SSGS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	Closing Sale	978	3,567,245	3647.49	4,890,000	0	964,895	0	964,895	..	4,545,345	0	0	(3,925,105)	0	0	0001
S&P 500 OTC Call Option 9SBCS0VL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Closing Sale	46	155,158	3373.01	9,200	0	50,370	0	50,370	..	(13,762)	0	0	41,170	0	0	0001
S&P 500 OTC Call Option 9SMSA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/20/2020	03/19/2021	03/19/2021	Closing Sale	902	2,079,038	2304.92	195,430	0	959,067	0	959,067	..	(743,525)	0	0	763,637	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SSGS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Sale	7,640	26,247,678	3435.56	38,200,000	0	8,512,641	0	8,512,641		34,541,703	0	0	(29,687,359)	0	0	0001
S&P 500 OTC Call Option 9SRBA0AT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	07/21/2021	Closing Sale	837	2,726,360	3257.3	133,864	0	445,653	0	445,653		(180,323)	0	0	311,789	0	0	0001
S&P 500 OTC Call Option 9SBCS0PQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Sale	11,991	39,819,593	3320.79	2,398,200	0	6,382,569	0	6,382,569		(2,857,541)	0	0	3,984,369	0	0	0001
S&P 500 OTC Call Option 9SBCS0VU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	08/20/2021	Closing Sale	15,111	51,334,485	3397.16	75,555,000	0	15,783,591	0	15,783,591		68,253,466	0	0	(59,771,409)	0	0	0001
S&P 500 OTC Call Option 9SMSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Sale	18	60,881	3382.3	3,600	0	9,946	0	9,946		(3,508)	0	0	6,346	0	0	0001
S&P 500 OTC Call Option 9SMSS0KE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/20/2020	11/19/2021	11/19/2021	Closing Sale	335	1,191,776	3557.54	92,839	0	382,041	0	382,041		(42,184)	0	0	289,202	0	0	0001
S&P 500 OTC Call Option 9SBCS0RG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	10,237	23,595,466	2304.92	2,047,400	0	16,462,939	0	16,462,939		(12,771,016)	0	0	14,415,539	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	Closing Sale	1,085	3,859,931	3557.54	5,425,000	0	1,237,356	0	1,237,356		4,987,687	0	0	(4,187,644)	0	0	0001
S&P 500 OTC Call Option 9SBCS0WE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	Closing Sale	2,878	9,442,891	3281.06	14,390,000	0	3,088,468	0	3,088,468		12,700,485	0	0	(11,301,532)	0	0	0001
S&P 500 OTC Call Option 9SSGS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	02/19/2021	Closing Sale	2,244	7,489,911	3337.75	448,800	0	1,276,746	0	1,276,746		(538,233)	0	0	827,946	0	0	0001
S&P 500 OTC Call Option 9SMSS0GE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	2,808	8,698,454	3097.74	561,600	0	3,164,756	0	3,164,756		(1,426,870)	0	0	2,603,156	0	0	0001
S&P 500 OTC Call Option 9SMSS0HP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Sale	4,173	13,592,713	3257.3	834,600	0	4,596,100	0	4,596,100		(1,601,023)	0	0	3,761,500	0	0	0001
S&P 500 OTC Call Option 9SBCS0RI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Sale	12,806	29,516,806	2304.92	2,561,200	0	20,594,353	0	20,594,353		(15,975,933)	0	0	18,033,153	0	0	0001
S&P 500 OTC Call Option 9SMSS0GA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Sale	1,368	4,237,708	3097.74	273,600	0	1,541,804	0	1,541,804		(695,142)	0	0	1,268,204	0	0	0001
S&P 500 OTC Call Option 9SCTS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU823	08/21/2020	08/20/2021	08/20/2021	Closing Sale	2,857	9,705,686	3397.16	14,285,000	0	2,984,165	0	2,984,165		12,904,517	0	0	(11,300,835)	0	0	0001
S&P 500 OTC Call Option 9SMSS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	02/21/2020	02/19/2021	02/19/2021	Closing Sale	9,827	32,800,069	3337.75	1,965,400	0	5,591,170	0	5,591,170		(2,357,050)	0	0	3,625,770	0	0	0001
S&P 500 OTC Call Option 9SBCS0WD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	Closing Sale	303	994,161	3281.06	91,682	0	325,158	0	325,158		(86,193)	0	0	233,477	0	0	0001
S&P 500 OTC Call Option 9SMSS0JI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/21/2020	09/21/2021	09/21/2021	Closing Sale	9,846	32,305,317	3281.06	49,230,000	0	10,566,038	0	10,566,038		43,449,956	0	0	(38,663,962)	0	0	0001
19999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warra													730,539,412	67,878	373,100,695	0	373,100,695	XXX	502,031,452	0	0	(357,506,595)	0	0	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108													730,539,412	67,878	373,100,695	0	373,100,695	XXX	502,031,452	0	0	(357,506,595)	0	0	XXX
Total Purchased Options																									
