QUARTERLY STATEMENT

OF THE

Penn Mutual Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Pennsylvania

FOR THE QUARTER ENDED
JUNE 30, 2022

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

2022

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

The Penn Mutual Life Insurance Company

NAIC Group Code 0850 (Current) 0850 (Prior) NAIC Company Code 67644 Employer's ID Number 23-0952300

Organized under the Laws of Pennsylvania , State of Domicile or Port of Entry PA

Country of Domicile United States of America

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

Incorporated/Organized 02/24/1847 Commenced Business 05/25/1847

Statutory Home Office The Penn Mutual Life Insurance Company (Street and Number), Philadelphia, PA, US 19172 (City or Town, State, Country and Zip Code)

Main Administrative Office 600 Dresher Road (Street and Number)
Horsham, PA, US 19044 (City or Town, State, Country and Zip Code), 215-956-8000 (Area Code) (Telephone Number)

Mail Address The Penn Mutual Life Insurance Company (Street and Number or P.O. Box), Philadelphia, PA, US 19172 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 600 Dresher Road (Street and Number)
Horsham, PA, US 19044 (City or Town, State, Country and Zip Code), 215-956-8000 (Area Code) (Telephone Number)

Internet Website Address www.pennmutual.com

Statutory Statement Contact Gail Elaine Lataille (Name), 860-298-6004 (Area Code) (Telephone Number)
glataille@vantislife.com (E-mail Address), 860-298-5413 (FAX Number)

OFFICERS

President and Chief Executive Officer	David Michael O'Malley	Chief Legal Officer and Corporate Secretary	Ann-Marie Mason
Chief Financial Officer and Treasurer	David Michael Raszeja	President of Life Insurance and Annuities	Thomas Henry Harris

OTHER

Raymond Gerard Caucci, Head of Product and Underwriting	Gregory Joseph Driscoll, Chief Operating Officer of Life Insurance and Annuities	Victoria Marie Robinson, Chief Ethics and Compliance Officer
Eric Christopher Johnson, Vice President and Appointed Actuary, Qualified Actuary	Steven W Linville, Vice President, Financial Management and Controller	

DIRECTORS OR TRUSTEES

Gerard P Cuddy	William Clay Goings	James Stephen Hunt
Carol Jean Johnson	Charisse Ranielle Lillie	Eileen Claire McDonnell
David Michael O'Malley	Helen Pomerantz Pudlin	Robert Henry Rock
Susan Doenges Waring		

State of Pennsylvania
County of Montgomery SS:

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

David Michael O'Malley	David Michael Raszeja	Ann-Marie Mason
President and Chief Executive Officer	Chief Financial Officer and Treasurer	Chief Legal Officer and Corporate Secretary

Subscribed and sworn to before me this day of 07/14/2022

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

Pamela Walker
Signed on 2022/07/14 16:24:40 -5:00

Commonwealth of Pennsylvania - Notary Seal
PAMELA WALKER, Notary Public
Montgomery County
My Commission Expires Sep 13, 2023
Commission Number 1357170

Notary Stamp 2022/07/14 13:24:40 PST 9C76B97BB909

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	13,318,934,757	0	13,318,934,757	12,136,083,537
2. Stocks:				
2.1 Preferred stocks	68,115,912	0	68,115,912	75,946,898
2.2 Common stocks	890,799,146	0	890,799,146	822,742,086
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	30,268,889	0	30,268,889	30,809,776
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 40,331,868), cash equivalents ($ 105,358,213) and short-term investments ($ 0)	145,690,081	0	145,690,081	403,753,322
6. Contract loans (including $ 0 premium notes)	493,337,543	0	493,337,543	461,927,375
7. Derivatives	1,083,806,365	0	1,083,806,365	815,331,068
8. Other invested assets	2,395,853,962	13,091,040	2,382,762,922	2,237,356,898
9. Receivables for securities	21,357,241	0	21,357,241	112,947
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	18,448,163,896	13,091,040	18,435,072,856	16,984,063,907
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	200,031,192	56,385	199,974,807	130,621,164
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	14,902,871	2,779,612	12,123,259	18,093,056
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	111,200,368	0	111,200,368	114,070,773
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	41,404,244	0	41,404,244	19,521,960
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	15,106,342	0	15,106,342	15,102,299
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	129,257,004
18.2 Net deferred tax asset	279,093,466	43,815,090	235,278,376	218,388,288
19. Guaranty funds receivable or on deposit	851,233	0	851,233	877,992
20. Electronic data processing equipment and software	6,526,319	0	6,526,319	7,793,870
21. Furniture and equipment, including health care delivery assets ($ 0)	3,148,169	3,148,169	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	13,173,273	0	13,173,273	15,877,287
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	343,740,054	81,221,140	262,518,914	276,519,780
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	19,477,341,427	144,111,435	19,333,229,992	17,930,187,380
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,121,965,816	0	8,121,965,816	10,064,677,770
28. Total (Lines 26 and 27)	27,599,307,243	144,111,435	27,455,195,808	27,994,865,150
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Executive Benefit Plan	228,542,193	0	228,542,193	251,889,946
2502. Suspense	20,056,529	150,860	19,905,669	4,620,080
2503. Agents Receivable	14,772,075	7,057,578	7,714,497	9,561,841
2598. Summary of remaining write-ins for Line 25 from overflow page	80,369,257	74,012,702	6,356,555	10,447,913
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	343,740,054	81,221,140	262,518,914	276,519,780

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 11,544,252,751 less $ 0 included in Line 6.3 (including $ 3,162,032,049 Modco Reserve)	11,544,252,751	10,800,704,360
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	9,086,795	9,322,030
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	802,152,513	508,745,081
4.	Contract claims:		
	4.1 Life	81,291,818	103,960,976
	4.2 Accident and health	81,045	88,478
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	1,695,509	2,114,727
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	66,225,000	123,000,000
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	86,501,660	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 $ 1,657 accident and health premiums	185,388,569	176,948,657
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	1,000,000	500,000
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 27,509,537 ceded	27,509,537	44,343,133
	9.4 Interest Maintenance Reserve	10,321,696	13,173,785
10.	Commissions to agents due or accrued-life and annuity contracts $ 0 , accident and health $ 0 and deposit-type contract funds $ 0	0	0
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	72,400,720	113,556,814
13.	Transfers to Separate Accounts due or accrued (net) (including $ (115,243,608) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(115,243,608)	(117,337,043)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,511,860	11,376,309
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	13,706,876	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	0	0
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	43,833,829	38,861,605
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	225,641,281	229,019,635
22.	Borrowed money $ 0 and interest thereon $ 7,929,167	7,929,167	7,929,167
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	414,264,596	503,172,903
	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	1,529,415	3,233,990
	24.05 Drafts outstanding	43,760,457	44,944,263
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	1,705,003,414	1,642,216,568
	24.08 Derivatives	1,217,834,892	966,096,109
	24.09 Payable for securities	5,257,987	3,000,000
	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	169,721,319	129,617,170
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,627,659,096	15,358,588,716
27.	From Separate Accounts Statement	8,121,965,816	10,064,677,770
28.	Total liabilities (Lines 26 and 27)	24,749,624,912	25,423,266,486
29.	Common capital stock	0	0
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	890,975,232	890,826,537
33.	Gross paid in and contributed surplus	0	0
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,814,595,663	1,680,772,126
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	2,705,570,895	2,571,598,663
38.	Totals of Lines 29, 30 and 37	2,705,570,895	2,571,598,663
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,455,195,808	27,994,865,150
	DETAILS OF WRITE-INS		
2501.	Derivative Collateral Payable	118,930,910	104,797,844
2502.	Low Income Housing Tax Credits Payable	40,124,280	12,632,331
2503.	Interest Payable on Death Claims	1,506,823	1,824,022
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,159,306	10,362,973
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	169,721,319	129,617,170
3101.			
3102.			
3103.			
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.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	785,316,995	624,057,820	1,245,935,784
2.	Considerations for supplementary contracts with life contingencies	2,540,523	2,999,956	5,748,951
3.	Net investment income	443,046,653	328,957,262	737,832,572
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,227,343)	(5,085,207)	(10,209,512)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	39,358,800	38,101,167	86,693,118
7.	Reserve adjustments on reinsurance ceded	193,416,378	215,134,043	475,369,728
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	120,881,098	117,982,022	241,040,200
	8.2 Charges and fees for deposit-type contracts	455,195	964,127	1,725,696
	8.3 Aggregate write-ins for miscellaneous income	5,259,720	5,851,270	11,804,019
9.	Totals (Lines 1 to 8.3)	1,585,048,017	1,328,962,460	2,795,940,556
10.	Death benefits	120,222,733	143,959,350	276,005,158
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	400,235,603	447,624,221	883,638,952
13.	Disability benefits and benefits under accident and health contracts	2,098,796	2,221,608	4,520,695
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	56,969,088	62,985,275	117,943,461
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	32,842,520	19,371,495	39,724,583
18.	Payments on supplementary contracts with life contingencies	4,674,353	4,871,597	9,527,367
19.	Increase in aggregate reserves for life and accident and health contracts	743,628,457	537,559,118	1,185,779,961
20.	Totals (Lines 10 to 19)	1,360,671,548	1,218,592,664	2,517,140,177
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	112,228,765	99,189,499	206,327,524
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	116,510,776	114,562,263	265,595,069
24.	Insurance taxes, licenses and fees, excluding federal income taxes	31,276,775	30,021,613	57,412,268
25.	Increase in loading on deferred and uncollected premiums	(1,922,379)	532,759	10,544,161
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(124,964,960)	(176,426,925)	(349,703,605)
27.	Aggregate write-ins for deductions	34,762,544	45,023,655	82,834,103
28.	Totals (Lines 20 to 27)	1,528,563,069	1,331,495,528	2,790,149,698
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	56,484,947	(2,533,067)	5,790,858
30.	Dividends to policyholders and refunds to members	89,454,972	64,170,818	126,382,277
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(32,970,025)	(66,703,885)	(120,591,419)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	15,136,159	(12,239,681)	(38,179,335)
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)	(48,106,184)	(54,464,204)	(82,412,084)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,147,698 (excluding taxes of $ (2,147,697) transferred to the IMR)	103,959,555	9,674,359	(67,698,511)
35.	Net income (Line 33 plus Line 34)	55,853,371	(44,789,845)	(150,110,595)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,571,598,663	2,261,030,746	2,261,030,746
37.	Net income (Line 35)	55,853,371	(44,789,845)	(150,110,595)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 11,171,367	(22,408,589)	94,604,747	169,837,224
39.	Change in net unrealized foreign exchange capital gain (loss)	(3,438,585)	(439,792)	(1,574,838)
40.	Change in net deferred income tax	27,093,510	15,717,363	26,021,500
41.	Change in nonadmitted assets	(3,149,903)	8,935,802	14,544,889
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	88,908,307	(156,796,277)	(241,969,326)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	148,695	500,138,096	500,281,392
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(9,723,470)	(3,556,400)	(13,402,470)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	688,896	954,413	6,940,140
54.	Net change in capital and surplus for the year (Lines 37 through 53)	133,972,232	414,768,107	310,567,917
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,705,570,895	2,675,798,852	2,571,598,663
	DETAILS OF WRITE-INS			
08.301.	Subsidiary Service Fees & Management Fees	4,866,054	5,008,187	10,333,167
08.302.	Aggregate Other Income	393,666	843,083	1,470,852
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	5,259,720	5,851,270	11,804,019
2701.	Net Investment Income on Funds Withheld	32,829,190	36,701,303	70,500,559
2702.	Financing Fee on LLC Note	1,937,026	1,850,708	3,773,705
2703.	Surplus Note Expense	0	5,309,581	5,919,581
2798.	Summary of remaining write-ins for Line 27 from overflow page	(3,671)	1,162,063	2,640,258
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	34,762,544	45,023,655	82,834,103
5301.	Net Change in Minimum Pension Liability	688,896	954,413	6,940,140
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	688,896	954,413	6,940,140

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,067,913,339	960,293,034	1,884,677,748
2. Net investment income	418,516,999	350,808,311	778,754,772
3. Miscellaneous income	125,010,196	132,912,566	260,857,283
4. Total (Lines 1 to 3)	1,611,440,534	1,444,013,911	2,924,289,803
5. Benefit and loss related payments	735,836,268	832,574,126	1,493,672,102
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(127,058,395)	(176,545,757)	(345,666,194)
7. Commissions, expenses paid and aggregate write-ins for deductions	329,180,139	298,661,193	563,203,181
8. Dividends paid to policyholders	7,681,883	7,617,789	14,805,196
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(127,827,720)	13,650,736	115,582,795
10. Total (Lines 5 through 9)	817,812,176	975,958,086	1,841,597,081
11. Net cash from operations (Line 4 minus Line 10)	793,628,358	468,055,825	1,082,692,722
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	778,697,119	615,220,042	1,560,789,025
12.2 Stocks	28,565,995	20,733,071	83,161,925
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	77,719,641	33,899,403	103,987,813
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(118,419)
12.7 Miscellaneous proceeds	134,008,842	50,408,563	5,000,794
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,018,991,597	720,261,079	1,752,821,138
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,043,996,371	1,578,234,191	3,055,982,263
13.2 Stocks	51,781,708	11,106,001	61,113,129
13.3 Mortgage loans	0	0	0
13.4 Real estate	183,050	0	1,386,357
13.5 Other invested assets	291,766,962	66,448,579	255,576,218
13.6 Miscellaneous applications	21,244,295	9,541,101	65,132,162
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,408,972,386	1,665,329,872	3,439,190,129
14. Net increase (or decrease) in contract loans and premium notes	23,787,910	3,174,016	15,751,862
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,413,768,699)	(948,242,809)	(1,702,120,853)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	500,000,000	500,000,000
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	293,407,431	12,187,181	2,988,809
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	68,669,668	(26,538,356)	205,213,879
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	362,077,100	485,648,825	708,202,687
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)	(258,063,241)	5,461,841	88,774,556
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	403,753,322	314,978,766	314,978,766
19.2 End of period (Line 18 plus Line 19.1)	145,690,081	320,440,607	403,753,322

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

20.0001. Premiums paid by Dividend	(52,465,647)	(22,638,640)	(93,139,403)
20.0002. Premiums paid by Waiver	(1,650,799)	(961,992)	(3,640,465)
20.0003. Premiums paid by Benefit	(15,221,078)	(6,359,186)	(32,791,672)
20.0004. Premiums paid by Policy Loan	(7,622,259)	(3,413,371)	(12,684,958)
20.0005. Amortization of Discount on Surplus Notes	(148,695)	(67,771)	(281,392)
20.0006. Common Stock acquired as a return of capital	(1,646,645)	(574,152)	(1,522,786)
20.0007. Non-Qualified Pension Expense	5,908,170	2,437,933	17,850,397
20.0008. Bond Exchange	(33,583,266)	(20,293,028)	(52,111,493)
20.0009. Non-Cash Dividend Reinvestment	(47,070)	(3,393)	(10,885)

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

20.0010. Reinsurance Emerging Earnings	(9,723,470)	(2,163,300)	(13,402,470)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	1,039,193,901	924,871,296	1,922,698,376
3.	Ordinary individual annuities	263,856,838	243,050,080	467,874,558
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	501,219	510,239	1,021,262
6.	Group annuities	17,953	43,651	98,430
7.	A & H - group	0	5,224	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	2,355,791	2,841,371	5,505,097
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	1,305,925,702	1,171,321,861	2,397,197,723
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	1,305,925,702	1,171,321,861	2,397,197,723
14.	Deposit-type contracts	9,583,045	20,297,402	36,096,502
15.	Total (Lines 13 and 14)	1,315,508,747	1,191,619,263	2,433,294,225
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of The Penn Mutual ife Insurance Company (the "Company") have been prepared in conformity with the National Association of Insurance Commissioner's ("NAIC") Practices and Procedures manual and with statutory accounting practices prescribed or permitted by the Pennsylvania Insurance Department (collectively "SAP" or "statutory accounting principles"). Prescribed statutory accounting practices include publications of the NAIC, state laws, regulations, and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed. The Company currently has no permitted practices.

PIA Reinsurance Company of Delaware I ("PIAre I"), a wholly-owned subsidiary of PIA, received a permitted practice from the Delaware Department of Insurance (Captive Bureau) to admit the value of the LLC Note and related form of surplus reflected in PIAre I's audited statutory financial statements. As allowed under Statutory Accounting Principles No. 97, Investment in Subsidiary, Controlled and Affiliated Entities, the Company increased PIA's carrying value, resulting in increases in surplus by these amounts on the Company's financial statements.

Had the Company not been permitted to include the asset and statutory surplus noted above, the resulting RBC of PIA would not have triggered a regulatory event. Had PIA RE not been permitted to include the asset and statutory surplus above noted, the resulting RBC of PIA RE would have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #		2022		2021
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$	55,853,371	$	(150,110,595)
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:							
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$	55,853,371	$	(150,110,595)
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	2,705,570,895	$	2,571,598,663
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: Admit of PIA Reinsurance Company of Delaware I	97	2	2	$	2,705,570,895	$	2,571,598,663
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	-	$	-

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

No significant changes

C. Accounting Policy

(1) Basis for Short-Term Investments

No significant changes

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds with an NAIC designation of 1 to 5 are valued at amortized cost. All other bonds are valued at the lower of cost or fair value. Fair value is determined using an external pricing service or management's pricing models.

The Company considers an impairment to be other- than-temporary if: (a) the Company's intent is to sell, (b) the Company will more likely than not be required to sell, (c) the Company does not have the intent and ability to hold the security for a period of time sufficient to recover the amortized cost basis, or (d) the Company does not expect to recover the entire amortized cost basis. The Company conducts a periodic management review of all bonds including those in default, not-in-good standing, or otherwise designated by management. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments, and severities. If the impairment is other-than-temporary, the non- interest loss portion of the impairment is recorded through realized losses, and the interest related portion of the loss is disclosed in the notes to the financial statements.

The non-interest portion is determined based on the Company's "best estimate" of future cash flows discounted to a present value using the appropriate yield. The difference between the present value of the best estimate of cash flows and the amortized cost is the non-interest loss. The remaining difference between the amortized cost and the fair value is the interest loss.