0439999999. Total-Purchased Options-Call Options and Warrants													730,539,412	67,878	373,100,695	0	373,100,695	XXX	502,031,452	0	0	(357,506,595)	0	0	XXX
0499999999. Total-Purchased Options													730,539,412	67,878	373,100,695	0	373,100,695	XXX	502,031,452	0	0	(357,506,595)	0	0	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No 108 - Call Options and Warrants																									
Credit Suisse Balanced Trend 5 9CCSS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	02/12/2021	Closing Purcha	8	2,295	286.87	(1,552)	0	0	0	0		(1,552)	0	0	1,552	0	0	0001

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Credit Suisse Balanced Trend 5 9CCSS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	09/14/2021	Purchasing	65	17,917	275.65	(324,659)	0	(373)	0	(373)		(324,541)	0	0	324,286	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/13/2020	03/11/2021	03/12/2021	Purchasing	13	3,478	267.51	(2,532)	0	(35)	0	(35)		(2,505)	0	0	2,497	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	12/14/2021	Purchasing	843	234,480	278.15	(4,210,626)	0	0	0	0		(4,209,017)	0	0	4,210,626	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	10/14/2021	Purchasing	73	20,088	275.18	(364,617)	0	(25)	0	(25)		(364,460)	0	0	364,592	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/13/2021	01/14/2021	Purchasing	10	2,876	287.62	(1,941)	0	0	0	0		(1,941)	0	0	1,941	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	11/12/2021	Purchasing	394	109,642	278.28	(1,967,912)	0	(658)	0	(658)		(1,967,248)	0	0	1,967,254	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	05/14/2021	Purchasing	20	5,299	264.97	(3,899)	0	(180)	0	(180)		(3,814)	0	0	3,719	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	04/14/2021	Purchasing	11	2,911	264.62	(2,145)	0	(103)	0	(103)		(2,101)	0	0	2,042	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	06/14/2021	Purchasing	22	5,824	264.71	(4,289)	0	(315)	0	(315)		(4,183)	0	0	3,974	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	08/13/2021	Purchasing	53	14,454	272.71	(10,331)	0	(487)	0	(487)		(10,210)	0	0	9,845	0	0	0001
Credit Suisse Balanced Trend 5 9CCSS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	07/14/2021	Purchasing	20	5,351	267.57	(3,898)	0	(254)	0	(254)		(3,822)	0	0	3,644	0	0	0001
HSI Hang Seng Option 9HCTS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU823	12/14/2020	12/14/2021	10/18/2021	Purchasing	2	58,469	29234	(7,745)	0	(1,216)	0	(1,216)		(5,865)	0	0	6,530	0	0	0001
HSI Hang Seng Option 9HBCS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	07/14/2021	Purchasing	2	56,434	28217	(1,656)	0	0	0	0		28	0	0	1,656	0	0	0001
HSI Hang Seng Option 9HBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Purchasing	2	55,851	27925	(1,774)	0	0	0	0		319	0	0	1,774	0	0	0001
HSI Hang Seng Option 9HRBS0AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	10/14/2021	Purchasing	8	218,807	27351	(31,680)	0	0	0	0		(20,032)	0	0	31,680	0	0	0001
HSI Hang Seng Option 9HMSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/12/2020	06/14/2021	06/14/2021	Purchasing	2	53,866	26933	(1,654)	0	(3,818)	0	(3,818)		947	0	0	(2,164)	0	0	0001
HSI Hang Seng Option 9HRBS0AB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	09/14/2021	Purchasing	2	54,573	27287	(7,953)	0	0	0	0		(5,145)	0	0	7,953	0	0	0001
HSI Hang Seng Option 9HBCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2020	05/14/2021	05/14/2021	Purchasing	1	26,446	26446	(912)	0	(1,581)	0	(1,581)		560	0	0	(669)	0	0	0001
HSI Hang Seng Option 9HMSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/13/2020	11/12/2021	10/15/2021	Purchasing	2	57,985	28992	(7,827)	0	(1,373)	0	(1,373)		(5,955)	0	0	6,454	0	0	0001
MSCI Emerging Markets 9MCSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/21/2020	05/21/2021	05/21/2021	Purchasing	980	985,782	1005.9	(158,995)	0	(317,657)	0	(317,657)		127,490	0	0	(158,662)	0	0	0001
MSCI Emerging Markets 9MBCS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Purchasing	683	832,058	1218.24	(104,663)	0	(128,288)	0	(128,288)		(50,560)	0	0	(23,625)	0	0	0001
MSCI Emerging Markets 9MMSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	02/21/2020	02/19/2021	02/19/2021	Purchasing	809	958,155	1184.37	(128,118)	0	(208,447)	0	(208,447)		(23,500)	0	0	(80,329)	0	0	0001

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MSCI Emerging Markets 9MCSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	10/21/2021	osing Purcha	668	821,921	1230.42	(3,310,962)	0	(41,803)	0	(41,803)	..	(3,224,488)	0	0	3,269,159	0	0	0001
MSCI Emerging Markets 9MMSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/20/2020	11/19/2021	11/19/2021	osing Purcha	697	911,209	1307.33	(3,452,380)	0	0	0	0	..	(3,389,764)	0	0	3,452,380	0	0	0001
MSCI Emerging Markets 9MRBS0AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	07/21/2021	osing Purcha	714	838,493	1174.36	(111,710)	0	(98,382)	0	(98,382)	..	(1,018)	0	0	13,328	0	0	0001
MSCI Emerging Markets 9MCSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/19/2020	06/21/2021	06/21/2021	osing Purcha	741	801,962	1082.27	(119,560)	0	(198,773)	0	(198,773)	..	48,059	0	0	(79,213)	0	0	0001
MSCI Emerging Markets 9MBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	osing Purcha	866	751,939	868.29	(139,599)	0	(405,764)	0	(405,764)	..	225,362	0	0	(266,165)	0	0	0001
MSCI Emerging Markets 9MMSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/21/2020	12/21/2021	12/21/2021	osing Purcha	769	1,044,556	1358.33	(3,807,011)	0	0	0	0	..	(3,751,838)	0	0	3,807,011	0	0	0001
MSCI Emerging Markets 9MCTS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU823	08/21/2020	08/20/2021	08/20/2021	osing Purcha	729	860,512	1180.4	(3,613,245)	0	(29,437)	0	(29,437)	..	(3,500,261)	0	0	3,583,808	0	0	0001
MSCI Emerging Markets 9MCSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	04/21/2021	osing Purcha	884	839,402	949.55	(144,348)	0	(342,382)	0	(342,382)	..	159,307	0	0	(198,034)	0	0	0001
MSCI Emerging Markets 9MMSS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/21/2020	09/21/2021	09/21/2021	osing Purcha	694	817,844	1178.45	(3,439,429)	0	(57,574)	0	(57,574)	..	(3,327,764)	0	0	3,381,855	0	0	0001
S&P 500 OTC Call Option 9SBCS0WF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	09/21/2021	osing Purcha	2,878	9,810,210	3408.69	(14,182,352)	0	(2,721,149)	0	(2,721,149)	..	(12,779,533)	0	0	11,461,203	0	0	0001
S&P 500 OTC Call Option 9SMSS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/13/2020	03/12/2021	03/12/2021	osing Purcha	1,122	3,340,160	2976.97	(67,749)	0	(1,084,267)	0	(1,084,267)	..	815,711	0	0	(1,016,518)	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	osing Purcha	7,116	28,527,973	4008.99	(34,434,395)	0	(4,555,948)	0	(4,555,948)	..	(33,378,078)	0	0	29,878,447	0	0	0001
S&P 500 OTC Call Option 9SBCS0SF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	04/14/2021	osing Purcha	738	2,295,519	3110.46	(49,025)	0	(748,480)	0	(748,480)	..	446,994	0	0	(699,454)	0	0	0001
S&P 500 OTC Call Option 9SMSS0JL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/21/2020	09/21/2021	09/21/2021	osing Purcha	7,908	28,346,700	3584.56	(38,311,650)	0	(6,086,234)	0	(6,086,234)	..	(35,473,381)	0	0	32,225,416	0	0	0001
S&P 500 OTC Call Option 9SMSS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/13/2020	03/12/2021	03/12/2021	osing Purcha	51	147,401	2890.22	(5,306)	0	(53,709)	0	(53,709)	..	39,145	0	0	(48,404)	0	0	0001
S&P 500 OTC Call Option 9SBCS0ST	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	osing Purcha	4,096	11,789,558	2878.31	(499,057)	0	(5,304,771)	0	(5,304,771)	..	3,148,577	0	0	(4,805,714)	0	0	0001
S&P 500 OTC Call Option 9SMSS0GB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/19/2020	06/21/2021	06/21/2021	osing Purcha	1,368	4,502,567	3291.35	(126,376)	0	(1,276,946)	0	(1,276,946)	..	616,648	0	0	(1,150,570)	0	0	0001
S&P 500 OTC Call Option 9SBCS0PR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	osing Purcha	11,991	43,702,039	3644.57	(612,260)	0	(2,500,124)	0	(2,500,124)	..	1,087,878	0	0	(1,887,863)	0	0	0001
S&P 500 OTC Call Option 9SBCS0SV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	osing Purcha	2,587	7,363,378	2846.3	(357,963)	0	(3,433,259)	0	(3,433,259)	..	2,024,755	0	0	(3,075,296)	0	0	0001
S&P 500 OTC Call Option 9SMSS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/12/2020	06/14/2021	06/14/2021	osing Purcha	662	2,208,644	3336.32	(29,737)	0	(608,265)	0	(608,265)	..	303,048	0	0	(578,528)	0	0	0001
S&P 500 OTC Call Option 9SBCS0TJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	osing Purcha	2,489	7,705,795	3095.94	(289,371)	0	(2,638,141)	0	(2,638,141)	..	1,451,042	0	0	(2,348,770)	0	0	0001