(3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

No significant changes

(5) Basis for Mortgage Loans

No significant changes

(6) Basis for Loan-Backed Securities and Adjustment Methodology

For fixed income securities that do not have a fixed schedule of payments, including asset-backed and mortgage-backed securities, the effect on amortization or accretion is revalued periodically based on the current estimated cash flows. Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment. Cash flow assumptions for structured securities are obtained from broker dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

No significant changes

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

No significant changes

(9) Accounting Policies for Derivatives

No significant changes

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

No significant changes

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

No significant changes

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period

No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

No significant changes

D. Going Concern

The Company evaluated its ability to continue as a going concern, and no substantial doubts were raised.

NOTE 2 Accounting Changes and Corrections of Errors

NOTES TO FINANCIAL STATEMENTS

No significant changes

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans
No significant changes

B. Debt Restructuring
No significant changes

C. Reverse Mortgages
No significant changes

D. Loan-Backed Securities
(1) Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment.

	1	2 Other-than-Temporary Impairment Recognized in Loss		3
	Amortized Cost Basis Before Other-than-Temporary Impairment	2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
(2) OTTI recognized 1st Quarter				
a. Intent to sell	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
c. Total 1st Quarter	$ -	$ -	$ -	$ -
OTTI recognized 2nd Quarter				
d. Intent to sell	$ -	$ -	$ -	$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 4,090,942	$ -	$ 3,413,791	$ 677,151
f. Total 2nd Quarter	$ 4,090,942	$ -	$ 3,413,791	$ 677,151
OTTI recognized 3rd Quarter				
g. Intent to sell	$ -	$ -	$ -	$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
i. Total 3rd Quarter	$ -	$ -	$ -	$ -
OTTI recognized 4th Quarter				
j. Intent to sell	$ -	$ -	$ -	$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
l. Total 4th Quarter	$ -	$ -	$ -	$ -
m. Annual Aggregate Total		$ -	$ 3,413,791	

(3)

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
80306AAC4	$ 4,090,942	$ -	$ 3,413,791	$ 677,151	$ 677,151	06/30/2022
Total	XXX	XXX	$ 3,413,791	XXX	XXX	XXX

(4)
a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 881,770,643
2. 12 Months or Longer	$ 114,603,102

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

1. Less than 12 Months	$ 8,990,767,701
2. 12 Months or Longer	$ 801,511,782

(5) The Company conducts a periodic management review of all bonds including those in default, not-in-good standing, or otherwise designated by management. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments,

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) No significant changes

(2) No significant changes

(3) Collateral Received

a. Aggregate Amount Collateral Received
No significant changes

1. Securities Lending		
(a) Open	$	-
(b) 30 Days or Less	$	-
(c) 31 to 60 Days	$	-
(d) 61 to 90 Days	$	-
(e) Greater Than 90 Days	$	-
(f) Subtotal	$	-
(g) Securities Received	$	-
(h) Total Collateral Received	$	-
2. Dollar Repurchase Agreement		
(a) Open	$	-
(b) 30 Days or Less	$	-
(c) 31 to 60 Days	$	-
(d) 61 to 90 Days	$	-
(e) Greater Than 90 Days	$	-
(f) Subtotal	$	-
(g) Securities Received	$	-
(h) Total Collateral Received	$	-
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$	-

c. No significant changes

(4) No significant changes

(5) Collateral Reinvestment
No significant changes

b. No significant changes

(6) No significant changes

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date.
No significant changes

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any repurchase agreements during the statement period

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any repurchase agreements during the statement period

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any reverse repurchase agreements during the statement period

J. Real Estate
No significant changes

K. Low Income Housing tax Credits (LIHTC)
No significant changes

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	12,752,600	-	-	-	12,752,600	4,860,000	7,892,600
j. On deposit with states	4,278,326	-	-	-	4,278,326	4,284,000	(5,674)
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	566,126,978	-	-	-	566,126,978	-	566,126,978
m. Pledged as collateral not captured in other categories	8,325,587,725	-	-	-	8,325,587,725	7,874,263,000	451,324,725
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets	8,908,745,629	-	-	-	8,908,745,629	7,883,407,000	1,025,338,629

(a) Subset of Column 1

(b) Subset of Column 3

	Current Year			
	8	9	Percentage	
			10	11
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	-	-	0.000%	0.000%
c. Subject to repurchase agreements	-	-	0.000%	0.000%
d. Subject to reverse repurchase agreements	-	-	0.000%	0.000%
e. Subject to dollar repurchase agreements	-	-	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	-	-	0.000%	0.000%
g. Placed under option contracts	-	-	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	0.000%	0.000%
i. FHLB capital stock	-	12,752,600	0.046%	0.046%
j. On deposit with states	-	4,278,326	0.016%	0.016%
k. On deposit with other regulatory bodies	-	-	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	566,126,978	2.051%	2.062%
m. Pledged as collateral not captured in other categories	-	8,325,587,725	30.166%	30.324%
n. Other restricted assets	-	-	0.000%	0.000%
o. Total Restricted Assets	-	8,908,745,629	32.279%	32.448%

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

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

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative Collateral	451,767,755	-	-	-	451,767,755	568,755,000	(116,987,245)	451,767,755	1.637%	1.645%
Reinsurance Agreements	4,349,241,483	-	-	-	4,349,241,483	3,881,142,000	468,099,483	4,349,241,483	15.759%	15.841%
Trust agreement	3,524,578,488	-	-	-	3,524,578,488	3,424,366,000	100,212,488	3,524,578,488	12.771%	12.838%
Total (c)	8,325,587,725	-	-	-	8,325,587,725	7,874,263,000	451,324,725	8,325,587,725	30.166%	30.324%

(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
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
Total (c)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%

(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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	0.000%	0.000%
b. Schedule D, Part 1	$ -	$ -	0.000%	0.000%
c. Schedule D, Part 2, Section 1	$ -	$ -	0.000%	0.000%
d. Schedule D, Part 2, Section 2	$ -	$ -	0.000%	0.000%
e. Schedule B	$ -	$ -	0.000%	0.000%
f. Schedule A	$ -	$ -	0.000%	0.000%
g. Schedule BA, Part 1	$ -	$ -	0.000%	0.000%
h. Schedule DL, Part 1	$ -	$ -	0.000%	0.000%
i. Other	$ -	$ -	0.000%	0.000%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ -	$ -	0.000%	0.000%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	0.000%	0.000%
l. Schedule D, Part 1	$ -	$ -	0.000%	0.000%
m. Schedule D, Part 2, Section 1	$ -	$ -	0.000%	0.000%
n. Schedule D, Part 2, Section 2	$ -	$ -	0.000%	0.000%
o. Schedule B	$ -	$ -	0.000%	0.000%
p. Schedule A	$ -	$ -	0.000%	0.000%
q. Schedule BA, Part 1	$ -	$ -	0.000%	0.000%
r. Schedule DL, Part 1	$ -	$ -	0.000%	0.000%
s. Other	$ -	$ -	0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	0.000%	0.000%

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)
** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 divided by Asset Page, Line 27 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ -	0.000%
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ -	0.000%

* u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments
No significant changes

N. Offsetting and Netting of Assets and Liabilities
No significant changes

O. 5GI Securities
No significant changes

NOTES TO FINANCIAL STATEMENTS

P. Short Sales
No significant changes

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	10	0
2. Aggregate Amount of Investment Income	$ 3,252,301	$ -

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
No significant changes

NOTE 7 Investment Income
No significant changes

NOTE 8 Derivative Instruments
No significant changes

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
No significant changes

NOTE 11 Debt

A. No significant changes

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB-PGH, which provides access to collateralized advances, collateralized funding agreements, and other FHLB-PGH products. Collateralized advances from the FHLB-PGH are classified in "Borrowed money." Collateralized funding agreements issued to the FHLB-PGH are classified as liabilities for deposit-type funds and are recorded within Reserves and funds for payment of insurance and annuity benefits. FHLB-PGH is a first-priority secured creditor.
The Company' s membership in FHLB-PGH requires the ownership of member stock, and borrowings from FHLB-PGH require the purchase of FHLB-PGH activity based stock in an amount equal to 4% of the outstanding borrowings. All FHLB-PGH stock purchased by the Company is classified as restricted general account investments within Common stock - unaffiliated. The Company's borrowing capacity is determined by the lesser of the assets available to be pledged as collateral to FHLB-PGH or 10% of the Company's prior period admitted general account assets. The fair value of the qualifying assets pledged as collateral by the Company must be maintained at certain specified levels of the borrowed amount, which can vary, depending on the nature of the assets pledged. The Company's agreement allows for the substitution of assets and the advances are pre-payable. Current borrowings are subject to prepayment penalties.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 2,752,600	$ 2,752,600	$ -
(c) Activity Stock	$ 10,000,000	$ 10,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 12,752,600	$ 12,752,600	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,072,035,952	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 4,860,000	$ 4,860,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 4,860,000	$ 4,860,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,011,470,000	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 and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 2,752,600	$ -	$ -	$ -	$ -	$ 2,752,600

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)

NOTES TO FINANCIAL STATEMENTS

(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)	$ 566,126,978	$ 531,288,645	$ 300,000,000
2. Current Year General Account Total Collateral Pledged	$ 566,126,978	$ 531,288,645	$ 300,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ -	$ -	$ -

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 Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 566,126,978	$ 531,288,645	$ 300,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 566,126,978	$ 531,288,645	$ 300,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 211,863,000	$ 211,851,000	$ 130,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 300,000,000	$ 300,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 300,000,000	$ 300,000,000	$ -	$ -
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 300,000,000	$ 300,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 300,000,000	$ 300,000,000	$ -

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	
2. Funding Agreements	No
3. Other	

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

No significant changes

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant changes

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales
No significant changes

B. Transfer and Servicing of Financial Assets
No significant changes

1 Identification of Transaction	2 BACV at Time of Transfer	3 Original Reporting Schedule of the Transferred Assets	4 Amount Derecognized from Sale Transaction	5 Amount that continues to be recognized in the statement of financial position (Col. 2 minus 4)	6 BACV of acquired interests in transferred assets	7 Reporting Schedule of Acquired Interests	8 Percentage of interests of a reporting entity's transferred assets acquired by affiliated entities
	$ -		$ -	$ -	$ -		0.0%

C. Wash Sales

(1) There have been no transfer or servicing of financial assets through June 30, 2022.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the current quarter and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
		0	$ -	$ -	$ -

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

No significant changes

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

No significant changes

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurement is based on assumptions market participants would make in pricing an asset or liability. Inputs to valuation techniques to measure fair value are prioritized by establishing a three-level fair value hierarchy. The fair value hierarchy gives the highest priority to quoted prices in active markets and the lowest priority to prices derived from unobservable inputs. An asset or liability's classification within the fair value hierarchy is based on the lowest level of significant input to its fair value measurement.

The Company has categorized its assets and liabilities into the three-level fair value hierarchy based upon the priority of the inputs. The following summarizes the types of assets and liabilities included within the three-level hierarchy:

Level 1 Fair value is based on unadjusted quoted market prices in active markets for identical assets or liabilities that are accessible at the measurement date. These generally provide the most reliable evidence and are used to measure fair value whenever available. Active markets are defined as having the following for the measured asset/liability: i) many transactions, ii) current prices, iii) price quotes not varying substantially among market makers, iv) narrow bid/ask spreads and v) most information publicly available. Prices are obtained from readily available sources for market transactions involving identical assets and liabilities.

Level 2 Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability through corroboration with observable market data. Prices for assets classified as Level 2 are primarily provided by an independent pricing service or are internally priced using observable inputs. In circumstances where prices from pricing services are reviewed for reasonability but cannot be corroborated to observable market data as noted above, these security values are recorded in Level 3 in the fair value hierarchy.

Level 3 Fair value is based on significant inputs that are unobservable for the asset or liability. These inputs reflect the Company's assumptions about the assumptions market participants would use in pricing the asset or liability. These are typically less liquid fixed maturity securities with very limited trading activity. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models, market approach and other similar techniques. Prices may be based upon non-binding quotes from brokers or other market makers that are reviewed for reasonableness, based on the Company's understanding of the market but are not further corroborated with other additional observable market information.

The determination of fair value, which for certain assets and liabilities is dependent on the application of estimates and assumptions, can have a significant impact on the Company's results of operations. The following sections describe the valuation methodologies used to determine fair values as well as the key estimates and assumptions surrounding certain assets and liabilities, measured at fair value on a recurring basis, that could have a significant impact on the Company's results of operations or involve the use of significant unobservable inputs.

The fair value process is monitored on a monthly basis by financial and investment professionals who utilize additional subject matter experts as applicable. The purpose is to monitor the Company's asset valuation policies and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments, as well as addressing fair valuation issues, changes to valuation methodologies and pricing sources. To assess the continuing appropriateness of third party pricing service security valuations, the Company regularly monitors the prices and reviews price variance reports. In addition, the Company performs an initial and ongoing review of the third party pricing services methodologies, reviews inputs and assumptions used for a sample of securities on a periodic basis. Pricing challenges are raised on valuations considered not reflective of market and are monitored by the Company.

NOTES TO FINANCIAL STATEMENTS

The fair values of the Company's debt securities are generally based on quoted market prices or prices obtained from independent pricing services or internally developed pricing.

In order to validate reasonability of valuations received from independent pricing services, prices are reviewed by internal investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market. In circumstances where prices from independent pricing services are reviewed for reasonability but cannot be corroborated to observable market data as noted above, these security values are recorded in Level 3 in the Company's fair value hierarchy. Under certain conditions, the Company may conclude pricing information received from third party pricing services is not reflective of market activity and may over-ride that information with a valuation that utilizes market information and activity.

In circumstances where market data such as quoted market prices or vendor pricing is not available, estimated fair value is calculated using internal estimates based on significant observable inputs are used to determine fair value. Inputs considered in developing internal pricing vary by type of security; however generally include: public debt, industrial comparables, underlying assets, credit ratings, yield curves, type of deal structure, collateral performance, loan characteristics and various indices, as applicable. Internally priced securities using significant observable inputs are classified within Level 2 of the fair value hierarchy which generally include the Company's investments in privately-placed corporate securities and investments in certain structured securities that are priced using observable market data. Inputs considered for these securities generally include: public corporate bond spreads, industry sectors, average life, internal ratings, security structure, liquidity spreads, credit spreads and yield curves, as applicable. If the discounted cash flow model incorporates significant unobservable inputs, these securities would be reflected within Level 3 in the Company's fair value hierarchy.

In circumstances where significant observable inputs are not available, estimated fair value is calculated by using unobservable inputs. These inputs reflect the Company's assumptions about the inputs market participants would use in pricing the asset, and are therefore included in Level 3 in the Company's fair value hierarchy. Circumstances where observable market data is not available may include events such as market illiquidity and credit events related to the security.

The Company's Level 3 debt securities generally include certain structured securities priced using one or multiple broker quotes, asset backed trust preferred debt, auction rate securities, and certain public and private debt securities priced based on observable and unobservable inputs.

Significant inputs used in valuing the Company's Level 3 debt securities include: issue specific credit adjustments, illiquidity premiums, estimation of future collateral performance cash flows, default rate assumptions, acquisition cost, market activity for securities considered comparable and non-binding quotes from certain market participants. Certain of these inputs are considered unobservable, as not all market participants will have access to this data.

Equity securities consist principally of investments in common and preferred stock of publicly traded companies, exchange traded funds, closed-end funds, and FHLB-PGH capital stock.

Common Stock The fair values of most publicly traded common stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the Company's fair value hierarchy. Fair value for the FHLB capital stock approximates par value and is classified within Level 3 of the Company's fair value hierarchy.

Preferred Stock The fair values of publicly traded preferred stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the Company's fair value hierarchy. The fair values of non-exchange traded preferred equity securities are based on prices obtained from independent pricing services. Accordingly, these securities are classified within Level 2 in the Company's fair value hierarchy. Preferred stock that is priced using less observable inputs are generally classified within Level 3 of the fair value hierarchy.

Short-term investments and cash equivalents carried at Level 1 consist of money market funds and investments purchased with maturities less than or equal to 12 months. These are carried at amortized cost and approximate fair value.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.

The Company's exchange traded futures are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy.

Derivative positions traded in the OTC and cleared OTC derivative markets where fair value is determined by third party independent services are classified within Level 2. These investments include: interest rate swaps, currency swaps, Treasury swaps, interest rate caps, total return swaps, swaptions, equity options, inflation swaps, forward contracts, and credit default swaps. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, broker-dealer quotations, third-party pricing vendors, discounted cash flow models and/or recent trading activity. Prices are reviewed by investment professionals through comparison with directly observed recent market trades, comparison with valuations estimated through use of valuation models maintained on an industry standard analytical and valuation platform, or comparison of all significant inputs used by the pricing service to observations of those inputs in the market.

Separate account assets primarily consist of mutual funds. The fair value of mutual funds is based upon quoted prices in an active market, resulting in classification within Level 1 of the Company's fair value hierarchy.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Corporate securities	$ -	$ 65,150	$ -	$ -	$ 65,150
Commercial MBS	$ -	$ 919,947	$ -	$ -	$ 919,947
Residential MBS	$ -	$ 85,786	$ -	$ -	$ 85,786
SVO Identified funds	$ 391,680	$ -	$ -	$ -	$ 391,680
Preferred Stock	$ 23,495,480	$ 5,696,343	$ 1,362,364	$ -	$ 30,554,187
Common Stock - Unaffiliated	$ 32,368,369	$ -	$ 12,763,712	$ -	$ 45,132,081
Futures	$ 1,286,763	$ -	$ -	$ -	$ 1,286,763
Options	$ -	$ 20,672,734	$ -	$ -	$ 20,672,734
Swaps	$ -	$ 1,050,823,021	$ -	$ -	$ 1,050,823,021
Separate account assets	$ 8,121,965,816	$ -	$ -	$ -	$ 8,121,965,816
Total assets at fair value/NAV	$ 8,179,508,108	$ 1,078,262,980	$ 14,126,076	$ -	$ 9,271,897,164

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Futures	$ 773,432	$ -	$ -	$ -	$ 773,432
Forwards	$ -	$ 10,645,350	$ -	$ -	$ 10,645,350
Options	$ -	$ 17,606,481	$ -	$ -	$ 17,606,481
Swaps	$ -	$ 1,188,809,629	$ -	$ -	$ 1,188,809,629
Total liabilities at fair value	$ 773,432	$ 1,217,061,460	$ -	$ -	$ 1,217,834,892

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

Description	Ending Balance as of Prior Quarter End	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	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock - Unaffiliated	$ 15,460,300	$ -	$ -	$ -	$ -	$ -	$ -	$(2,696,588)	$ -	$ 12,763,712
Preferred Stock	$ 1,362,364	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 1,362,364
Total Assets	$ 16,822,664	$ -	$ -	$ -	$ -	$ -	$ -	$(2,696,588)	$ -	$ 14,126,076

Description	Ending Balance as of Prior Quarter End	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	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(3) When a determination is made to classify a financial instrument within Level 3, the determination is based upon the significance of the unobservable parameters to the overall fair value measurement. However, Level 3 financial instruments typically include, in addition to the unobservable or Level 3 components, observable components (that is, components that are actively quoted and can be validated to external sources); accordingly, the gains and losses in the table below include changes in fair value due in part to observable factors that are part of the valuation methodology.
The Company recognizes transfers into Level 3 as of the end of the period in which the circumstances leading to the transfer occurred. The Company recognizes transfers out of Level 3 at the beginning of a period in which the circumstances leading to the transfer occurred.