S&P 500 OTC Call Option 9SBCS0VV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	08/20/2021	osing Purcha	15,111	56,339,550	3728.38	(73,044,761)	0	(10,778,525)	0	(10,778,525)	..	(69,340,728)	0	0	62,266,235	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0RJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Purcha	12,806	32,394,698	2529.65	(1,002,710)	0	(17,716,461)	0	(17,716,461)		14,691,930	0	0	(16,713,751)	0	0	0001
S&P 500 OTC Call Option 9SBCS0RL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Purcha	1,534	3,758,147	2449.9	(179,862)	0	(2,244,549)	0	(2,244,549)		1,820,812	0	0	(2,064,687)	0	0	0001
S&P 500 OTC Call Option 9SMSS0HF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2020	07/14/2021	07/14/2021	Closing Purcha	36	122,800	3411.11	(2,930)	0	(34,675)	0	(34,675)		13,478	0	0	(31,744)	0	0	0001
S&P 500 OTC Call Option 9SCTS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU823	08/21/2020	08/20/2021	08/20/2021	Closing Purcha	887	3,201,609	3609.48	(4,331,345)	0	(738,153)	0	(738,153)		(4,042,103)	0	0	3,593,193	0	0	0001
S&P 500 OTC Call Option 9SSGS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Purcha	1,077	3,931,352	3650.28	(5,260,305)	0	(968,762)	0	(968,762)		(4,908,256)	0	0	4,291,543	0	0	0001
S&P 500 OTC Call Option 9SSGS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Purcha	11,919	44,940,947	3770.53	(57,600,832)	0	(9,287,881)	0	(9,287,881)		(54,627,251)	0	0	48,312,951	0	0	0001
S&P 500 OTC Call Option 9SMSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Purcha	382	1,417,633	3711.08	(19,438)	0	(85,473)	0	(85,473)		25,982	0	0	(66,035)	0	0	0001
S&P 500 OTC Call Option 9SBCS0PX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Purcha	2,313	8,065,038	3486.83	(250,614)	0	(847,113)	0	(847,113)		397,048	0	0	(596,500)	0	0	0001
S&P 500 OTC Call Option 9SMSS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	02/14/2020	02/12/2021	02/12/2021	Closing Purcha	18	64,572	3587.36	(1,640)	0	(6,254)	0	(6,254)		2,228	0	0	(4,615)	0	0	0001
S&P 500 OTC Call Option 9SMSS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/19/2020	06/21/2021	06/21/2021	Closing Purcha	2,808	9,042,911	3220.41	(363,355)	0	(2,820,299)	0	(2,820,299)		1,329,850	0	0	(2,456,944)	0	0	0001
S&P 500 OTC Call Option 9SMSS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Purcha	1,142	3,952,325	3460.88	(100,108)	0	(1,025,299)	0	(1,025,299)		379,991	0	0	(925,191)	0	0	0001
S&P 500 OTC Call Option 9SSGS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	10/21/2021	Closing Purcha	7,640	28,675,594	3753.35	(36,976,836)	0	(6,084,725)	0	(6,084,725)		(34,991,105)	0	0	30,892,111	0	0	0001
S&P 500 OTC Call Option 9SBCS0VM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Closing Purcha	46	165,391	3595.46	(3,647)	0	(40,137)	0	(40,137)		11,648	0	0	(36,490)	0	0	0001
S&P 500 OTC Call Option 9SMSS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Purcha	2,556	8,655,357	3386.29	(317,711)	0	(2,485,454)	0	(2,485,454)		905,715	0	0	(2,167,744)	0	0	0001
S&P 500 OTC Call Option 9SMSS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/21/2020	05/21/2021	05/21/2021	Closing Purcha	1,214	3,803,571	3133.09	(117,912)	0	(1,241,643)	0	(1,241,643)		691,178	0	0	(1,123,731)	0	0	0001
S&P 500 OTC Call Option 9SMSS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	07/21/2021	Closing Purcha	19,031	68,033,732	3574.89	(750,773)	0	(14,916,498)	0	(14,916,498)		5,632,971	0	0	(14,165,725)	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Closing Purcha	2,234	8,574,718	3838.28	(10,984,779)	0	(1,811,662)	0	(1,811,662)		(10,453,895)	0	0	9,173,117	0	0	0001
S&P 500 OTC Call Option 9SMSS0JZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/13/2020	11/12/2021	11/12/2021	Closing Purcha	435	1,669,021	3836.83	(2,118,637)	0	(368,019)	0	(368,019)		(2,022,635)	0	0	1,750,618	0	0	0001
S&P 500 OTC Call Option 9SCTS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU823	08/21/2020	08/20/2021	08/20/2021	Closing Purcha	2,857	10,092,952	3532.71	(14,059,840)	0	(2,596,899)	0	(2,596,899)		(12,971,646)	0	0	11,462,941	0	0	0001
S&P 500 OTC Call Option 9SBCS0PV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Closing Purcha	3,424	11,959,381	3492.81	(363,012)	0	(1,233,530)	0	(1,233,530)		576,771	0	0	(870,518)	0	0	0001
S&P 500 OTC Call Option 9SRBS0HT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	01/21/2021	Closing Purcha	1,135	4,004,666	3528.34	(102,241)	0	(368,569)	0	(368,569)		172,367	0	0	(266,328)	0	0	0001
S&P 500 OTC Call Option 9SMSS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/12/2020	06/14/2021	06/14/2021	Closing Purcha	76	245,748	3233.52	(7,112)	0	(77,644)	0	(77,644)		37,663	0	0	(70,532)	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0ZA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	Purchasing	7,160	27,828,128	3886.61	(34,643,588)	0	(5,809,266)	0	(5,809,266)		(33,245,826)	0	0	28,834,322	0	0	0001
S&P 500 OTC Call Option 9SMSS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	02/21/2020	02/19/2021	02/19/2021	Purchasing	4,209	14,776,326	3510.65	(442,961)	0	(1,667,017)	0	(1,667,017)		759,396	0	0	(1,224,056)	0	0	0001
S&P 500 OTC Call Option 9SMSS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/14/2020	05/14/2021	05/14/2021	Purchasing	56	170,315	3041.34	(5,371)	0	(63,421)	0	(63,421)		36,388	0	0	(58,049)	0	0	0001
S&P 500 OTC Call Option 9SSGS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	02/19/2021	Purchasing	1,264	4,483,446	3547.03	(112,736)	0	(454,636)	0	(454,636)		209,409	0	0	(341,899)	0	0	0001
S&P 500 OTC Call Option 9SMLS0RT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	09/14/2021	Purchasing	84	302,749	3604.15	(410,024)	0	(70,468)	0	(70,468)		(381,299)	0	0	339,557	0	0	0001
S&P 500 OTC Call Option 9SMSS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2020	09/14/2021	09/14/2021	Purchasing	1,031	3,826,113	3711.07	(4,987,411)	0	(754,671)	0	(754,671)		(4,710,105)	0	0	4,232,740	0	0	0001
S&P 500 OTC Call Option 9SBCS0SR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	04/21/2021	Purchasing	1,223	3,556,998	2908.42	(130,176)	0	(1,547,095)	0	(1,547,095)		924,023	0	0	(1,416,919)	0	0	0001
S&P 500 OTC Call Option 9SSGS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	Purchasing	740	2,892,401	3908.65	(3,598,783)	0	(536,826)	0	(536,826)		(3,455,075)	0	0	3,061,957	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	Purchasing	1,085	4,101,951	3780.6	(5,295,690)	0	(995,336)	0	(995,336)		(5,016,862)	0	0	4,300,354	0	0	0001
S&P 500 OTC Call Option 9SSGS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	12/14/2021	Purchasing	978	3,915,051	4003.12	(4,719,838)	0	(617,089)	0	(617,089)		(4,574,759)	0	0	4,102,749	0	0	0001
S&P 500 OTC Call Option 9SBCS0PT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Purchasing	304	1,082,711	3561.55	(23,247)	0	(88,622)	0	(88,622)		41,285	0	0	(65,375)	0	0	0001
S&P 500 OTC Call Option 9SMSS0GD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/19/2020	06/21/2021	06/21/2021	Purchasing	6,022	19,620,880	3258.2	(658,927)	0	(5,820,805)	0	(5,820,805)		2,779,652	0	0	(5,161,878)	0	0	0001
S&P 500 OTC Call Option 9SBCS0TF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Purchasing	10,136	32,799,995	3235.99	(497,069)	0	(9,323,802)	0	(9,323,802)		5,350,022	0	0	(8,826,733)	0	0	0001
S&P 500 OTC Call Option 9SMSS0KG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/20/2020	11/19/2021	11/19/2021	Purchasing	3,736	13,979,440	3741.82	(18,302,664)	0	(3,572,139)	0	(3,572,139)		(17,255,164)	0	0	14,730,525	0	0	0001
S&P 500 OTC Call Option 9SMSS0JN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/21/2020	09/21/2021	09/21/2021	Purchasing	1,122	3,911,438	3486.13	(5,486,165)	0	(973,963)	0	(973,963)		(5,004,292)	0	0	4,512,202	0	0	0001
S&P 500 OTC Call Option 9SMSS0HD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2020	07/14/2021	07/14/2021	Purchasing	630	2,209,838	3507.68	(23,789)	0	(545,971)	0	(545,971)		216,409	0	0	(522,182)	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Purchasing	11,777	47,757,737	4055.17	(56,788,930)	0	(6,996,245)	0	(6,996,245)		(55,279,826)	0	0	49,792,685	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Purchasing	1,082	4,248,971	3926.96	(5,273,387)	0	(781,496)	0	(781,496)		(5,070,390)	0	0	4,491,891	0	0	0001
S&P 500 OTC Call Option 9SMSS0KI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	11/20/2020	11/19/2021	11/19/2021	Purchasing	3,109	11,495,061	3697.35	(15,299,576)	0	(3,110,896)	0	(3,110,896)		(14,340,739)	0	0	12,188,679	0	0	0001
S&P 500 OTC Call Option 9SBCS0VK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	08/13/2021	Purchasing	692	2,560,877	3700.69	(25,389)	0	(530,979)	0	(530,979)		154,292	0	0	(505,589)	0	0	0001
S&P 500 OTC Call Option 9SMSS0JP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/21/2020	09/21/2021	09/21/2021	Purchasing	3,615	12,475,437	3451.02	(17,735,298)	0	(3,264,960)	0	(3,264,960)		(16,088,551)	0	0	14,470,339	0	0	0001