(4) No significant changes

(5) Derivatives with a positive fair value are recorded as admitted assets. Derivatives with negative fair values are reported as liabilities. The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors. In order to validate reasonability of valuations received from independent pricing services, prices are reviewed by internal investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.
The Company's exchange traded futures are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy. Derivative positions traded in the OTC and cleared OTC derivative markets where fair value is determined by third party independent services are classified within Level 2. These investments include: interest rate swaps, currency swaps, Treasury swaps, interest rate caps, total return swaps, swaptions, equity options, inflation swaps, forward contracts, and credit default swaps. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, broker-dealer quotations, third-party pricing vendors, discounted cash flow models and/or recent trading activity.

B. Not applicable

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Bonds	$ 12,452,422,909	$ 13,318,934,757	$ 740,463,734	$ 11,503,907,586	$ 208,051,590	$ -	$ -
Preferred Stock	$ 66,551,894	$ 68,115,912	$ 55,459,967	$ 9,729,563	$ 1,362,364	$ -	$ -
Common stock - unaffiliated	$ 45,132,081	$ 45,132,081	$ 32,368,369	$ -	$ 12,763,712	$ -	$ -
Cash and Short-Term	$ 145,690,081	$ 145,690,081	$ 145,690,081	$ -	$ -	$ -	$ -
Derivatives	$ 1,074,069,281	$ 1,083,806,365	$ 1,286,763	$ 1,072,782,518	$ -	$ -	$ -
Separate account assets	$ 8,121,965,816	$ 8,121,965,816	$ 8,121,965,816	$ -	$ -	$ -	$ -
Financial Liabilities:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Individual Annuities	$ 2,338,001,575	$ 2,334,203,683	$ -	$ -	$ 2,338,001,575	$ -	$ -
Derivatives	$ 1,218,608,324	$ 1,217,834,892	$ 773,432	$ 1,217,834,892	$ -	$ -	$ -
Separate account liabilities	$ 8,121,965,816	$ 8,121,965,816	$ 8,121,965,816	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
	$ -	0.000%		

E. Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items
There have been no unusual or infrequent items or transactions which have a material effect on the financial condition of the Company.

B. Troubled Debt Restructuring: Debtors
There were no securities restructured during the statement period.

C. Other Disclosures
The amounts in this statement pertain to the entire Company's business, including, as appropriate, its Separate Account (including Variable Life Insurance) business.

D. Business Interruption Insurance Recoveries
Not applicable

E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
		$ -	$ -
		$ -	$ -
21E1999 - Total		$ -	$ -

(2) No significant changes

(3) No significant changes

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ -	$ -
b. Non-transferable	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

F. Subprime Mortgage Related Risk Exposure

(1) The Company's exposure to subprime mortgage related risk is defined as loans (non-government agency) with a weighted average FICO score below approximately 660. The unrealized losses on our subprime portfolio are due to changes in asset values. The Company did not recognize any impairments during the statement period. The Company does not invest heavily in subprime loans (less than 1% of bond portfolio) and all of those loans are rated NAIC

(2) Direct exposure through investments in subprime mortgage loans.

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a. Mortgages in the process of foreclosure	$ -	$ -	$ -	$ -	0.000%
b. Mortgages in good standing	$ -	$ -	$ -	$ -	0.000%
c. Mortgages with restructure terms	$ -	$ -	$ -	$ -	0.000%
d. Total	$ -	$ -	$ -	$ -	XXX

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	$ 235,466	$ 235,466	$ 149,692	$ -
b. Commercial mortgage backed securities	$ -	$ -	$ -	$ -
c. Collateralized debt obligations	$ -	$ -	$ -	$ -
d. Structured securities	$ -	$ -	$ -	$ -
e. Equity investment in SCAs *	$ -	$ -	$ -	$ -
f. Other assets	$ -	$ -	$ -	$ -
g. Total	$ 235,466	$ 235,466	$ 149,692	$ -

* These investments comprise 0.000% of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

	Losses Paid in the Current Year	Losses Incurred in the Current Year	Case Reserves at End of Current Period	IBNR Reserves at End of Current Period
a. Mortgage Guaranty Coverage	$ -	$ -	$ -	$ -
b. Financial Guaranty Coverage	$ -	$ -	$ -	$ -

	Losses Paid in the Current Year	Losses Incurred in the Current Year	Case Reserves at End of Current Period	IBNR Reserves at End of Current Period
c. Other Lines (specify):	$ -	$ -	$ -	$ -
d. Total	$ -	$ -	$ -	$ -

G. Retained Assets

Not applicable

H. Insurance-Linked Securities (ILS) Contracts

Not applicable

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

Not applicable

NOTE 22 Events Subsequent

No significant changes

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

No significant changes

NOTE 26 Intercompany Pooling Arrangements

No significant changes

NOTE 27 Structured Settlements

No significant changes

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

No significant changes

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes

NOTE 35 Separate Accounts

No significant changes

NOTE 36 Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

6.2 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. 12/31/2020

6.3 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). 03/01/2022

6.4 By what department or departments?
Pennsylvania Insurance Department

6.5 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]

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

7.1 Has this 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]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Hornor, Townsend & Kent, LLC	Horsham, PA	NO	NO	NO	YES
Janney Montgomery Scott, LLC	Philadelphia, PA	NO	NO	NO	YES
Penn Mutual Asset Management, LLC	Horsham, PA	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 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.

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 767,365,266	$ 845,667,065
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 234,596,985	$ 162,072,850
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,001,962,251	$ 1,007,739,915
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.3 Total payable for securities lending reported on the liability page. $ 0

GENERAL INTERROGATORIES

17. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	101 Barclay Street, New York, NY 10286

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 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
Penn Mutual Asset Management, LLC	A

17.5097 For those firms/individuals listed in the table for Question 17.5, 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]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 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
107518	Penn Mutual Asset Management, LLC	54930003G37UC4C5EV40	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

21. 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 [X] No [ ]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 0
	1.14 Total Mortgages in Good Standing	$ 0
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 0
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.000 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	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 [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [X]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [X]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	7,455,587	1,798,677	11,907	0	9,266,171	141,367
2. Alaska AK	L	991,429	2,080	1,933	0	995,443	0
3. Arizona AZ	L	26,904,659	14,832,127	18,170	0	41,754,955	88,984
4. Arkansas AR	L	4,387,820	964,094	881	0	5,352,795	70,115
5. California CA	L	89,222,139	8,043,561	153,301	0	97,419,000	738,542
6. Colorado CO	L	22,445,273	1,562,203	7,087	0	24,014,562	0
7. Connecticut CT	L	17,758,509	6,169,086	71,683	0	23,999,278	1,353,748
8. Delaware DE	L	9,993,843	4,460,041	10,295	0	14,464,178	333,683
9. District of Columbia DC	L	6,891,269	522,162	3,282	0	7,416,713	0
10. Florida FL	L	66,634,041	31,789,357	266,062	0	98,689,461	493,074
11. Georgia GA	L	15,759,559	5,242,711	20,568	0	21,022,839	0
12. Hawaii HI	L	1,726,693	103,200	378	0	1,830,271	0
13. Idaho ID	L	6,502,211	1,108,601	822	0	7,611,633	0
14. Illinois IL	L	25,228,917	4,804,824	31,733	0	30,065,474	652,590
15. Indiana IN	L	4,345,850	737,055	15,048	0	5,097,953	350,000
16. Iowa IA	L	11,171,316	1,178,526	7,765	0	12,357,608	0
17. Kansas KS	L	10,629,386	288,432	36,584	0	10,954,402	0
18. Kentucky KY	L	3,387,365	476,019	12,991	0	3,876,375	275,728
19. Louisiana LA	L	6,249,595	711,877	3,647	0	6,965,118	0
20. Maine ME	L	2,534,729	364,948	40,543	0	2,940,220	147,023
21. Maryland MD	L	12,228,773	2,139,313	56,912	0	14,424,999	0
22. Massachusetts MA	L	20,004,768	7,661,805	6,611	0	27,673,184	0
23. Michigan MI	L	22,022,798	519,069	53,449	0	22,595,315	200,000
24. Minnesota MN	L	20,987,617	1,633,641	29,246	0	22,650,503	0
25. Mississippi MS	L	1,630,847	431,822	0	0	2,062,670	0
26. Missouri MO	L	6,967,170	1,246,048	21,135	0	8,234,352	100,000
27. Montana MT	L	1,856,052	397,576	1,074	0	2,254,702	0
28. Nebraska NE	L	2,861,119	730,000	4,597	0	3,595,716	0
29. Nevada NV	L	9,455,387	580,426	378	0	10,036,191	0
30. New Hampshire NH	L	4,250,543	1,593,393	6,515	0	5,850,450	0
31. New Jersey NJ	L	85,764,458	32,037,650	216,780	0	118,018,888	760,631
32. New Mexico NM	L	1,624,536	806,971	2,550	0	2,434,058	0
33. New York NY	N	129,158,542	7,536,578	872,379	10,834	137,578,333	0
34. North Carolina NC	L	19,107,800	6,592,669	22,816	0	25,723,286	100,000
35. North Dakota ND	L	1,287,972	0	0	0	1,287,972	0
36. Ohio OH	L	31,579,654	13,094,406	31,806	0	44,705,866	574,352
37. Oklahoma OK	L	11,923,260	19,364,013	3,802	0	31,291,075	167,765
38. Oregon OR	L	7,118,196	879,195	7,966	0	8,005,356	100,000
39. Pennsylvania PA	L	72,618,781	35,148,532	117,250	7,119	107,891,682	1,076,837
40. Rhode Island RI	L	3,390,164	137,886	8,048	0	3,536,099	250,000
41. South Carolina SC	L	6,555,491	3,241,565	6,935	0	9,803,991	0
42. South Dakota SD	L	7,064,046	120,000	4,133	0	7,188,179	0
43. Tennessee TN	L	15,218,502	1,558,050	30,845	0	16,807,396	69,817
44. Texas TX	L	58,493,003	3,866,917	57,459	0	62,417,379	159,813
45. Utah UT	L	25,762,507	9,116,280	796	0	34,879,583	0
46. Vermont VT	L	3,878,224	402,407	6,327	0	4,286,958	0
47. Virginia VA	L	15,884,738	6,212,833	39,292	0	22,136,863	1,203,976
48. Washington WA	L	26,566,720	18,692,850	15,131	0	45,274,701	0
49. West Virginia WV	L	1,750,904	1,338,843	232	0	3,089,979	0
50. Wisconsin WI	L	13,442,918	836,176	8,833	0	14,287,926	175,000
51. Wyoming WY	L	3,059,293	778,846	0	0	3,838,139	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	209,482	0	1,327	0	210,809	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	28	0	0	0	28	0
58. Aggregate Other Aliens OT	XXX	1,238,049	1,500	6,489	0	1,246,038	0
59. Subtotal	XXX	985,182,532	263,856,838	2,355,791	17,953	1,251,413,115	9,583,045
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	52,465,647	0	0	0	52,465,647	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	1,650,799	0	0	0	1,650,799	0
94. Aggregate or other amounts not allocable by State	XXX	396,141	0	0	0	396,141	0
95. Totals (Direct Business)	XXX	1,039,695,119	263,856,838	2,355,791	17,953	1,305,925,703	9,583,045
96. Plus Reinsurance Assumed	XXX	5,575,665	0	0	0	5,575,665	0
97 Totals (All Business)	XXX	1,045,270,785	263,856,838	2,355,791	17,953	1,311,501,368	9,583,045
98. Less Reinsurance Ceded	XXX	499,424,366	13,604,880	2,208,694	14,444	515,252,383	0
99. Totals (All Business) less Reinsurance Ceded	XXX	545,846,419	250,251,959	147,098	3,510	796,248,985	9,583,045
DETAILS OF WRITE-INS							
58001. Military APO/FPO	XXX	1,238,049	1,500	6,489	0	1,246,038	0
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,238,049	1,500	6,489	0	1,246,038	0
9401. Internal Replacements	XXX	396,141	0	0	0	396,141	0
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	396,141	0	0	0	396,141	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50

R - Registered - Non-domiciled RRGs 0

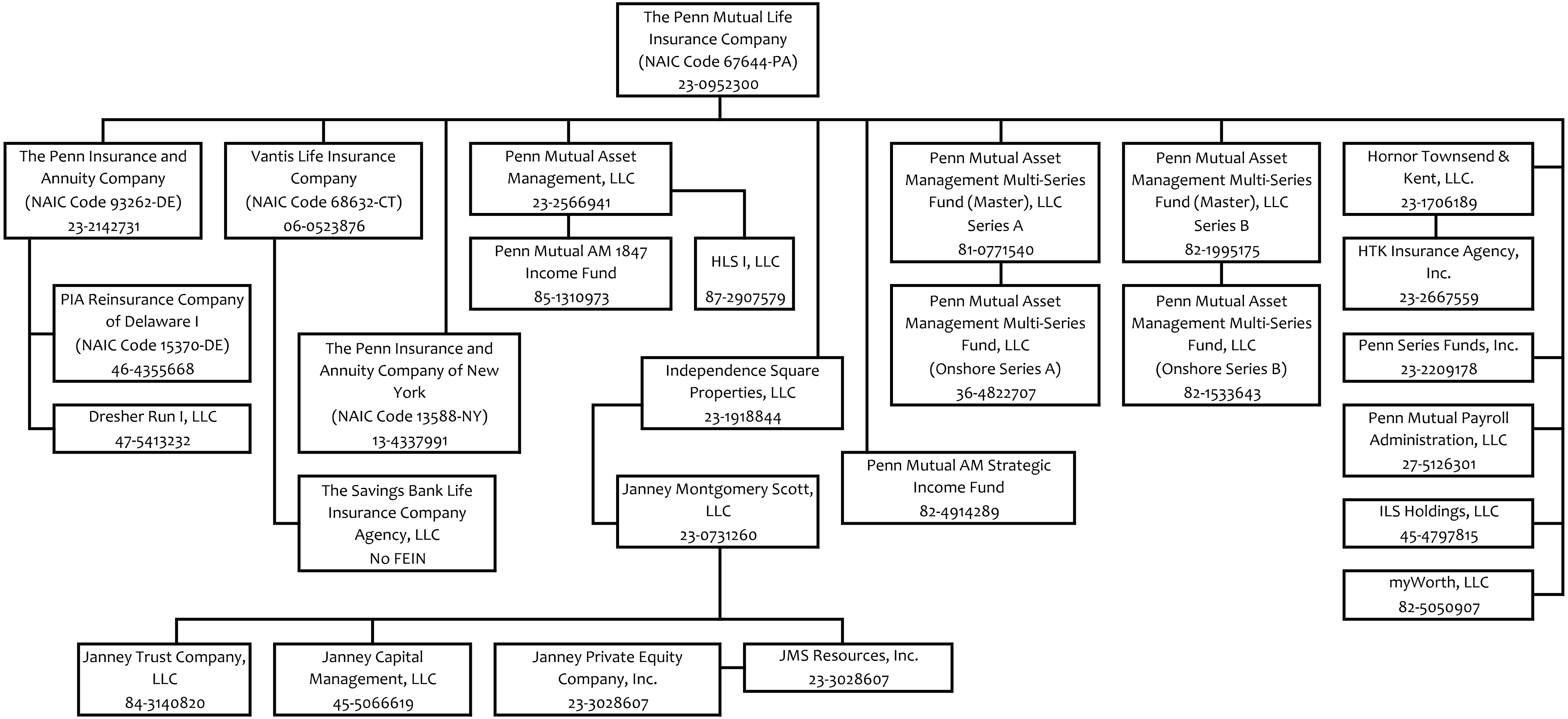
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 7

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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0850	The Penn Mutual Life Insurance Company	67644	23-0952300				The Penn Mutual Life Insurance Company	PA	RE			0.000		NO	
0850	The Penn Mutual Life Insurance Company	93262	23-2142731				The Penn Insurance and Annuity Company	DE	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company	15370	46-4355668				PIA Reinsurance Company of Delaware I	DE	DS	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company		23-1706189				Hornor Townsend & Kent, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2667559				HTK Insurance Agency, Inc.	DE	DS	Hornor Townsend & Kent, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-1918844				Independence Square Properties, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	94.480	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2566941				Penn Mutual Asset Management, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2209178				Penn Series Fund, Inc.	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		27-5126301				Penn Mutual Payroll Administration, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		45-4797815				ILS Holdings, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		82-5050907				myWorth, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-0731260				Janney Montgomery Scott, LLC	PA	DS	Independence Square Properties, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		45-5066619				Janney Capital Management, LLC	PA	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2159959				JMS Resources, Inc.	PA	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		84-3140820				Janney Trust Company, LLC	NH	DS	Janney Montgomery Scott, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-3028607				Janney Private Equity Company, Inc.	DE	DS	JMS Resources, Inc.	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		47-5413232				Dresher Run I, LLC	DE	DS	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		81-0771540				Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series A	PA	OTH	The Penn Mutual Life Insurance Company	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		36-4822707				Penn Mutual Asset Management Multi-Series Fund LLC (onshore)	PA	OTH	Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series A	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		82-1995175				Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series B	PA	OTH	The Penn Mutual Life Insurance Company	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		82-1533643				Penn Mutual Asset Management Multi-Series Fund, LLC (onshore)	PA	OTH	Penn Mutual Asset Management Multi-Series Fund (Master), LLC - Series B	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		82-4914289				Penn Mutual AM Strategic Income Fund	PA	OTH	The Penn Mutual Life Insurance Company	Influence	0.000	The Penn Mutual Life Insurance Company	NO	1
0850	The Penn Mutual Life Insurance Company		87-2907579				HLS I, LLC	DE	NIA	Penn Mutual Asset Management, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company	68632	06-0523876				Vantis Life Insurance Company	CT	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company	13588	13-4337991				The Penn Insurance and Annuity Company of New York	NY	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company						The Savings Bank Life Insurance Company Agency, LLC	CT	DS	Vantis Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	

Asterisk	Explanation
1	Entity over which The Penn Mutual Life Insurance Company has significant influence, but no ownership.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. 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.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	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?	NO
5.	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?	NO
6.	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?	YES
7.	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?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1.