S&P 500 OTC Call Option 9SBCS0TH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	05/21/2021	Purchasing	3,846	11,927,369	3101.24	(436,944)	0	(4,056,069)	0	(4,056,069)		2,234,292	0	0	(3,619,124)	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCSS0GV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	01/14/2021	Purchased	15	52,808	3520.52	(1,188)	0	(4,125)	0	(4,125)		2,438	0	0	(2,938)	0	0	0001
S&P 500 OTC Call Option 9SCSS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	01/14/2021	Purchased	384	1,382,515	3600.3	(20,195)	0	(74,972)	0	(74,972)		44,734	0	0	(54,778)	0	0	0001
S&P 500 OTC Call Option 9SSGS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/21/2020	05/21/2021	05/21/2021	Purchased	6,204	20,167,529	3250.73	(263,980)	0	(5,615,427)	0	(5,615,427)		3,236,068	0	0	(5,351,446)	0	0	0001
S&P 500 OTC Call Option 9SUBS0AV	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTIIGC8Y1R12	01/07/2021	12/21/2021	12/21/2021	Purchased	194	786,703	4055.17	0	(28,474)	(115,248)	0	(115,248)		0	0	0	(86,773)	0	0	0001
S&P 500 OTC Call Option 9SMSS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/21/2020	04/21/2021	04/21/2021	Purchased	12,475	37,467,041	3003.37	(771,343)	0	(14,596,374)	0	(14,596,374)		8,871,334	0	0	(13,825,031)	0	0	0001
S&P 500 OTC Call Option 9SCTS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU823	08/21/2020	08/20/2021	08/20/2021	Purchased	3,641	13,009,766	3573.13	(17,845,051)	0	(3,162,354)	0	(3,162,354)		(16,564,128)	0	0	14,682,697	0	0	0001
S&P 500 OTC Call Option 9SCSS0HP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	04/21/2021	Purchased	7,856	23,702,023	3017.06	(438,208)	0	(9,084,364)	0	(9,084,364)		5,534,569	0	0	(8,646,156)	0	0	0001
S&P 500 OTC Call Option 9SBCS0RP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Purchased	2,736	6,557,262	2396.66	(396,474)	0	(4,148,980)	0	(4,148,980)		3,315,733	0	0	(3,752,506)	0	0	0001
S&P 500 OTC Call Option 9SSGS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	10/14/2021	Purchased	113	419,962	3716.48	(551,281)	0	(81,561)	0	(81,561)		(519,674)	0	0	469,720	0	0	0001
S&P 500 OTC Call Option 9SMSS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/19/2020	06/21/2021	06/21/2021	Purchased	19,770	67,213,453	3399.77	(825,200)	0	(16,310,645)	0	(16,310,645)		8,152,475	0	0	(15,485,446)	0	0	0001
S&P 500 OTC Call Option 9SSGS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	02/19/2021	Purchased	5,880	21,637,636	3679.87	(257,485)	0	(1,333,819)	0	(1,333,819)		620,637	0	0	(1,076,334)	0	0	0001
S&P 500 OTC Call Option 9SMSS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/21/2020	07/21/2021	07/21/2021	Purchased	4,173	14,296,823	3426.03	(437,163)	0	(3,891,990)	0	(3,891,990)		1,429,771	0	0	(3,454,827)	0	0	0001
S&P 500 OTC Call Option 9SMSS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	02/21/2020	02/19/2021	02/19/2021	Purchased	9,827	35,998,070	3663.18	(473,325)	0	(2,393,169)	0	(2,393,169)		1,117,132	0	0	(1,919,844)	0	0	0001
S&P 500 OTC Call Option 9SSGS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	02/19/2021	Purchased	2,244	7,864,412	3504.64	(242,083)	0	(902,245)	0	(902,245)		410,529	0	0	(660,162)	0	0	0001
S&P 500 OTC Call Option 9SBCS0YB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	Purchased	3,135	11,190,539	3569.55	(15,435,800)	0	(3,073,021)	0	(3,073,021)		(14,236,303)	0	0	12,362,778	0	0	0001
S&P 500 OTC Call Option 9SBCS0PP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	01/21/2021	Purchased	7,832	28,674,283	3661.17	(364,815)	0	(1,502,961)	0	(1,502,961)		641,452	0	0	(1,138,146)	0	0	0001
S&P 500 OTC Call Option 9SMLS0RZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/14/2020	10/14/2021	10/14/2021	Purchased	918	3,512,286	3826.02	(4,438,521)	0	(562,036)	0	(562,036)		(4,242,623)	0	0	3,876,485	0	0	0001
S&P 500 OTC Call Option 9SBCS0RH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Purchased	10,237	26,013,957	2541.17	(747,301)	0	(14,044,447)	0	(14,044,447)		11,682,675	0	0	(13,297,146)	0	0	0001
S&P 500 OTC Call Option 9SBCS0YY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	11/19/2021	Purchased	10,703	41,788,793	3904.4	(51,725,458)	0	(8,493,473)	0	(8,493,473)		(49,740,089)	0	0	43,231,986	0	0	0001
S&P 500 OTC Call Option 9SBCS0XZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	10/21/2021	Purchased	3,780	13,659,106	3613.52	(18,527,557)	0	(3,539,063)	0	(3,539,063)		(17,196,163)	0	0	14,988,494	0	0	0001