2.

3.

4.

5.

7.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 7 6 4 4 2 0 2 2 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 7 6 4 4 2 0 2 2 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 7 6 4 4 2 0 2 2 4 4 5 0 0 0 0 2
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 6 7 6 4 4 2 0 2 2 4 4 6 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 7 6 4 4 2 0 2 2 4 4 7 0 0 0 0 2
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 7 6 4 4 2 0 2 2 4 4 9 0 0 0 0 2
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 6 7 6 4 4 2 0 2 2 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Collateral for Interest Rate Swaps/Futures	1,286,763	0	1,286,763	52,275
2505.	Other Assets	79,082,495	74,012,702	5,069,793	10,395,638
2597.	Summary of remaining write-ins for Line 25 from overflow page	80,369,257	74,012,702	6,356,555	10,447,913

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other Liabilities	9,159,306	10,362,973
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,159,306	10,362,973

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Other Expenses	(3,671)	1,162,063	2,640,258
2797.	Summary of remaining write-ins for Line 27 from overflow page	(3,671)	1,162,063	2,640,258

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	30,809,775	30,954,904
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	183,050	1,386,357
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	723,936	1,531,486
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	30,268,889	30,809,775
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	30,268,889	30,809,775

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,250,448,808	1,797,076,411
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	30,661,132	34,600,000
	2.2 Additional investment made after acquisition	261,105,830	220,976,218
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(65,589,855)	316,868,732
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	79,366,286	105,510,599
8.	Deduct amortization of premium and depreciation	2,528,346	7,314,302
9.	Total foreign exchange change in book/adjusted carrying value	1,523,675	1,203,994
10.	Deduct current year's other than temporary impairment recognized	400,996	7,451,646
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,395,853,962	2,250,448,808
12.	Deduct total nonadmitted amounts	13,091,040	13,091,825
13.	Statement value at end of current period (Line 11 minus Line 12)	2,382,762,922	2,237,356,983

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,034,772,521	11,652,532,123
2.	Cost of bonds and stocks acquired	2,134,355,974	3,209,200,906
3.	Accrual of discount	28,554,905	64,260,182
4.	Unrealized valuation increase (decrease)	43,916,188	(24,535,140)
5.	Total gain (loss) on disposals	(40,412,704)	(5,494,251)
6.	Deduct consideration for bonds and stocks disposed of	844,098,681	1,711,816,321
7.	Deduct amortization of premium	73,530,861	151,609,806
8.	Total foreign exchange change in book/adjusted carrying value	(4,962,265)	(2,778,830)
9.	Deduct current year's other than temporary impairment recognized	3,997,563	10,740,220
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,252,301	15,753,878
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	14,277,849,815	13,034,772,521
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	14,277,849,815	13,034,772,521

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	8,613,231,870	645,761,564	395,913,668	27,165,135	8,613,231,870	8,890,244,901	0	7,859,805,921
2. NAIC 2 (a)	3,878,936,863	192,003,752	113,380,115	(52,733,739)	3,878,936,863	3,904,826,761	0	3,733,049,648
3. NAIC 3 (a)	445,796,921	33,009,063	29,277,625	(6,291,147)	445,796,921	443,237,212	0	448,510,787
4. NAIC 4 (a)	73,828,496	3,378,735	11,398,489	3,411,587	73,828,496	69,220,329	0	78,494,675
5. NAIC 5 (a)	15,600,668	29,707	2,822,402	(1,467,558)	15,600,668	11,340,415	0	14,629,294
6. NAIC 6 (a)	65,149	0	0	0	65,149	65,149	0	1,593,220
7. Total Bonds	13,027,459,967	874,182,821	552,792,299	(29,915,722)	13,027,459,967	13,318,934,767	0	12,136,083,545
PREFERRED STOCK								
8. NAIC 1	15,281,038	0	0	(1,295,345)	15,281,038	13,985,693	0	15,654,030
9. NAIC 2	53,435,558	0	0	(1,400,453)	53,435,558	52,035,105	0	57,744,854
10. NAIC 3	1,548,400	0	0	(235,900)	1,548,400	1,312,500	0	1,765,400
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	782,614	0	0	0	782,614	782,614	0	782,614
14. Total Preferred Stock	71,047,610	0	0	(2,931,698)	71,047,610	68,115,912	0	75,946,898
15. Total Bonds and Preferred Stock	13,098,507,577	874,182,821	552,792,299	(32,847,420)	13,098,507,577	13,387,050,679	0	12,212,030,443

(a) Book/Adjusted Carrying Value column for the end of the current reporting period 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 DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	0	XXX	0	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of short-term investments acquired	9,951,563	5,002,539
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(57,285)	(473)
6. Deduct consideration received on disposals	9,897,266	5,001,563
7. Deduct amortization of premium	(2,988)	503
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(157,568,062)
2.	Cost Paid/(Consideration Received) on additions	(818,751)
3.	Unrealized Valuation increase/(decrease)	8,303,244
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	140,184,195
6.	Considerations received/(paid) on terminations	135,153,001
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(145,052,375)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(145,052,375)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				6,802,950
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				4,220,897
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	2,865,039			
	3.14 Section 1, Column 18, prior year	480,903	2,384,136	2,384,136	
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	2,865,039			
	3.24 Section 1, Column 19, prior year plus	480,903			
	3.25 SSAP No. 108 adjustments	0	2,384,136	2,384,136	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		591,538		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	591,538			
	4.23 SSAP No. 108 adjustments	0	591,538		
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)				11,023,847
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				11,023,847

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

NONE

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

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	(145,052,373)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	11,023,847	
3.	Total (Line 1 plus Line 2)		(134,028,526)
4.	Part D, Section 1, Column 6	1,083,806,365	
5.	Part D, Section 1, Column 7	(1,217,834,892)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1
		Fair Value Check	
7.	Part A, Section 1, Column 16	(145,052,373)	
8.	Part B, Section 1, Column 13	513,331	
9.	Total (Line 7 plus Line 8)		(144,539,042)
10.	Part D, Section 1, Column 9	1,074,069,281	
11.	Part D, Section 1, Column 10	(1,218,608,324)	
12	Total (Line 9 minus Line 10 minus Line 11)		1
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	171,694,158	
14.	Part B, Section 1, Column 20	11,023,847	
15.	Part D, Section 1, Column 12	182,717,999	
16.	Total (Line 13 plus Line 14 minus Line 15)		6

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	363,449,948	246,293,218
2.	Cost of cash equivalents acquired	1,716,949,862	2,853,514,644
3.	Accrual of discount	0	2,205
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,975,041,597	2,736,360,119
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	105,358,213	363,449,948
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	105,358,213	363,449,948

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

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
CAPITAL IMPROVEMENTS	HORSHAM	PA	04/01/2022	DUAL TEMP COMPANY	0	0	0	173,100
CAPITAL IMPROVEMENTS	HORSHAM	PA	06/30/2022	DUAL TEMP COMPANY	0	0	0	9,950
0199999. Acquired by Purchase					0	0	0	183,050
0399999 - Totals					0	0	0	183,050

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, 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 Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
0399999 - Totals																			

NONE

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	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 at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
47088@-AH-7	Janney Montgomery Scott LLC	Philadelphia	PA	Janney Montgomery Scott LLC	.	08/19/2021		0	50,000,000	0	0	0.000
70759*-AC-0	Penn Mutual Asset Management LLC	Horsham	PA	Penn Mutual Asset Management LLC	.	08/31/2021		0	50,000,000	0	0	0.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated								0	100,000,000	0	0	XXX
000000-00-0	Atlas Venture Fund XII, L.P.	Cambridge	MA	Atlas Venture	.	06/30/2020	1	0	1,650,000	0	3,390,000	0.030
000000-00-0	Atlas Venture Opportunity Fund II, L.P.	Cambridge	MA	Atlas Venture	.	12/31/2021	1	0	191,667	0	4,808,333	0.017
000000-00-0	Atlas Venture XIII, L.P.	Cambridge	MA	Atlas Venture	.	03/31/2022	1	300,001	0	0	11,699,999	0.027
000000-00-0	Battery Ventures XIII, L.P.	Waltham	MA	Battery Ventures	.	03/01/2020	1	0	448,000	0	2,204,000	0.007
000000-00-0	Bessemer Venture Partners XI, L.P.	Larchmont	NY	Bessemer Venture Partners	.	03/01/2021	1	0	351,849	0	4,456,676	0.005
000000-00-0	European Secondary Development Fund V	London		ARCIS Group	.	07/22/2016		0	637,740	0	629,040	0.039
000000-00-0	Frazier Life Sciences IX, L.P.	Menlo Park	CA	Frazier Healthcare Partners	.	10/31/2017	1	0	300,000	0	1,800,000	0.048
000000-00-0	Frazier Life Sciences XI, L.P.	Menlo Park	CA	Frazier Healthcare Partners	.	03/31/2022	1	198,000	204,000	0	11,598,000	0.015
000000-00-0	Lightspeed Venture Partners Select IV, L.P.	Menlo Park	CA	Lightspeed Venture Partners	.	03/01/2020	1	0	300,000	0	1,600,000	0.006
000000-00-0	Longitude Venture Partners II, L.P.	Menlo Park	CA	Longitude Capital	.	04/25/2013	1	0	40,894	0	0	0.016
000000-00-0	Longitude Venture Partners III, L.P.	Menlo Park	CA	Longitude Capital	.	03/31/2016	1	0	148,978	0	839,493	0.015
000000-00-0	Menlo Ventures XIV, L.P.	Menlo Park	CA	Menlo Ventures	.	05/31/2017	1	0	600,000	0	0	0.026
000000-00-0	Menlo Ventures XV, L.P.	Menlo Park	CA	Menlo Ventures	.	10/01/2020	1	0	1,200,000	0	4,200,000	0.024
000000-00-0	Omega Fund V, L.P.	Boston	MA	Omega Funds	.	04/30/2015		0	149,861	0	935,719	0.033
000000-00-0	Point 406 Ventures III, L.P.	Boston	MA	.406 Ventures	.	04/30/2015	1	0	54,000	0	963,000	0.028
000000-00-0	Unusual Ventures Fund III, L.P.	Menlo Park	CA	Unusual Ventures	.	03/25/2022	1	210,000	700,000	0	6,090,000	0.013
000000-00-0	Upfront Growth Fund I, L.P.	Los Angeles	CA	Upfront Ventures	.	03/31/2015	1	0	308,364	0	674,677	0.056
000000-00-0	Upfront IV, L.P.	Los Angeles	CA	Upfront Ventures	.	06/21/2012	1	0	10,891	0	3,991,920	0.026
000000-00-0	Upfront V, L.P.	Los Angeles	CA	Upfront Ventures	.	11/30/2014	1	0	32,944	0	3,509,660	0.025
000000-00-0	Upfront VI, L.P.	Los Angeles	CA	Upfront Ventures	.	05/31/2017	1	0	81,116	0	1,898,034	0.020
000000-00-0	US Venture Partners XII, L.P.	Menlo Park	CA	U.S. Venture Partners	.	03/31/2018	1	0	1,200,000	0	5,150,000	0.062
1999999. Joint Venture Interests - Common Stock - Unaffiliated								708,001	8,610,304	0	70,438,551	XXX
000000-00-0	ABRY Advanced Securities Fund II, L.P.	Boston	MA	ABRY Partners	.	05/04/2011	2	0	1,545	0	275,467	0.006
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	ABRY Partners	.	07/31/2018		0	1,352,959	0	3,845,881	0.007
000000-00-0	ABRY Heritage Partners, L.P.	Boston	MA	ABRY Partners	.	07/22/2016	3	0	345,566	0	711,344	0.011
000000-00-0	ABRY Partners VII, L.P.	Boston	MA	ABRY Partners	.	08/10/2011	3	0	7,848	0	288,696	0.005
000000-00-0	ABRY Partners VIII, L.P.	Boston	MA	ABRY Partners	.	09/30/2014	3	0	5,919	0	718,036	0.007
000000-00-0	ABRY Senior Equity IV, L.P.	Boston	MA	ABRY Partners	.	12/12/2012	2	0	9,726	0	809,255	0.010
000000-00-0	ABRY Senior Equity VI, L.P.	Boston	MA	ABRY Partners	.	06/30/2021	2	0	2,711,646	0	8,352,322	0.010
000000-00-0	Ampersand 2020, L.P.	Boston	MA	Ampersand Capital	.	06/30/2020	3	0	1,265,217	0	5,488,348	0.017
000000-00-0	Apollo European Principal Finance Fund II, L.P.	Purchase	NY	Apollo Global Management, LLC	.	07/23/2012	11	0	8,114	0	2,542,428	0.006
000000-00-0	Apollo European Principal Finance Fund III, L.P.	Purchase	NY	Apollo Global Management, LLC	.	03/31/2017	11	0	916,009	0	6,072,290	0.005
000000-00-0	Beacon Capital Strategic Partners VIII, L.P.	Boston	MA	Beacon Capital Partners	.	10/31/2017		0	1,140,000	0	5,820,000	0.008
000000-00-0	Brynwood Partners VIII L.P.	Greenwich	CT	Brynwood Partners	.	01/31/2018	3	0	204,586	0	2,663,506	0.012
000000-00-0	Columbia Capital Equity Partners VII, L.P.	Alexandria	VA	Columbia Capital	.	06/01/2018		0	689,693	0	5,917,860	0.027
000000-00-0	Dyal Capital Partners IV, L.P.	New York	NY	Dyal Capital	.	01/31/2018		0	612,500	0	12,245,689	0.002
000000-00-0	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments	.	01/08/2013		0	16,762	0	482,637	0.002
000000-00-0	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments	.	02/28/2015		0	39,576	0	872,858	0.003
000000-00-0	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments	.	01/31/2017		0	(251,911)	0	5,028,837	0.002
000000-00-0	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	EnCap Flatrock Midstream	.	07/09/2014		0	14,504	0	261,419	0.002
000000-00-0	EnCap Flatrock Midstream Fund IV, L.P.	Houston	TX	EnCap Flatrock Midstream	.	08/31/2017		0	139,311	0	4,841,775	0.003
000000-00-0	Frazier Growth Buyout IX, L.P.	Seattle	WA	Frazier Healthcare Partners	.	12/01/2017	3	0	400,000	0	2,560,000	0.034
000000-00-0	Frazier Growth Buyout VIII, L.P.	Seattle	WA	Frazier Healthcare Partners	.	09/30/2015	3	0	176,000	0	848,000	0.047
000000-00-0	Gryphon Mezzanine Partners, L.P.	San Francisco	CA	Gryphon Investors	.	07/01/2017	2	0	689,991	0	324,508	0.067
000000-00-0	MHR Institutional Partners IV, L.P.	New York	NY	MHR Fund Management LLC	.	06/27/2016	11	0	300,000	0	1,678,493	0.009
000000-00-0	Miravast ILS Credit Opportunities L.P.	Ewing	NJ	Miravast Asset Management, LLC	.	12/01/2017		0	45,304	0	2,850,544	0.040
000000-00-0	NGP Natural Resources X, L.P.	Irving	TX	NGP Energy Capital	.	01/27/2012		0	2,866	0	14,197	0.001
000000-00-0	NGP Natural Resources XII, L.P.	Irving	TX	NGP Energy Capital	.	08/31/2017		0	466,134	0	4,941,357	0.004
000000-00-0	Resolution Recovery Partners, LP	New York	NY	Ranieri Real Estate Partners	.	02/03/2012	11	0	(55,116)	0	2,482,405	0.026
000000-00-0	SPC Partners VI, L.P.	San Francisco	CA	Swander Pace Capital	.	06/27/2016	3	0	671,532	0	186,067	0.024
000000-00-0	Summit Partners Growth Equity Fund IX, L.P.	Boston	MA	Summit Partners	.	09/30/2015		0	23,200	0	8,788,805	0.002
000000-00-0	Summit Partners Growth Equity Fund X, L.P.	Boston	MA	Summit Partners	.	02/28/2019		0	641,921	0	1,717,328	0.001
000000-00-0	TRG Forestry Fund 9	Boston	MA	Rohatyn Group, The	.	08/10/2010		0	7,558	0	0	0.020

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	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 at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Warburg Pincus Global Growth 14	New York	NY	Warburg Pincus	.	05/19/2022		612,099	600,000	0	10,787,901	0.001
000000-00-0	Warburg Pincus Global Growth, L.P.	New York	NY	Warburg Pincus	.	09/30/2018		0	660,000	0	2,814,000	0.002
2599999. Joint Venture Interests - Other - Unaffiliated								612,099	13,858,960	0	107,232,253	XXX
000000-00-0	USA Institutional Tax Credit Fund CXL, LP	Greenwich	CT	Richman USA Tax Credit CXL, LLC	.	06/29/2022		14,000,000	0	0	0	5.960
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								14,000,000	0	0	0	XXX
4899999. Total - Unaffiliated								15,320,100	22,469,264	0	177,670,804	XXX
4999999. Total - Affiliated								0	100,000,000	0	0	XXX
5099999 - Totals								15,320,100	122,469,264	0	177,670,804	XXX