S&P 500 OTC Call Option 9SBCS0ZS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	12/21/2021	Purchased	4,086	15,879,504	3886.32	(19,992,471)	0	(3,117,250)	0	(3,117,250)		(19,136,176)	0	0	16,875,221	0	0	0001
S&P 500 OTC Call Option 9SMSS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	09/21/2020	09/21/2021	09/21/2021	Purchased	9,846	35,455,052	3600.96	(47,642,529)	0	(7,416,303)	0	(7,416,303)		(44,221,654)	0	0	40,226,227	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SUBS0AF	Fixed Annuity Hedge	N/A	Equity/Index	UBS	5493001KJTIIGC8Y1R12	11/13/2020	11/12/2021	11/12/2021	Closing Purcha	624	2,455,253	3934.7	(3,017,315)	0	(466,846)	0	(466,846)		(2,913,149)	0	0	2,550,469	0	0	0001
S&P 500 OTC Call Option 9SSGS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2021	05/14/2021	Closing Purcha	836	2,617,432	3130.9	(44,626)	0	(871,906)	0	(871,906)		511,920	0	0	(827,281)	0	0	0001
S&P 500 OTC Call Option 9SBCS0RN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	03/19/2021	Closing Purcha	4,969	12,046,396	2424.31	(647,908)	0	(7,397,798)	0	(7,397,798)		5,958,309	0	0	(6,749,890)	0	0	0001
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No 108-Call Options and Warrants													(682,420,503)	(28,474)	(274,410,591)	0	(274,410,591)	XXX	(530,962,596)	0	0	408,038,391	0	0	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No 108													(682,420,503)	(28,474)	(274,410,591)	0	(274,410,591)	XXX	(530,962,596)	0	0	408,038,391	0	0	XXX
Total Written Options																									
0929999999. Total-Written Options-Call Options and Warrants													(682,420,503)	(28,474)	(274,410,591)	0	(274,410,591)	XXX	(530,962,596)	0	0	408,038,391	0	0	XXX
0989999999. Total-Written Options													(682,420,503)	(28,474)	(274,410,591)	0	(274,410,591)	XXX	(530,962,596)	0	0	408,038,391	0	0	XXX
TOTALS																									
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108													48,118,909	39,404	98,690,104	0	98,690,104	XXX	(28,931,144)	0	0	50,531,796	0	0	XXX
1759999999. TOTAL													48,118,909	39,404	98,690,104	0	98,690,104	XXX	(28,931,144)	0	0	50,531,796	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 12/31/2021 The change in fair value of the derivative hedging instrument is 99.2% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
ESH2	10	2,379,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2022.	OTH	12/15/2021.	4,627.8500	4,758.5000	352,954	352,954	65,325	0	0	0	65,325	115,000	0001	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108												352,954	352,954	65,325	0	0	0	65,325	115,000	XXX	XXX
1579999999. Total-Long Futures												352,954	352,954	65,325	0	0	0	65,325	115,000	XXX	XXX
Totals																					
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												352,954	352,954	65,325	0	0	0	65,325	115,000	XXX	XXX
1759999999. TOTAL												352,954	352,954	65,325	0	0	0	65,325	115,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	38,219	314,736	287,629
Total Net Cash Deposits	38,219	314,736	287,629

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 12/31/2021 The change in fair value of the derivative hedging instrument is 99.2% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108																			
ESZ1	10	2,318,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2021.	OTH	10/01/2021	4,321.5000	12/15/2021	4,637.0000	Closing Sale	157,750	157,750	0	0	.0001	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108														157,750	157,750	0	0	XXX	XXX
1579999999. Total-Long Futures														157,750	157,750	0	0	XXX	XXX
Totals																			
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108														157,750	157,750	0	0	XXX	XXX
1759999999. TOTAL														157,750	157,750	0	0	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives													
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	0	34,668,342	(20,890,284)	34,668,342	34,668,342	(20,890,284)	352,954	115,000	115,000
Over-the-Counter NAIC 1 Designation													
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	790,000	0	1,935,522	(1,002,271)	143,251	1,935,522	(1,002,271)	143,251	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	8,081,881	(4,339,262)	3,742,619	8,081,881	(4,339,262)	3,742,619	0	0