SCHEDULE BA - PART 3

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

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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
000000-00-0	European Secondary Development Fund V	London		Return Of Capital	07/22/2016	05/23/2022	1,983,539	0	0	0	0	0	0	1,983,539	1,983,539	0	0	0	0
000000-00-0	Longitude Venture Partners III, L.P.	Menlo Park	CA	Return Of Capital	03/31/2016	06/09/2022	1,702,084	0	0	0	0	0	0	1,702,084	1,702,084	0	0	0	0
000000-00-0	Omega Fund V, L.P.	Boston	MA	Return Of Capital	04/30/2015	06/30/2022	249,738	0	0	0	0	0	0	249,738	249,738	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,935,361	0	0	0	0	0	0	3,935,361	3,935,361	0	0	0	0
000000-00-0	ABRY Advanced Securities Fund II, L.P.	Boston	MA	Return Of Capital	05/04/2011	06/29/2022	17,362	0	0	0	0	0	0	17,362	17,362	0	0	0	0
000000-00-0	ABRY Advanced Securities Fund III, L.P.	Boston	MA	Return Of Capital	09/14/2011	04/25/2022	477,509	0	0	0	0	0	0	477,509	477,509	0	0	0	0
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	Return Of Capital	07/31/2018	04/29/2022	229,526	0	0	0	0	0	0	229,526	229,526	0	0	0	0
000000-00-0	ABRY Heritage Partners, L.P.	Boston	MA	Return Of Capital	07/22/2016	04/25/2022	114,442	0	0	0	0	0	0	114,442	114,442	0	0	0	0
000000-00-0	ABRY Partners VII, L.P.	Boston	MA	Return Of Capital	08/10/2011	06/29/2022	112,682	0	0	0	0	0	0	112,682	112,682	0	0	0	0
000000-00-0	ABRY Partners VIII, L.P.	Boston	MA	Return Of Capital	09/30/2014	04/05/2022	644,707	0	0	0	0	0	0	644,707	644,707	0	0	0	0
000000-00-0	Ampersand 2018, L.P.	Boston	MA	Return Of Capital	02/28/2018	04/14/2022	4,541,211	0	0	0	0	0	0	4,541,211	4,541,211	0	0	0	0
000000-00-0	Angel Oak Real Estate Investment Fund I, L.P.	Atlanta	GA	Return Of Capital	10/31/2017	06/10/2022	398,498	0	0	0	0	0	0	398,498	398,498	0	0	0	0
000000-00-0	Apollo European Principal Finance Fund II, L.P.	Purchase	NY	Return Of Capital	07/23/2012	05/20/2022	160,363	0	0	0	0	0	0	160,363	160,363	0	0	0	0
000000-00-0	Apollo European Principal Finance Fund III, L.P.	Purchase	NY	Return Of Capital	03/31/2017	06/01/2022	1,192,719	0	0	0	0	0	0	1,192,719	1,192,719	0	0	0	0
000000-00-0	Avenue Europe Special Situations Fund II (U.S.), L.P.	New York	NY	Return Of Capital	10/04/2011	06/23/2022	63,615	0	0	0	0	0	0	63,615	63,615	0	0	0	0
000000-00-0	Avenue Europe Special Situations Fund III (U.S.), L.P.	New York	NY	Return Of Capital	06/05/2015	06/21/2022	362,364	0	0	0	0	0	0	362,364	362,364	0	0	0	0
000000-00-0	Beacon Capital Strategic Partners VIII, L.P.	Boston	MA	Return Of Capital	10/31/2017	04/19/2022	1,500	0	0	0	0	0	0	1,500	1,500	0	0	0	0
000000-00-0	EIF United States Power Fund IV, L.P.	Needham	MA	Return Of Capital	11/28/2011	06/23/2022	441,462	0	0	0	0	0	0	441,462	441,462	0	0	0	0
000000-00-0	EnCap Energy Capital Fund IX, L.P.	Houston	TX	Return Of Capital	01/08/2013	06/03/2022	324,493	0	0	0	0	0	0	324,493	324,493	0	0	0	0
000000-00-0	EnCap Energy Capital Fund VII, L.P.	Houston	TX	Return Of Capital	09/17/2007	04/29/2022	122,337	0	0	0	0	0	0	122,337	122,337	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Frazier Healthcare VI, LP	Seattle	WA	Return Of Capital	03/26/2008	06/10/2022	12,346	0	0	0	0	0	0	12,346	12,346	0	0	0	0
000000-00-0	Highbridge Specialty Loan Fund III LP	New York	NY	Return Of Capital	05/06/2013	06/10/2022	158,508	0	0	0	0	0	0	158,508	158,508	0	0	0	0
000000-00-0	New Canaan Funding Mezzanine V, L.P.	New Canaan	CT	Return Of Capital	08/05/2011	06/03/2022	413,855	0	0	0	0	0	0	413,855	413,855	0	0	0	0
000000-00-0	Newstone Capital Partners II, L.P.	Los Angeles	CA	Return Of Capital	12/10/2010	05/16/2022	11,360	0	0	0	0	0	0	11,360	11,360	0	0	0	0
000000-00-0	NGP Natural Resources X, L.P.	Irving	TX	Return Of Capital	01/27/2012	06/30/2022	15,105	0	0	0	0	0	0	15,105	15,105	0	0	0	0
000000-00-0	NGP Natural Resources XI, L.P.	Irving	TX	Return Of Capital	11/14/2014	05/11/2022	357,150	0	0	0	0	0	0	357,150	357,150	0	0	0	0
000000-00-0	Resolution Recovery Partners, LP	New York	NY	Return Of Capital/OTTI	02/03/2012	06/17/2022	153,669	0	0	337,636	0	(337,636)	0	153,669	153,669	0	0	0	0
000000-00-0	Warburg Pincus Private Equity XI, LP	New York	NY	Return Of Capital	05/24/2012	04/19/2022	170,400	0	0	0	0	0	0	170,400	170,400	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							10,497,183	0	0	337,636	0	(337,636)	0	10,497,183	10,497,183	0	0	0	0
4899999. Total - Unaffiliated							14,432,544	0	0	337,636	0	(337,636)	0	14,432,544	14,432,544	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							14,432,544	0	0	337,636	0	(337,636)	0	14,432,544	14,432,544	0	0	0	0

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912828-R2-8	UNITED STATES TREASURY NOTE/BOND		04/27/2022	BNP PARIBAS SEC CORP		9,963,281	10,000,000	80,352	1.A
0109999999. Subtotal - Bonds - U.S. Governments						9,963,281	10,000,000	80,352	XXX
419792-A2-2	STATE OF HAWAII		05/17/2022	BARCLAYS CAPITAL FIX		1,413,756	1,800,000	6,437	1.C FE
419792-ZY-5	STATE OF HAWAII		06/02/2022	WELLS FARGO SECS LLC		4,510,110	5,500,000	25,144	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,923,866	7,300,000	31,581	XXX
052397-YA-8	CITY OF AUSTIN TX		04/25/2022	PERSHING & COMPANY		3,148,627	4,180,000	15,280	1.B FE
05914F-7K-0	COUNTY OF BALTIMORE MD		04/22/2022	PERSHING & COMPANY		2,332,496	3,065,000	15,921	1.A FE
088023-QC-3	BEVERLY HILLS UNIFIED SCHOOL DISTRICT CA		04/11/2022	PERSHING & COMPANY		9,618,300	10,000,000	0	1.B FE
107727-VU-0	TOWN OF BREWSTER MA		04/28/2022	PERSHING & COMPANY		1,540,000	2,000,000	27,233	1.A FE
235219-SB-9	CITY OF DALLAS TX		04/13/2022	WELLS FARGO SECS LLC		4,229,252	5,235,000	18,323	1.C FE
478718-3F-4	JOHNSON COUNTY UNIFIED SCHOOL DISTRICT N		04/29/2022	PERSHING & COMPANY		5,000,000	5,000,000	0	1.C FE
544351-QE-2	CITY OF LOS ANGELES CA		04/28/2022	CTGRP GLBL MKTS INC/		7,939,900	10,000,000	125,417	1.C FE
735371-RH-1	PORT OF SEATTLE WA		04/19/2022	PERSHING & COMPANY		3,794,566	4,605,000	31,858	1.D FE
802385-SC-9	SANTA MONICA COMMUNITY COLLEGE DISTRICT		05/06/2022	RBC CAPITAL MARKETS		2,176,200	3,000,000	23,133	1.C FE
915506-NN-5	UPPER ARLINGTON CITY SCHOOL DISTRICT		04/19/2022	CTGRP GLBL MKTS INC/		7,218,893	8,640,000	37,751	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						46,998,234	55,725,000	294,916	XXX
010268-CX-6	ALABAMA FEDERAL AID HIGHWAY FINANCE AUTH		05/25/2022	WELLS FARGO SECS LLC		8,386,200	10,000,000	63,306	1.C FE
048506-EH-8	ATLANTIC COUNTY IMPROVEMENT AUTHORITY/TH		05/03/2022	RAYMOND JAMES & ASSO		2,919,185	3,940,000	50,698	1.C FE
048506-EJ-4	ATLANTIC COUNTY IMPROVEMENT AUTHORITY/TH		05/03/2022	RAYMOND JAMES & ASSO		2,912,396	4,040,000	53,713	1.C FE
13032U-D9-6	CALIFORNIA HEALTH FACILITIES FINANCING A		03/30/2022	RAYMOND JAMES & ASSO		5,000,000	5,000,000	0	1.D FE
20281P-NE-8	COMMONWEALTH FINANCING AUTHORITY		05/09/2022	RAYMOND JAMES & ASSO		684,153	905,000	12,030	1.E FE
23503C-AN-7	DALLAS FORT WORTH INTERNATIONAL AIRPORT		04/06/2022	CTGRP GLBL MKTS INC/		5,000,000	5,000,000	0	1.E FE
3130AS-5C-9	FEDERAL HOME LOAN BANKS		05/24/2022	PERSHING & COMPANY		5,000,000	5,000,000	0	1.A
3132DW-D8-3	FREDDIE MAC POOL		06/21/2022	BARCLAYS CAPITAL FIX		24,369,141	25,000,000	61,111	1.A
3132DW-EE-9	FREDDIE MAC POOL		06/21/2022	PERSHING & COMPANY		25,375,000	25,000,000	76,389	1.A
3137FH-2C-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		04/28/2022	PERSHING & COMPANY		3,712,500	0	2,629	1.A
3137FL-2P-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		04/29/2022	PERSHING & COMPANY		10,706,171	0	11,025	1.A
3137H4-RJ-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		04/28/2022	PERSHING & COMPANY		4,735,123	0	2,843	1.A
3137H7-MB-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		05/18/2022	BARCLAYS CAPITAL FIX		10,769,627	0	113,274	1.A
3137H7-Z2-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/02/2022	MORGAN STANLEY & CO		6,820,747	0	17,182	1.A
3137H7-ZD-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/24/2022	WELLS FARGO SECS LLC		10,000,000	0	82,791	1.A
31418E-D8-0	FANNIE MAE POOL		05/17/2022	VARIOUS		49,813,477	50,000,000	80,556	1.A
54627R-AP-5	LOUISIANA LOCAL GOVERNMENT ENVIRONMENTAL		05/12/2022	JPM SECURITIES-FIXED		2,000,000	2,000,000	0	1.A FE
546475-VS-0	STATE OF LOUISIANA GASOLINE & FUELS TAX		04/07/2022	PERSHING & COMPANY		2,667,916	2,995,000	18,789	1.D FE
546589-V8-2	LOUISVILLE AND JEFFERSON COUNTY METROPOL		04/28/2022	PERSHING & COMPANY		1,865,216	2,485,000	16,489	1.D FE
646140-EA-7	NEW JERSEY TURNPIKE AUTHORITY		04/05/2022	CTGRP GLBL MKTS INC/		2,118,468	2,420,000	17,953	1.E FE
79625G-FQ-1	CITY OF SAN ANTONIO TX ELECTRIC & GAS SY		03/30/2022	WELLS FARGO SECS LLC		5,000,000	5,000,000	0	1.D FE
84908A-AH-7	SPOKANE PUBLIC FACILITIES DISTRICT		05/18/2022	BARCLAYS CAPITAL FIX		1,551,120	2,000,000	27,772	1.B FE
89546R-TF-1	TRI-COUNTY METROPOLITAN TRANSPORTATION D		04/19/2022	PERSHING & COMPANY		1,551,743	1,850,000	7,338	1.A FE
914119-V7-4	UNIVERSITY OF CINCINNATI		04/26/2022	PERSHING & COMPANY		3,880,249	4,440,000	58,995	1.D FE
914460-WT-3	UNIVERSITY OF MINNESOTA		04/18/2022	PERSHING & COMPANY		2,484,375	2,500,000	281	1.C FE
940094-BY-0	WASHINGTON STATE UNIVERSITY		04/18/2022	VARIOUS		6,494,175	7,500,000	11,531	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						205,816,982	167,075,000	786,695	XXX
01748T-AC-5	ALLEGION US HOLDING CO INC		06/07/2022	JPM SECURITIES-FIXED		2,999,940	3,000,000	0	2.B FE
025816-CX-5	AMERICAN EXPRESS CO		05/18/2022	DEUTSCHE BANC/ALEX B		4,000,000	4,000,000	0	1.G FE
03076C-AL-0	AMERIPRISE FINANCIAL INC		05/10/2022	BANC/AMERICA SECUR.L		2,999,280	3,000,000	0	1.G FE
037833-AL-4	APPLE INC		05/18/2022	JPM SECURITIES-FIXED		2,765,520	3,000,000	5,133	1.B FE
03881B-AW-3	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		01/11/2022	BMOCM/BONDS		(672)	0	(3)	1.A FE
045054-AL-7	ASHTEAD CAPITAL INC		04/14/2022	STIFEL NICHOLAUS & C		1,927,560	2,000,000	39,667	2.C FE
05552Y-AG-1	BBCMS MORTGAGE TRUST 2022-C16		06/08/2022	BARCLAYS CAPITAL FIX		3,341,764	0	17,920	1.A FE
05565E-BL-8	BMW US CAPITAL LLC		06/23/2022	MORGAN STANLEY & CO		2,937,900	3,000,000	26,975	1.F FE
05592L-AC-0	BOCA COMMERCIAL MORTGAGE TRUST 2022-BOCA		04/28/2022	CITIGROUP GLOBAL MKT		3,994,175	4,000,000	0	1.D FE
05602N-AH-3	BMO 2022-C2 MORTGAGE TRUST		06/28/2022	BMOCM/BONDS		3,928,267	4,000,000	6,079	1.C FE
05609W-AA-1	BX TRUST 2022-IND		04/08/2022	MORGAN STANLEY & CO		4,985,785	5,000,000	0	1.A FE
058498-AX-4	BALL CORP		04/26/2022	MORGAN STANLEY & CO		1,267,500	1,500,000	5,599	3.A FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
06051G-KQ-1	BANK OF AMERICA CORP		05/06/2022	BANC/AMERICA SECUR.L		4,926,800	5,000,000	8,253	1.F FE
06541M-BT-0	BANK 2022-BNK42		05/23/2022	BANC/AMERICA SECUR.L		3,846,879	0	11,666	1.A FE
07336L-AB-9	BAYVIEW MSR OPPORTUNITY MASTER FUND TRUS		05/12/2022	WELLS FARGO SECS LLC		6,667,631	7,566,106	7,881	1.A FE
08163R-BS-4	BENCHMARK 2022-B35 MORTGAGE TRUST		05/05/2022	CITIGROUP GLOBAL MKT		4,183,526	0	19,570	1.A FE
09247X-AS-0	BLACKROCK INC		04/22/2022	RAYMOND JAMES & ASSO		5,894,561	6,918,000	24,325	1.D FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC		05/09/2022	CITIGROUP GLOBAL MKT		2,722,500	3,000,000	22,604	3.C FE
110122-DK-1	BRISTOL-MYERS SQUIBB CO		05/19/2022	GOLDMAN SACHS & CO		3,866,560	4,000,000	3,867	1.F FE
125896-BL-3	CMS ENERGY CORP		04/21/2022	JPM SECURITIES-FIXED		2,907,390	3,000,000	9,792	2.B FE
126408-HF-3	CSX CORP		06/08/2022	CITIGROUP GLOBAL MKT		4,402,300	5,000,000	20,583	2.A FE
12646W-AH-7	CSMC TRUST 2013-IVR2		03/31/2022	WELLS FARGO SECS LLC		(236,107)	(243,409)	(61)	1.A FE
127055-AM-3	CABOT CORP		06/07/2022	JPM SECURITIES-FIXED		2,979,900	3,000,000	0	2.B FE
131347-CK-0	CALPINE CORP		06/06/2022	GOLDMAN SACHS & CO		1,975,000	2,000,000	2,042	3.A FE
131347-CM-6	CALPINE CORP		06/07/2022	BANC/AMERICA SECUR.L		595,313	635,000	9,049	3.A FE
141781-BW-3	CARGILL INC		04/19/2022	BANC/AMERICA SECUR.L		2,980,170	3,000,000	0	1.F FE
14351C-AA-7	CARNEGIE MELLON UNIVERSITY		04/11/2022	RAYMOND JAMES & ASSO		2,634,907	3,100,000	20,962	1.C FE
14448C-AQ-7	CARRIER GLOBAL CORP		04/01/2022	BNP PARIBAS SEC CORP		2,807,820	3,000,000	11,342	2.C FE
15135B-AV-3	CENTENE CORP		06/21/2022	BARCLAYS CAPITAL FIX		2,602,500	3,000,000	36,000	3.A FE
166756-AV-8	CHEVRON USA INC		05/09/2022	MORGAN STANLEY & CO		2,567,525	2,500,000	61,722	1.D FE
166756-AW-6	CHEVRON USA INC		06/27/2022	FTN FINANCIAL SECURI		356,857	350,000	6,449	1.D FE
172070-CP-7	DUKE ENERGY OHIO INC		06/07/2022	FTN FINANCIAL SECURI		3,382,535	3,250,000	84,825	2.A FE
17252M-AQ-3	CINTAS CORP NO 2		06/21/2022	PERSHING & COMPANY		4,823,400	5,000,000	27,778	1.G FE
174610-BE-4	CITIZENS FINANCIAL GROUP INC		05/18/2022	MORGAN STANLEY & CO		2,500,000	2,500,000	0	2.B FE
185512-AB-6	CLECO SECURITIZATION I LLC		06/09/2022	JPM SECURITIES-FIXED		6,999,035	7,000,000	0	1.A FE
189054-AY-5	CLOROX CO/THE		05/05/2022	JPM SECURITIES-FIXED		4,976,350	5,000,000	0	2.A FE
189054-AZ-2	CLOROX CO/THE		05/05/2022	JPM SECURITIES-FIXED		4,974,000	5,000,000	0	2.A FE
205887-CE-0	CONAGRA BRANDS INC		04/06/2022	CREDIT SUISSE FIRST		2,228,740	2,000,000	47,100	2.C FE
20825C-BC-7	CONOCOPHILLIPS		05/09/2022	EXCHANGE OFFER		6,515,844	5,000,000	25,729	1.G FE
209111-FB-4	CONSOLIDATED EDISON CO OF NEW YORK INC		06/27/2022	JPM SECURITIES-FIXED		3,219,460	3,705,000	44,954	2.A FE
22160K-AP-0	COSTCO WHOLESALE CORP		06/27/2022	JEFFERIES & COMPANY,		2,512,650	3,000,000	9,200	1.D FE
254687-FY-7	WALT DISNEY CO/THE		06/23/2022	PERSHING & COMPANY		4,150,679	4,850,000	20,747	1.G FE
26150T-AE-9	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LP		04/04/2022	WELLS FARGO SECS LLC		3,039,750	3,150,000	17,292	2.B FE
285512-AE-9	ELECTRONIC ARTS INC		04/18/2022	MITSUBISHI UFJ SECS		3,870,992	4,600,000	15,365	2.A FE
291011-BS-2	EMERSON ELECTRIC CO		05/12/2022	DEUTSCHE BANC/ALEX B		3,772,150	5,000,000	56,389	1.F FE
30291M-AN-6	FREMF 2013-K31 MORTGAGE TRUST		03/15/2022	GOLDMAN SACHS & CO		0	0	256	1.A FE
302949-AS-1	FREMF 2017-K62 MORTGAGE TRUST		04/27/2022	PERSHING & COMPANY		4,407,539	4,500,000	13,578	2.C FE
302971-AT-3	FREMF 2019-K88 MORTGAGE TRUST		06/16/2022	PERSHING & COMPANY		6,287,008	6,700,000	16,310	2.B FE
302975-BG-1	FREMF 2020-K105 MORTGAGE TRUST		05/11/2022	PERSHING & COMPANY		5,032,488	5,485,000	6,454	2.C FE
302984-AU-3	FREMF 2020-K104 MORTGAGE TRUST		05/11/2022	PERSHING & COMPANY		3,367,543	3,652,000	4,456	2.C FE
30298M-AC-3	FREMF 2019-K736 MORTGAGE TRUST		04/26/2022	BAIRD ROBERT W & CO		4,854,102	5,000,000	14,568	2.C FE
30300S-AS-1	FREMF 2020-K737 MORTGAGE TRUST		06/23/2022	SG AMERICAS SECURITI		6,004,431	6,366,000	15,708	1.A
30307R-AE-7	FREMF 2018-K80 MORTGAGE TRUST		04/26/2022	SG AMERICAS SECURITI		4,013,281	4,000,000	12,689	1.A
30307R-AG-2	FREMF 2018-K80 MORTGAGE TRUST		06/22/2022	SG AMERICAS SECURITI		2,917,754	3,100,000	8,377	2.B FE
30312W-AE-9	FREMF 2019-K102 MORTGAGE TRUST		05/13/2022	WELLS FARGO SECS LLC		3,765,448	4,055,000	6,582	2.A FE
30313P-AS-2	FREMF K-100 MORTGAGE TRUST		04/26/2022	SG AMERICAS SECURITI		2,353,543	2,470,000	6,471	1.A
317395-AA-9	FINANCE OF AMER ST 0.00 25FEB52 FRN		04/25/2022	PAYUP		3,587	3,587	0	1.A PL
31739P-AA-5	FINANCE OF AMER STRUCTU 2.0 25JUN72		06/21/2022	RAYMOND JAMES & ASSO		9,108,870	10,000,000	0	1.A PL
345397-ZR-7	FORD MOTOR CREDIT CO LLC		06/13/2022	VARIOUS		8,110,000	9,000,000	34,371	3.A FE
35709C-AU-7	FREMF 2019-K87 MORTGAGE TRUST		06/16/2022	PERSHING & COMPANY		3,983,861	4,250,000	10,557	2.A FE
36262D-AR-9	GS MORTGAGE-BACKED SECURITIES CORP TRUST		04/12/2022	JPM SECURITIES-FIXED		4,278,756	4,527,784	5,896	1.C FE
37045V-AJ-9	GENERAL MOTORS CO		05/06/2022	CITIGROUP GLOBAL MKT		1,790,680	2,000,000	11,267	2.C FE
37045X-DV-5	GENERAL MOTORS FINANCIAL CO INC		04/04/2022	BARCLAYS CAPITAL FIX		2,994,630	3,000,000	0	2.C FE
403949-AF-7	HF SINCLAIR CORP		04/27/2022	EXCHANGE OFFER		7,156,686	6,950,000	29,489	2.C FE
418056-AU-1	HASBRO INC		05/17/2022	JPM SECURITIES-FIXED		2,942,415	3,150,000	1,785	2.C FE
42704L-AA-2	HERC HOLDINGS INC		06/15/2022	VARIOUS		1,448,735	1,517,000	35,228	4.A FE
427866-BE-7	HERSHEY CO/THE		04/21/2022	PERSHING & COMPANY		2,547,143	2,965,000	20,162	1.F FE
432833-AJ-0	HILTON DOMESTIC OPERATING CO INC		06/15/2022	CITIGROUP GLOBAL MKT		1,725,000	2,000,000	9,583	3.B FE
432833-AL-5	HILTON DOMESTIC OPERATING CO INC		06/15/2022	CITIGROUP GLOBAL MKT		847,500	1,000,000	5,111	3.B FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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446150-BA-1	HUNTINGTON BANCSHARES INC/OH		05/23/2022	PERSHING & COMPANY		4,067,800	4,000,000	4,465	2.A FE
44644M-AF-8	HUNTINGTON NATIONAL BANK/THE		05/06/2022	BANC/AMERICA SECUR.L		2,500,000	2,500,000	0	1.G FE
45276N-AA-9	IMPERIAL FUND MORTGAGE TRUST 2022-NQM4		06/01/2022	BARCLAYS CAPITAL FIX		9,999,938	10,000,000	47,670	1.A FE
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC		05/12/2022	WELLS FARGO SECS LLC		2,958,300	3,000,000	0	1.G FE
46591F-AY-0	JP MORGAN MORTGAGE TRUST 2019-5		05/18/2022	WELLS FARGO SECS LLC		3,130,023	3,178,731	7,518	1.C FE
465972-AC-1	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		06/08/2022	JPM SECURITIES-FIXED		4,614,461	5,000,000	8,158	1.D FE
46625M-5R-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		06/01/2022	PAYUP		0	0	0	4.B FM
46650H-AW-8	JP MORGAN MORTGAGE TRUST 2019-1		04/26/2022	WELLS FARGO SECS LLC		3,441,186	3,436,890	11,597	1.A FE
46650M-BH-9	JP MORGAN MORTGAGE TRUST 2018-8		06/06/2022	WELLS FARGO SECS LLC		10,168,145	10,591,812	8,425	1.E FE
46651G-AZ-2	JP MORGAN MORTGAGE TRUST 2019-7		05/23/2022	WELLS FARGO SECS LLC		4,175,852	4,695,266	8,730	1.A FE
46655N-AB-6	J.P. MORGAN MORTGAGE TRUST 2022-7		06/28/2022	JPM SECURITIES-FIXED		8,731,250	10,000,000	24,167	1.A FE
482480-AM-2	KLA CORP		06/21/2022	CITIGROUP GLOBAL MKT		2,972,520	3,000,000	0	1.G FE
49271V-AR-1	KEURIG DR PEPPER INC		04/07/2022	JPM SECURITIES-FIXED		2,973,180	3,000,000	0	2.B FE
546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO		04/26/2022	CITIGROUP GLOBAL MKT		739,323	758,000	2,416	1.F FE
548661-DQ-7	LOWE'S COS INC		05/24/2022	BNP PARIBAS SEC CORP		3,055,640	3,500,000	9,056	2.A FE
55284T-AA-5	MFA 2022-INV1 TRUST		04/05/2022	WELLS FARGO SECS LLC		9,903,453	10,000,000	40,155	1.A FE
579780-AP-2	MCCORMICK & CO INC/MD		06/28/2022	VARIOUS		3,623,020	4,000,000	58,333	2.B FE
579780-AS-6	MCCORMICK & CO INC/MD		06/24/2022	BARCLAYS CAPITAL FIX		3,209,520	4,035,000	27,578	2.B FE
58013M-EH-3	MCDONALD'S CORP		04/11/2022	FTN FINANCIAL SECURI		1,151,100	1,000,000	11,400	2.A FE
582839-AG-1	MEAD JOHNSON NUTRITION CO		05/03/2022	JEFFERIES & COMPANY,		5,984,783	5,900,000	116,099	1.G FE
594918-AR-5	MICROSOFT CORP		05/09/2022	U.S. BANCORP INVESTM		3,563,760	4,000,000	68,833	1.A FE
609207-AT-2	MONDELEZ INTERNATIONAL INC		06/22/2022	SG AMERICAS SECURITI		2,656,091	3,000,000	0	2.B FE
610202-BP-7	MONONGAHELA POWER CO		05/11/2022	MORGAN STANLEY & CO		7,196,732	7,000,000	155,400	1.G FE
615369-AV-7	MOODY'S CORP		05/31/2022	CITIGROUP GLOBAL MKT		3,872,450	5,000,000	39,340	2.A FE
61747Y-ES-0	MORGAN STANLEY		04/18/2022	MORGAN STANLEY & CO		6,000,000	6,000,000	0	2.A FE
62942K-AA-4	NRP MORTGAGE TRUST 2013-1		04/04/2022	JPM SECURITIES-FIXED		14,587,569	14,923,344	6,736	1.A FE
63941X-AB-3	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		06/21/2022	JPM SECURITIES-FIXED		5,355,394	6,090,000	3,640	1.C FE
63942E-AB-4	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		06/21/2022	JPM SECURITIES-FIXED		1,140,000	1,425,000	643	1.C FE
63942L-AB-8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		06/30/2022	BANC/AMERICA SECUR.L		6,653,056	7,533,000	5,506	1.C FE
63942P-AB-9	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		05/17/2022	JPM SECURITIES-FIXED		6,098,477	6,100,000	0	1.C FE
668444-AP-7	NORTHWESTERN UNIVERSITY		04/01/2022	RAYMOND JAMES & ASSO		2,716,013	2,745,000	36,042	1.B FE
67085K-AA-0	OFFUTT AFB AMERICA FIRST COMMUNITY LLC		06/23/2022	RAYMOND JAMES & ASSO		903,601	903,601	15,897	1.G FE
68389X-CE-3	ORACLE CORP		05/11/2022	BARCLAYS CAPITAL FIX		5,903,030	7,000,000	26,833	2.A FE
693342-AE-7	PG&E WILDFIRE RECOVERY FUNDING LLC		05/03/2022	CITIGROUP GLOBAL MKT		5,499,811	5,500,000	0	1.A FE
69349L-AS-7	PNC BANK NA		04/26/2022	VARIOUS		5,939,798	6,520,000	2,934	1.G FE
713448-BP-2	PEPSICO INC		06/21/2022	BK OF NY/MIZUHO SECU		8,616,605	7,750,000	187,076	1.E FE
717081-EJ-8	PFIZER INC		04/22/2022	BANC/AMERICA SECUR.L		5,756,474	5,740,000	26,803	1.F FE
718547-AN-2	PHILLIPS 66 CO		05/05/2022	EXCHANGE OFFER		2,911,269	3,000,000	13,883	2.A FE
760759-AN-0	REPUBLIC SERVICES INC		06/23/2022	MERRILL LYNCH PIERCE		4,303,121	4,011,000	26,673	2.B FE
80290C-AS-3	SANTANDER BANK AUTO CREDIT-LINKED NOTES		05/24/2022	JPM SECURITIES-FIXED		5,000,000	5,000,000	0	2.B FE
80306A-AC-4	SAPPHIRE AVIATION FINANCE I LTD	D	04/15/2022	PAYUP		29,707	29,707	0	5.B FE
81744Y-AA-4	SEQUOIA MORTGAGE TRUST 2013-4		04/07/2022	JPM SECURITIES-FIXED		6,788,859	7,314,595	4,724	1.A FE
81745Q-AA-0	SEQUOIA MORTGAGE TRUST 2015-1		04/07/2022	STIFEL NICHOLAUS & C		199,139	206,362	201	1.A
85172F-AN-9	ONEMAIN FINANCE CORP		05/09/2022	GOLDMAN SACHS & CO		2,992,500	3,000,000	33,250	3.B FE
855244-AH-2	STARBUCKS CORP		06/15/2022	JEFFERIES & COMPANY,		2,589,630	3,000,000	717	2.A FE
857477-BU-6	STATE STREET CORP		05/10/2022	MORGAN STANLEY & CO		2,500,000	2,500,000	0	1.E FE
88033G-DP-2	TENET HEALTHCARE CORP		06/03/2022	CREDIT SUISSE FIRST		2,000,000	2,000,000	0	3.C FE
88240T-AB-7	TEXAS ELECTRIC MARKET STABILIZATION FUND		06/09/2022	CITIGROUP GLOBAL MKT		5,999,428	6,000,000	0	1.A FE
89656R-AA-8	TRINITY RAIL LEASING 2022 LLC		04/20/2022	CREDIT SUISSE FIRST		5,999,742	6,000,000	0	1.F FE
907818-EV-6	UNION PACIFIC CORP		04/25/2022	PERSHING & COMPANY		1,489,875	1,500,000	8,568	1.G FE
90931C-AA-6	UNITED AIRLINES 2019-1 CLASS AA PASS THR		06/24/2022	BARCLAYS CAPITAL FIX		2,236,698	2,388,996	33,874	1.F FE
911312-AR-7	UNITED PARCEL SERVICE INC		04/07/2022	U.S. BANCORP INVESTM		1,950,500	2,000,000	2,014	1.F FE
911363-AM-1	UNITED RENTALS NORTH AMERICA INC		05/10/2022	VARIOUS		5,250,000	6,000,000	56,188	3.B FE
92537U-AD-4	VERUS SECURITIZATION TRUST 2020-2		05/02/2022	WELLS FARGO SECS LLC		4,876,263	4,855,000	2,147	1.F FE
92564R-AJ-4	VICI PROPERTIES LP / VICI NOTE CO INC		05/17/2022	BANC/AMERICA SECUR.L		988,820	1,000,000	17,250	2.C FE
925650-AB-9	VICI PROPERTIES LP		04/20/2022	JPM SECURITIES-FIXED		4,996,600	5,000,000	0	2.C FE
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO		06/22/2022	MERRILL LYNCH PIERCE		2,203,880	2,000,000	53,000	2.A FE