Citigroup	5493008GOWFHX1UU8231	Y	Y	4,464,000	0	10,258,969	(5,170,685)	624,284	10,258,969	(5,170,685)	624,284	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Y	Y	22,967,985	0	58,294,816	(34,905,990)	420,841	58,294,816	(34,905,990)	420,841	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	5,137,000	0	20,644,666	(13,430,102)	2,077,564	20,644,666	(13,430,102)	2,077,564	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Y	Y	21,070,000	0	6,758,213	(2,375,081)	0	6,758,213	(2,375,081)	0	0	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	7,219,000	0	2,785,520	(1,084,284)	0	2,785,520	(1,084,284)	0	0	0
UBS	5493001KJTIIGC8Y1R12	Y	Y	400,000	0	641,265	(333,954)	0	641,265	(333,954)	0	0	0
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	Y	1,598,000	0	46,683,643	(25,752,411)	19,333,232	46,683,643	(25,752,411)	19,333,232	0	0
0299999999. Total NAIC 1 Designation				63,645,985	0	156,084,495	(88,394,040)	26,341,791	156,084,495	(88,394,040)	26,341,791	0	0
0899999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded)	XXX	XXX	XXX	0	0	972,129	0	972,129	0	(729,135)	0	166,369	166,369
0999999999. Gross Totals				63,645,985	0	191,724,966	(109,284,324)	61,982,262	190,752,837	(110,013,459)	26,694,745	281,369	281,369
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						191,724,966	(109,284,324)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	TREASURY	91282C BD 2	United States Treasury 1 1/4% Due 12/31/2022 JD30	398,784	400,000	399,992	12/31/2022.	IV
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	CASH		CASH	352,954	352,954	352,954		V
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	CASH		CASH	972,130	972,130	972,130		V
CBOE 529900RLNSGA90UPEH54	CASH		CASH	74,326	74,326	74,326		V
0199999999. Totals				1,798,195	1,799,410	1,799,403	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America EYKN6V0ZCB8VD9IULB80	CASH	09199N ND 9	CASH	790,000	790,000	XXX		V
Citigroup 5493008GOWFHX1UU8231	CASH	09199N ND 9	CASH	4,464,000	4,464,000	XXX		V
Credit Suisse FB Int E58DKGMJYYYJLN8C3868	CASH	09199N ND 9	CASH	22,967,985	22,967,985	XXX		V
Morgan Stanley 4PQUHN3JPFGFNF3BB653	CASH	09199N ND 9	CASH	5,137,000	5,137,000	XXX		V
RBC Capital Markets ES7IP3U3RHIGC71XBU11	CASH	09199N ND 9	CASH	21,070,000	21,070,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	CASH	09199N ND 9	CASH	7,219,000	7,219,000	XXX		V
UBS 5493001KJTIIGC8Y1R12	CASH	09199N ND 9	CASH	400,000	400,000	XXX		V
Wells Fargo KB1H1DSPRFMYMCUFXT09	CASH	09199N ND 9	CASH	1,598,000	1,598,000	XXX		V
0299999999. Totals				63,645,985	63,645,985	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
JP Morgan Chase Bank	New York, NY		0.00	0	0	48,409,624	XXX
Federal Home Loan Bank	Boston, MA		0.00	0	0	261,442	XXX
State Street Bank	Boston, MA		0.00	0	0	261,445	XXX
BNY-Mellon	Pittsburgh, PA		0.00	0	0	490,421	XXX
0199998. Deposits in 2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	6,321	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	49,429,254	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	49,429,254	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	XXX
0599999. Total Cash		XXX	XXX	0	0	49,429,654	XXX

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

1. January	91,951,552	4. April	10,541,379	7. July	43,815,918	10. October	23,946,417
2. February	55,902,860	5. May	15,565,022	8. August	25,255,682	11. November	13,977,175
3. March	61,391,248	6. June	(11,488,928)	9. September	24,840,941	12. December	49,429,654

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 0081		00/00/0000	0.000		0	0	1,754
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						0	0	1,754
9999999. Total - Cash Equivalents						0	0	1,754

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	State requirement	0	0	240,083	242,472
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	State requirement	0	0	150,948	183,258
11. Georgia GA	B	State requirement	0	0	63,721	81,736
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	State requirement	0	0	103,861	139,320
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	State requirement	0	0	422,383	476,508
33. New York NY			0	0	0	0
34. North Carolina NC	B	State requirement	0	0	421,615	417,808
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT	B	State requirement	5,229,226	5,561,580	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	5,229,226	5,561,580	1,402,611	1,541,102
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0