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94106L-BS-7	WASTE MANAGEMENT INC		04/28/2022	DEUTSCHE BANC/ALEX B		4,992,500	5,000,000	0	2.A FE
94989U-BH-3	WELLS FARGO MORTGAGE BACKED SECURITIES 2		06/08/2022	BAIRD ROBERT W & CO		2,888,657	3,032,711	2,781	1.C FE
95001T-BJ-3	WELLS FARGO MORTGAGE BACKED SECURITIES 2		04/19/2022	WELLS FARGO SECS LLC		10,901,045	11,077,595	24,390	1.D FE
95002E-BD-8	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		05/12/2022	BANC/AMERICA SECUR.L		4,376,563	5,000,000	6,540	1.D FE
95003N-AB-2	WELLS FARGO MORTGAGE BACKED SECURITIES 2		05/24/2022	WELLS FARGO SECS LLC		5,560,189	6,108,000	13,234	1.A FE
969457-BD-1	WILLIAMS COS INC/THE		06/14/2022	JEFFERIES & COMPANY,		4,609,320	4,000,000	861	2.B FE
725906-AH-4	BARRICK GOLD CORP	A	05/24/2022	MORGAN STANLEY & CO		2,710,447	2,475,000	37,254	2.A FE
12528A-AQ-8	CFIP CLO 2013-1 LTD	D	05/20/2022	RBC CAPITAL MARKETS		1,477,500	1,500,000	5,331	1.F FE
12528C-AS-0	CFIP CLO 2014-1 LTD	D	04/21/2022	PERSHING & COMPANY		10,015,000	10,000,000	12,405	1.F FE
23291K-AJ-4	DH EUROPE FINANCE II SARL	D	05/12/2022	GOLDMAN SACHS & CO		7,873,735	9,120,000	58,475	2.A FE
30251G-BE-6	FMG RESOURCES AUGUST 2006 PTY LTD	D	06/07/2022	JPM SECURITIES-FIXED		2,921,250	3,000,000	29,604	3.A FE
36361W-AE-6	GALLATIN CLO IX 2018-1 LTD	D	06/22/2022	RAYMOND JAMES & ASSO		10,835,000	11,000,000	55,700	1.A FE
56844A-AC-3	SIGNAL PEAK CLO 7 LTD	D	04/19/2022	BNP PARIBAS SEC CORP		9,990,000	10,000,000	51,089	1.C FE
62947Q-BC-1	NXP BV / NXP FUNDING LLC	D	05/19/2022	EXCHANGE OFFER		1,996,495	2,000,000	51,800	2.C FE
62954H-AJ-7	NXP BV / NXP FUNDING LLC / NXP USA INC	D	06/21/2022	RBC CAPITAL MARKETS		1,624,400	2,000,000	18,844	2.B FE
62954H-AV-0	NXP BV / NXP FUNDING LLC / NXP USA INC	D	05/19/2022	EXCHANGE OFFER		2,992,111	3,000,000	54,108	2.B FE
62954H-AY-4	NXP BV / NXP FUNDING LLC / NXP USA INC	D	05/19/2022	EXCHANGE OFFER		997,916	1,000,000	1,700	2.B FE
62954H-BA-5	NXP BV / NXP FUNDING LLC / NXP USA INC	D	05/19/2022	EXCHANGE OFFER		1,993,758	2,000,000	1,111	2.C FE
62954H-BB-3	NXP BV / NXP FUNDING LLC / NXP USA INC	D	05/12/2022	CITIGROUP GLOBAL MKT		2,991,030	3,000,000	0	2.B FE
686330-AP-6	ORIX CORP	D	04/06/2022	JPM SECURITIES-FIXED		3,986,960	4,000,000	0	1.G FE
69867D-AA-6	CLARIOS GLOBAL LP / CLARIOS US FINANCE C	D	05/23/2022	VARIOUS		1,930,000	2,000,000	3,472	4.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						583,563,898	598,016,680	2,638,331	XXX
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP/THE		06/08/2022	VARIOUS		7,965,000	9,000,000	131,063	1.F FE
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC/THE		04/21/2022	CITIGROUP GLOBAL MKT		4,000,000	4,000,000	0	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						11,965,000	13,000,000	131,063	XXX
2509999997. Total - Bonds - Part 3						864,231,261	851,116,680	3,962,938	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						864,231,261	851,116,680	3,962,938	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
00091G-10-4	ACV AUCTIONS INC		05/16/2022	BANC/AMERICA SECUR.L	6,465.000	65,193		0	
31338@-10-6	FHLB OF PITTSBURGH		06/28/2022	NON-BROKER TRADE, BO	2,923.000	292,300		0	
34962K-10-0	FORTITUDE GOLD CORP		06/02/2022	VARIOUS	231,243.000	1,558,272		0	
421906-10-8	HEALTHCARE SERVICES GROUP INC		06/10/2022	VARIOUS	49,000.000	837,041		0	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/06/2022	VARIOUS	11,130.000	1,571,079		0	
629445-20-6	NVE CORP		05/25/2022	MERRILL LYNCH PIERCE	13,920.000	662,454		0	
679295-10-5	OKTA INC		06/10/2022	BANC/AMERICA SECUR.L	3,780.000	370,629		0	
82640U-40-4	SIERRA ONCOLOGY INC		04/26/2022	BANC/AMERICA SECUR.L	29,939.000	1,646,645		0	
888787-10-8	TOAST INC		05/16/2022	BANC/AMERICA SECUR.L	14,430.000	219,538		0	
931427-10-8	WALGREENS BOOTS ALLIANCE INC		05/23/2022	MERRILL LYNCH PIERCE	9,000.000	380,066		0	
934423-10-4	WARNER BROS DISCOVERY INC		04/11/2022	SPIN OFF	34,521.560	1,034,797		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						8,638,014	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						8,638,014	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						8,638,014	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						8,638,014	XXX	0	XXX
6009999999 - Totals						872,869,275	XXX	3,962,938	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36194S-PD-4	GINNIE MAE I POOL		06/10/2022	VARIOUS		4,627,383	5,071,174	5,164,673	5,137,753	0	(3,034)	0	(3,034)	0	5,134,719	0	(507,336)	(507,336)	81,516	09/01/2041	1.A
36260@-AA-5	GSA (FRESNO CA) CTL PA 3.11 15DEC40		06/15/2022	SINKING PAYMENT		61,770	61,770	62,355	62,347	0	(577)	0	(577)	0	61,770	0	0	0	721	12/15/2040	1.A
36260@-AB-3	GSA (FRESNO CA) CTL PA 2.74 15OCT36		06/15/2022	SINKING PAYMENT		252,589	252,589	255,068	255,023	0	(2,434)	0	(2,434)	0	252,589	0	0	0	2,686	10/15/2036	1.A
36296U-ZX-1	GINNIE MAE I POOL		06/01/2022	PAYDOWN		21,686	21,686	20,378	21,188	0	498	0	498	0	21,686	0	0	0	398	06/01/2039	1.A
38375U-QQ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2022	PAYDOWN		0	0	155,254	89,168	0	(6,134)	0	(6,134)	0	0	0	0	0	9,249	10/01/2064	1.A
38375U-SC-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2022	PAYDOWN		0	0	249,704	141,723	0	(13,143)	0	(13,143)	0	0	0	0	0	14,806	11/01/2064	1.A
38378K-3E-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2022	PAYDOWN		903,640	903,640	965,765	947,523	0	(43,883)	0	(43,883)	0	903,640	0	0	0	9,251	05/01/2055	1.A
38378K-3K-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		04/01/2022	PAYDOWN		112,504	112,504	117,848	114,507	0	(2,004)	0	(2,004)	0	112,504	0	0	0	25,328	05/01/2054	1.A
38378K-6A-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2022	PAYDOWN		0	0	11,562	6,115	0	(2,288)	0	(2,288)	0	0	0	0	0	3,083	05/01/2054	1.A
38378X-TX-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2022	PAYDOWN		0	0	5,169	4,386	0	(413)	0	(413)	0	0	0	0	0	228	10/01/2056	1.A
38379K-EK-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		05/09/2022	VARIOUS		10,072,075	10,637,285	11,706,415	11,530,481	0	(46,103)	0	(46,103)	0	11,484,378	0	(1,412,303)	(1,412,303)	147,854	01/01/2057	1.A
38379U-QC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2022	PAYDOWN		59,083	59,083	66,759	65,559	0	(6,476)	0	(6,476)	0	59,083	0	0	0	824	03/01/2057	1.A
38380J-G7-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		05/09/2022	FTB/FIRST TENNESSEE		18,014,375	18,500,000	19,953,984	19,603,573	0	(88,787)	0	(88,787)	0	19,514,786	0	(1,500,411)	(1,500,411)	248,208	10/01/2049	1.A
38380J-JU-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		06/01/2022	PAYDOWN		88,161	88,161	91,274	90,600	0	(2,439)	0	(2,439)	0	88,161	0	0	0	956	07/01/2059	1.A
38380M-F4-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		05/09/2022	VARIOUS		928,829	936,754	1,011,694	982,891	0	(9,245)	0	(9,245)	0	973,646	0	(44,817)	(44,817)	13,581	08/01/2037	1.A
49549C-AA-6	KING INTERNATIONAL LEASING LLC		04/15/2022	SINKING PAYMENT		322,888	322,888	322,888	322,888	0	0	0	0	0	322,888	0	0	0	4,446	10/15/2022	1.A
690353-SQ-1	UNITED STATES INTERNATIONAL DEVELOPMENT		05/15/2022	SINKING PAYMENT		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	4,974	05/15/2030	1.A
797224-AC-6	SAN CLEMENTE LEASING LLC		05/22/2022	SINKING PAYMENT		306,769	306,769	306,769	306,769	0	0	0	0	0	306,769	0	0	0	4,648	11/22/2022	1.A
912828-R2-8	UNITED STATES TREASURY NOTE/BOND		06/22/2022	MORGAN STANLEY & CO		9,897,266	10,000,000	9,963,281	0	0	5,531	0	5,531	0	9,968,812	0	(71,547)	(71,547)	105,537	04/30/2023	1.A
91282C-CD-1	UNITED STATES TREASURY NOTE/BOND		06/22/2022	WELLS FARGO SECS LLC		30,210,469	31,000,000	30,924,258	30,934,014	0	22,291	0	22,291	0	30,956,305	0	(745,836)	(745,836)	21,916	05/31/2023	1.A
805649-AB-6	SAYARRA LTD	D	04/14/2022	SINKING PAYMENT		367,290	367,290	367,290	367,290	0	0	0	0	0	367,290	0	0	0	4,335	04/14/2022	1.A
0109999999. Subtotal - Bonds - U.S. Governments						76,536,777	78,931,593	82,012,388	71,273,798	0	(198,640)	0	(198,640)	0	80,819,026	0	(4,282,250)	(4,282,250)	704,545	XXX	XXX
251129-5D-0	DETROIT CITY SCHOOL DISTRICT		05/01/2022	CALL 100		170,000	170,000	206,683	198,395	0	(28,395)	0	(28,395)	0	170,000	0	0	0	6,585	05/01/2039	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						170,000	170,000	206,683	198,395	0	(28,395)	0	(28,395)	0	170,000	0	0	0	6,585	XXX	XXX
010268-CR-9	ALABAMA FEDERAL AID HIGHWAY FINANCE AUTH		06/02/2022	WELLS FARGO SECS LLC		10,591,388	12,095,000	11,971,752	0	0	5,824	0	5,824	0	11,977,576	0	(1,386,187)	(1,386,187)	140,027	09/01/2029	1.C FE
03255M-QA-8	ANAHEIM PUBLIC FINANCING AUTHORITY		04/12/2022	CALL 115.116639		5,755,832	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	902,398	10/01/2034	1.B FE
3128PK-WJ-9	FREDDIE MAC GOLD POOL		06/01/2022	PAYDOWN		13,645	13,645	13,252	13,636	0	9	0	9	0	13,645	0	0	0	255	05/01/2023	1.A
3128PL-AW-2	FREDDIE MAC GOLD POOL		06/01/2022	PAYDOWN		10,098	10,098	10,026	10,096	0	2	0	2	0	10,098	0	0	0	211	06/01/2023	1.A
3132DW-BP-7	FREDDIE MAC POOL		06/01/2022	PAYDOWN		3,129,557	3,129,557	3,159,879	3,157,195	0	(27,638)	0	(27,638)	0	3,129,557	0	0	0	25,796	05/01/2051	1.A
3133N3-VV-3	FREDDIE MAC POOL		06/01/2022	PAYDOWN		552,763	552,763	569,173	560,495	0	(7,732)	0	(7,732)	0	552,763	0	0	0	6,896	04/01/2050	1.A
3133T4-FT-8	FREDDIE MAC REMICS		06/01/2022	PAYDOWN		23,283	23,283	22,261	23,283	0	0	0	0	0	23,283	0	0	0	633	02/01/2024	1.A
31358N-W4-0	FANNIE MAE REMICS		05/01/2022	PAYDOWN		288	288	264	288	0	0	0	0	0	288	0	0	0	6	07/01/2022	1.A
31359S-6Y-1	FANNIE MAE GRANTOR TRUST 2001-T7		06/01/2022	PAYDOWN		0	0	258,826	1,931	0	(124)	0	(124)	0	0	0	0	0	1,729	02/01/2041	1.A
3136AM-M7-1	FANNIE MAE-ACES		06/01/2022	PAYDOWN		0	0	86,566	4,814	0	(14,332)	0	(14,332)	0	0	0	0	0	18,517	07/01/2022	1.A
3136AT-X2-5	FANNIE MAE-ACES		06/17/2022	VARIOUS		2,785,484	0	5,697,039	3,977,209	0	(315,253)	0	(315,253)	0	3,790,195	0	(1,004,711)	(1,004,711)	605,658	07/01/2028	1.A
31371N-V2-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		155	155	150	154	0	0	0	0	0	155	0	0	0	3	06/01/2023	1.A
3137AT-RX-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		04/01/2022	PAYDOWN		0	0	716,957	0	0	0	0	0	0	0	0	0	0	46,499	06/01/2022	1.A
3137AV-XP-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	3,043,889	80,267	0	(82,716)	0	(82,716)	0	0	0	0	0	206,665	07/01/2022	1.A
3137AY-CF-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	335,609	19,250	0	(14,300)	0	(14,300)	0	0	0	0	0	18,529	10/01/2022	1.A
3137B1-BT-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	359,580	24,687	0	(18,293)	0	(18,293)	0	0	0	0	0	23,165	11/01/2022	1.A
3137B2-HQ-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		05/09/2022	PERSHING & COMPANY		1,201,746	0	7,339,011	1,547,947	0	(522,536)	0	(522,536)	0	1,025,411	0	176,335	176,335	634,311	06/01/2041	1.A
3137B3-6L-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		05/06/2022	PERSHING & COMPANY		697,184	0	3,754,507	857,093	0	(303,965)	0	(303,965)	0	553,127	0	144,057	144,057	347,588	05/01/2041	1.A
3137B5-JP-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		05/06/2022	PERSHING & COMPANY		1,167,578	0	5,628,203	1,401,720	0	(400,244)	0	(400,244)	0	1,001,476	0	166,102	166,102	470,351	09/01/2041	1.A
3137B7-N2-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	31,735	5,568	0	(1,363)	0	(1,363)	0	0	0	0	0	1,701	10/01/2023	1.A
3137B8-G5-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	41,823	8,220	0	(1,763)	0	(1,763)	0	0	0	0	0	2,252	01/01/2024	1.A
3137BB-BE-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	38,003	8,333	0	(1,592)	0	(1,592)	0	0	0	0	0	2,016	03/01/2024	1.A
3137BE-VJ-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	44,252	13,309	0	(2,021)	0	(2,021)	0	0	0	0	0	2,624	09/01/2024	1.A
3137BF-XU-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	27,383	8,130	0	(1,066)	0	(1,066)	0	0	0	0	0	1,424	12/01/2024	1.A
3137BG-K3-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	21,166	6,167	0	(811)	0	(811)	0	0	0	0	0	1,069	12/01/2024	1.A
3137BK-GL-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	25,841	13,990	0	(641)	0	(641)	0	0	0	0	0	1,019	04/01/2030	1.A
3137BL-ME-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	1,642,017	369,374	0	(57,745)	0	(57,745)	0	0	0	0	0	122,358	08/01/2025	1.A
3137BN-6H-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	16,060	6,714	0	(624)	0	(624)	0	0	0	0	0	895	12/01/2025	1.A
3137BN-GU-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	21,521	9,298	0	(824)	0	(824)	0	0	0	0	0	1,186	01/01/2026	1.A
3137BP-CR-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	13,742	6,218	0	(633)	0	(633)	0	0	0	0	0	833	01/01/2026	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137BP-VP-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	34,104	23,122	0	(874)	0	(874)	0	0	0	0	0	1,570	01/01/2031	1.A
3137BP-W3-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	144,892	68,349	0	(4,944)	0	(4,944)	0	0	0	0	0	7,778	03/01/2026	1.A
3137BQ-YV-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	14,181	6,380	0	(553)	0	(553)	0	0	0	0	0	777	05/01/2026	1.A
3137BR-QL-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	32,879	15,620	0	(1,300)	0	(1,300)	0	0	0	0	0	1,799	07/01/2026	1.A
3137BS-5P-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	14,114	6,945	0	(623)	0	(623)	0	0	0	0	0	890	08/01/2026	1.A
3137BS-PY-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	10,162	2,077	0	(625)	0	(625)	0	0	0	0	0	760	08/01/2023	1.A
3137BX-R2-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	28,269	15,694	0	(1,094)	0	(1,094)	0	0	0	0	0	1,512	03/01/2027	1.A
3137FA-WU-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	6,213	3,546	0	(224)	0	(224)	0	0	0	0	0	327	07/01/2027	1.A
3137FK-JE-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	7,156	4,882	0	(245)	0	(245)	0	0	0	0	0	343	10/01/2028	1.A
3137FK-KQ-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	5,367	4,279	0	(119)	0	(119)	0	0	0	0	0	218	11/01/2033	1.A
3137FL-2N-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	2,730	2,239	0	(61)	0	(61)	0	0	0	0	0	113	01/01/2034	1.A
3137FL-6W-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	3,791	2,753	0	(134)	0	(134)	0	0	0	0	0	205	01/01/2029	1.A
3137FL-YL-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	5,062	4,208	0	(116)	0	(116)	0	0	0	0	0	211	03/01/2034	1.A
3137FM-D4-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	3,604	2,553	0	(149)	0	(149)	0	0	0	0	0	218	04/01/2029	1.A
3137FP-JA-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	2,147	1,852	0	(52)	0	(52)	0	0	0	0	0	90	08/01/2034	1.A
3137FR-UL-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	2,325	2,154	0	(90)	0	(90)	0	0	0	0	0	130	01/01/2030	1.A
3137FR-ZC-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	7,024	6,271	0	(252)	0	(252)	0	0	0	0	0	391	01/01/2030	1.A
3137FX-3T-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	10,710	9,639	0	(374)	0	(374)	0	0	0	0	0	580	08/01/2030	1.A
3137H4-C7-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	398	392	0	(13)	0	(13)	0	0	0	0	0	20	10/01/2031	1.A
3137H5-YE-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	410	0	0	(12)	0	(12)	0	0	0	0	0	14	01/01/2029	1.A
3137H6-M3-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	1,958	0	0	(24)	0	(24)	0	0	0	0	0	44	03/01/2054	1.A
3137H7-MB-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		06/01/2022	PAYDOWN		0	0	602	0	0	(1)	0	(1)	0	0	0	0	0	8	04/01/2032	1.A
313920-UM-0	FANNIE MAE GRANTOR TRUST 2001-T8		06/01/2022	PAYDOWN		0	0	51,187	0	0	0	0	0	0	0	0	0	0	316	07/01/2041	1.A
31393Y-AV-7	FANNIE MAE REMICS		06/01/2022	PAYDOWN		80,593	80,593	72,358	79,969	0	624	0	624	0	80,593	0	0	0	1,392	05/01/2034	1.A
3140X4-MB-9	FANNIE MAE POOL		06/01/2022	PAYDOWN		373,174	373,174	386,701	381,452	0	(8,279)	0	(8,279)	0	373,174	0	0	0	4,275	12/01/2047	1.A
31410W-H9-2	FANNIE MAE POOL		06/01/2022	PAYDOWN		1,784	1,784	1,766	1,775	0	9	0	9	0	1,784	0	0	0	45	06/01/2047	1.A
31412B-DS-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		350	350	348	349	0	1	0	1	0	350	0	0	0	9	10/01/2047	1.A
31412M-2X-5	FANNIE MAE POOL		06/01/2022	PAYDOWN		810	810	788	810	0	1	0	1	0	810	0	0	0	15	07/01/2023	1.A
31412M-K9-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		270	270	263	270	0	0	0	0	0	270	0	0	0	5	03/01/2023	1.A
31412M-VJ-4	FANNIE MAE POOL		06/01/2022	PAYDOWN		298	298	290	298	0	0	0	0	0	298	0	0	0	6	05/01/2023	1.A
31412T-CJ-0	FANNIE MAE POOL		05/01/2022	PAYDOWN		35	35	34	35	0	0	0	0	0	35	0	0	0	1	07/01/2023	1.A
31412W-WB-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		603	603	598	601	0	3	0	3	0	603	0	0	0	15	05/01/2047	1.A
31412W-WC-6	FANNIE MAE POOL		06/01/2022	PAYDOWN		103	103	102	102	0	0	0	0	0	103	0	0	0	3	05/01/2047	1.A
31412X-K4-5	FANNIE MAE POOL		06/01/2022	PAYDOWN		1,156	1,156	1,147	1,152	0	5	0	5	0	1,156	0	0	0	29	06/01/2047	1.A
31413K-RV-5	FANNIE MAE POOL		06/01/2022	PAYDOWN		1,751	1,751	1,732	1,742	0	9	0	9	0	1,751	0	0	0	44	10/01/2047	1.A
31413M-G6-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		57	57	56	57	0	0	0	0	0	57	0	0	0	1	03/01/2023	1.A
31414B-H2-9	FANNIE MAE POOL		06/01/2022	PAYDOWN		184	184	179	184	0	0	0	0	0	184	0	0	0	3	05/01/2023	1.A
31414C-4H-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		39	39	38	39	0	0	0	0	0	39	0	0	0	1	04/01/2023	1.A
31414D-6P-6	FANNIE MAE POOL		06/01/2022	PAYDOWN		371	371	361	371	0	0	0	0	0	371	0	0	0	7	06/01/2023	1.A
31414D-X8-4	FANNIE MAE POOL		06/01/2022	PAYDOWN		745	745	725	745	0	0	0	0	0	745	0	0	0	14	05/01/2023	1.A
31414D-Z3-3	FANNIE MAE POOL		06/01/2022	PAYDOWN		355	355	346	355	0	0	0	0	0	355	0	0	0	6	06/01/2023	1.A
31414E-2V-5	FANNIE MAE POOL		06/01/2022	PAYDOWN		15,987	15,987	15,894	15,984	0	3	0	3	0	15,987	0	0	0	333	07/01/2023	1.A
31414E-BQ-6	FANNIE MAE POOL		06/01/2022	PAYDOWN		1,849	1,849	1,799	1,848	0	1	0	1	0	1,849	0	0	0	31	06/01/2023	1.A
31414E-DA-9	FANNIE MAE POOL		06/01/2022	PAYDOWN		101	101	98	100	0	0	0	0	0	101	0	0	0	2	06/01/2023	1.A
31414E-JB-1	FANNIE MAE POOL		06/01/2022	PAYDOWN		106	106	103	106	0	0	0	0	0	106	0	0	0	2	06/01/2023	1.A
31414E-Q6-4	FANNIE MAE POOL		06/01/2022	PAYDOWN		197	197	191	197	0	0	0	0	0	197	0	0	0	4	07/01/2023	1.A
31414E-V5-0	FANNIE MAE POOL		06/01/2022	PAYDOWN		103	103	100	103	0	0	0	0	0	103	0	0	0	2	07/01/2023	1.A
31414F-GF-2	FANNIE MAE POOL		06/01/2022	PAYDOWN		748	748	728	748	0	0	0	0	0	748	0	0	0	14	08/01/2023	1.A
31414M-DH-6	FANNIE MAE POOL		06/01/2022	PAYDOWN		302	302	293	302	0	0	0	0	0	302	0	0	0	6	06/01/2023	1.A
31414Q-X2-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		482	482	468	481	0	0	0	0	0	482	0	0	0	9	03/01/2023	1.A
31414R-CF-0	FANNIE MAE POOL		06/01/2022	PAYDOWN		62	62	61	62	0	0	0	0	0	62	0	0	0	1	03/01/2023	1.A
31414S-NB-5	FANNIE MAE POOL		06/01/2022	PAYDOWN		127	127	123	127	0	0	0	0	0	127	0	0	0	2	04/01/2023	1.A
31414T-7H-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		64	64	62	64	0	0	0	0	0	64	0	0	0	1	05/01/2023	1.A
31414T-T6-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		85	85	83	85	0	0	0	0	0	85	0	0	0	2	05/01/2023	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31414U-K9-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		386	386	375	385	0	0	0	0	0	386	0	0	0	7	05/01/2023	1.A
31414U-LQ-9	FANNIE MAE POOL		06/01/2022	PAYDOWN		897	897	872	896	0	0	0	0	0	897	0	0	0	17	05/01/2023	1.A
31414V-DM-5	FANNIE MAE POOL		06/01/2022	PAYDOWN		60	60	58	60	0	0	0	0	0	60	0	0	0	1	04/01/2023	1.A
31415A-5E-7	FANNIE MAE POOL		06/01/2022	PAYDOWN		186	186	181	186	0	0	0	0	0	186	0	0	0	3	05/01/2023	1.A
31415A-TV-3	FANNIE MAE POOL		06/01/2022	PAYDOWN		60	60	59	60	0	0	0	0	0	60	0	0	0	1	03/01/2023	1.A
31415B-AN-9	FANNIE MAE POOL		06/01/2022	PAYDOWN		237	237	230	236	0	0	0	0	0	237	0	0	0	4	06/01/2023	1.A
31415B-K5-7	FANNIE MAE POOL		06/01/2022	PAYDOWN		271	271	263	271	0	0	0	0	0	271	0	0	0	5	06/01/2023	1.A
31415C-ND-5	FANNIE MAE POOL		06/01/2022	PAYDOWN		785	785	763	785	0	0	0	0	0	785	0	0	0	14	05/01/2023	1.A
31415C-NH-6	FANNIE MAE POOL		06/01/2022	PAYDOWN		43	43	42	43	0	0	0	0	0	43	0	0	0	1	05/01/2023	1.A
31415L-5E-3	FANNIE MAE POOL		06/01/2022	PAYDOWN		118	118	115	118	0	0	0	0	0	118	0	0	0	2	06/01/2023	1.A
31415M-5T-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		179	179	174	179	0	0	0	0	0	179	0	0	0	3	06/01/2023	1.A
31415M-YH-2	FANNIE MAE POOL		06/01/2022	PAYDOWN		818	818	796	818	0	0	0	0	0	818	0	0	0	15	05/01/2023	1.A
31415M-ZE-8	FANNIE MAE POOL		06/01/2022	PAYDOWN		17,347	17,347	17,362	17,345	0	2	0	2	0	17,347	0	0	0	360	06/01/2023	1.A
31415M-ZS-7	FANNIE MAE POOL		06/01/2022	PAYDOWN		357	357	347	357	0	0	0	0	0	357	0	0	0	7	07/01/2023	1.A
31415P-JD-1	FANNIE MAE POOL		06/01/2022	PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	0	05/01/2023	1.A
31415Q-ME-3	FANNIE MAE POOL		06/01/2022	PAYDOWN		2,089	2,089	2,031	2,088	0	1	0	1	0	2,089	0	0	0	39	08/01/2023	1.A
31415R-UJ-1	FANNIE MAE POOL		06/01/2022	PAYDOWN		1,449	1,449	1,409	1,449	0	0	0	0	0	1,449	0	0	0	27	07/01/2023	1.A
31415T-NP-1	FANNIE MAE POOL		06/01/2022	PAYDOWN		414	414	403	414	0	0	0	0	0	414	0	0	0	8	08/01/2023	1.A
31418D-PK-2	FANNIE MAE POOL		06/01/2022	PAYDOWN		401,651	401,651	408,177	404,865	0	(3,214)	0	(3,214)	0	401,651	0	0	0	3,875	05/01/2050	1.A
31418E-D8-0	FANNIE MAE POOL		06/01/2022	PAYDOWN		175,215	175,215	174,561	0	0	654	0	654	0	175,215	0	0	0	584	06/01/2052	1.A
35833J-AG-2	FREDDIE MAC MULTIFAMILY ML CERTIFICATES		06/01/2022	PAYDOWN		0	0	15,819	15,599	0	(357)	0	(357)	0	0	0	0	0	635	01/01/2038	1.A
386442-UH-8	GRAND RIVER DAM AUTHORITY		06/01/2022	CALL 100		385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	13,340	06/01/2030	1.E FE
61204K-JR-3	MONTANA FACILITY FINANCE AUTHORITY		05/20/2022	CALL 100		70,000	70,000	71,515	70,817	0	(817)	0	(817)	0	70,000	0	0	0	1,663	05/20/2037	1.B FE
626207-YF-5	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA		04/01/2022	CALL 100		23,000	23,000	23,000	23,000	0	0	0	0	0	23,000	0	0	0	763	04/01/2057	1.G FE
626207-YS-7	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA		04/01/2022	CALL 100		46,000	46,000	52,635	51,377	0	(5,377)	0	(5,377)	0	46,000	0	0	0	1,623	04/01/2057	2.A FE
67178K-AA-8	OAK RIDGE INDUSTRIAL DEVELOPMENT BOARD		06/15/2022	CALL 100		149,670	149,670	171,185	164,365	0	(14,696)	0	(14,696)	0	149,670	0	0	0	4,325	12/15/2032	1.D FE
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN CORP		04/25/2022	PAYDOWN		622,428	622,428	599,087	607,618	0	14,810	0	14,810	0	622,428	0	0	0	3,902	10/27/2036	1.A FE
914639-KR-9	UNIVERSITY OF NEBRASKA FACILITIES CORP		06/02/2022	WELLS FARGO SECS LLC		2,755,470	3,000,000	3,033,270	3,027,962	0	(1,429)	0	(1,429)	0	3,026,533	0	(271,063)	(271,063)	48,285	10/01/2029	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						31,066,038	26,206,356	55,727,352	22,585,163	0	(1,800,306)	0	(1,800,306)	0	32,485,674	0	(2,175,467)	(2,175,467)	3,690,717	XXX	XXX
00213V-AA-2	ARC FINANCE 2013-1 LLC		04/03/2022	PAYDOWN		17,702,204	17,702,204	12,609,789	14,540,874	0	3,161,330	0	3,161,330	0	17,702,204	0	0	0	0	12/26/2056	1.B PL
00432C-BW-0	ACCESSLEX INSTITUTE		04/25/2022	PAYDOWN		1,422,327	1,422,327	1,398,325	1,410,199	0	12,128	0	12,128	0	1,422,327	0	0	0	2,733	10/25/2024	1.F FE
00842B-AT-4	AGATE BAY MORTGAGE TRUST 2015-5		06/01/2022	PAYDOWN		100,545	100,545	102,199	100,756	0	(211)	0	(211)	0	100,545	0	0	0	1,478	07/01/2045	1.A
00842C-AC-9	AGATE BAY MORTGAGE TRUST 2015-7		06/01/2022	PAYDOWN		124,211	124,211	123,968	124,200	0	11	0	11	0	124,211	0	0	0	1,798	10/01/2045	1.A
00842V-AC-7	AGATE BAY MORTGAGE TRUST 2016-3		06/01/2022	PAYDOWN		101,256	101,256	104,167	101,767	0	(510)	0	(510)	0	101,256	0	0	0	1,432	08/01/2046	1.A
00846U-AJ-0	AGILENT TECHNOLOGIES INC		05/04/2022	CALL 101.446		2,028,920	2,000,000	1,990,880	1,998,356	0	288	0	288	0	1,998,643	0	1,357	1,357	91,135	07/15/2023	2.A FE
01627A-AA-6	ALIGNED DATA CENTERS ISSUER LLC		06/08/2022	PERSHING & COMPANY		5,564,697	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	(685,303)	(685,303)	58,850	08/15/2046	1.G FE
02376X-AA-7	AMERICAN AIRLINES 2014-1 CLASS B PASS TH		04/01/2022	SINKING PAYMENT		72,111	72,111	72,111	72,111	0	0	0	0	0	72,111	0	0	0	1,577	10/01/2022	4.B FE
037833-AZ-3	APPLE INC		05/18/2022	BARCLAYS CAPITAL FIX		2,951,010	3,000,000	2,995,770	2,998,550	0	151	0	151	0	2,998,701	0	(47,691)	(47,691)	58,542	02/09/2025	1.B FE
03881B-AW-3	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		06/01/2022	PAYDOWN		0	0	2,737	0	0	(104)	0	(104)	0	0	0	0	0	141	05/01/2053	1.A FE
03882K-AN-2	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		06/01/2022	PAYDOWN		0	0	606	591	0	(23)	0	(23)	0	0	0	0	0	35	10/01/2054	1.A FE
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRUST CERTIFI		06/15/2022	SINKING PAYMENT		87,151	87,151	99,588	98,457	0	(11,307)	0	(11,307)	0	87,151	0	0	0	2,407	06/15/2050	1.D FE
048677-AB-4	ATLANTIC MARINE CORPS COMMUNITIES LLC		06/01/2022	SINKING PAYMENT		22,251	22,251	22,346	22,346	0	(95)	0	(95)	0	22,251	0	0	0	594	12/01/2050	1.G FE
05178R-AD-7	AURORA MILITARY HOUSING LLC		06/15/2022	CALL 100		75,000	75,000	84,719	83,931	0	(8,931)	0	(8,931)	0	75,000	0	0	0	2,166	12/15/2047	1.E FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERTO RICO		06/30/2022	SINKING PAYMENT		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,018	06/30/2035	2.C FE
05491U-BE-7	BBCMS MORTGAGE TRUST 2018-C2		06/01/2022	PAYDOWN		0	0	12,562	8,917	0	(435)	0	(435)	0	0	0	0	0	709	12/01/2051	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE TRUST 2019-		06/01/2022	PAYDOWN		0	0	5,474	4,104	0	(192)	0	(192)	0	0	0	0	0	302	05/01/2052	1.A FE
05552X-BJ-6	BBCMS MORTGAGE TRUST 2021-C12		06/01/2022	PAYDOWN		0	0	2,975	2,952	0	(100)	0	(100)	0	0	0	0	0	166	11/01/2054	1.A FE
05565E-BS-3	BMW US CAPITAL LLC		06/23/2022	MORGAN STANLEY & CO		2,588,670	3,000,000	2,987,910	2,988,651	0	532	0	532	0	2,989,183	0	(400,513)	(400,513)	56,525	04/01/2031	1.F FE
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST 2019-XL		06/15/2022	PAYDOWN		412,499	412,499	395,551	412,499	0	0	0	0	0	412,499	0	0	0	1,810	10/15/2036	1.A
05609M-CE-3	BMO 2022-C1 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	3,811	0	0	(76)	0	(76)	0	0	0	0	0	135	02/01/2055	1.A FE
06051G-HD-4	BANK OF AMERICA CORP		05/06/2022	BANC/AMERICA SECUR.L		4,705,500	5,000,000	5,386,600	5,346,126	0	(19,595)	0	(19,595)	0	5,326,532	0	(621,032)	(621,032)	66,481	12/20/2028	1.F FE
06540R-AF-1	BANK 2017-BNK9		06/01/2022	PAYDOWN		0	0	7,021	4,174	0	(250)	0	(250)	0	0	0	0	0	370	11/01/2054	1.A FE
06540W-BH-5	BANK 2019-BNK19		06/01/2022	PAYDOWN		0	0	8,857	6,814	0	(300)	0	(300)	0	0	0	0	0	470	08/01/2061	1.A FE
070101-F#-2	BASIN ELEC PWR COOP 4.1 15JUNE44		06/15/2022	CALL 100		17,338	17,338	17,338	17,338	0	0	0	0	0	17,338	0	0	0	355	06/15/2044	1.F

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07336A-AG-2	BBCMS MORTGAGE TRUST 2022-C14		06/01/2022	PAYDOWN		0	0	14,936	0	0	(325)	0	(325)	0	0	0	0	0	541	02/01/2055	1.A FE
07336L-AB-9	BAYVIEW MSR OPPORTUNITY MASTER FUND TRUS		06/01/2022	PAYDOWN		59,643	59,643	52,561	0	0	7,083	0	7,083	0	59,643	0	0	0	124	06/01/2051	1.A FE
08162C-AJ-9	BENCHMARK 2018-B6 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	4,191	2,680	0	(173)	0	(173)	0	0	0	0	0	250	10/01/2051	1.A FE
08162U-AY-6	BENCHMARK 2018-B8 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	4,286	3,046	0	(170)	0	(170)	0	0	0	0	0	239	01/01/2052	1.A FE
08163N-BL-8	BENCHMARK 2022-B32 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	910	0	0	(27)	0	(27)	0	0	0	0	0	38	01/01/2055	1.A FE
08163R-BS-4	BENCHMARK 2022-B35 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	481	0	0	(2)	0	(2)	0	0	0	0	0	6	05/01/2055	1.A FE
110122-DC-9	BRISTOL-MYERS SQUIBB CO		04/04/2022	CALL 103.285		2,387,949	2,312,000	2,501,547	2,446,305	0	(9,962)	0	(9,962)	0	2,436,343	0	(124,343)	(124,343)	132,938	08/15/2025	1.F FE
110122-DE-5	BRISTOL-MYERS SQUIBB CO		05/19/2022	GOLDMAN SACHS & CO		4,020,000	4,000,000	4,424,802	4,346,064	0	(21,773)	0	(21,773)	0	4,324,291	0	(304,291)	(304,291)	118,300	02/20/2028	1.F FE
11042A-AA-2	BRITISH AIRWAYS 2013-1 CLASS A PASS THRO		06/20/2022	SINKING PAYMENT		74,421	74,421	75,865	75,021	0	(601)	0	(601)	0	74,421	0	0	0	1,721	06/20/2024	1.F FE
11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PASS THRO		06/15/2022	SINKING PAYMENT		12,593	12,593	12,428	6,389	0	165	0	165	0	12,593	0	0	0	183	03/15/2035	1.F FE
11042T-AA-1	BRITISH AIRWAYS 2018-1 CLASS AA PASS THR		06/20/2022	SINKING PAYMENT		37,713	37,713	37,713	37,713	0	0	0	0	0	37,713	0	0	0	717	09/20/2031	1.F FE
11043H-AA-6	BRITISH AIRWAYS 2018-1 CLASS A PASS THRO		06/20/2022	SINKING PAYMENT		105,606	105,606	104,978	105,111	0	495	0	495	0	105,606	0	0	0	2,178	09/20/2031	2.B FE
12531W-BC-5	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C3		06/01/2022	PAYDOWN		0	0	12,028	5,266	0	(422)	0	(422)	0	0	0	0	0	650	01/01/2048	1.A FE
12532A-BD-0	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C6		06/01/2022	PAYDOWN		0	0	9,781	4,850	0	(376)	0	(376)	0	0	0	0	0	527	11/01/2049	1.A FE
12532C-BE-4	CFCRE COMMERCIAL MORTGAGE TRUST 2017-C8		06/01/2022	PAYDOWN		0	0	9,089	5,437	0	(383)	0	(383)	0	0	0	0	0	607	06/01/2050	1.A FE
12556M-CN-2	CIM TRUST 2019-J1		06/01/2022	PAYDOWN		116,924	116,924	118,260	117,058	0	(134)	0	(134)	0	116,924	0	0	0	1,648	08/01/2049	1.A
12559U-AE-3	CIM TRUST 2020-R5		05/10/2022	CITIGROUP GLOBAL MKT		7,803,117	8,227,000	8,496,960	8,423,006	0	(18,222)	0	(18,222)	0	8,404,785	0	(601,668)	(601,668)	101,181	12/01/2059	1.A
12591Q-AS-1	COMM 2014-UBS4 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	54,152	13,710	0	(2,206)	0	(2,206)	0	0	0	0	0	2,981	08/01/2047	1.A FE
12591Y-BE-4	COMM 2014-UBS3 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	23,786	11,415	0	(1,973)	0	(1,973)	0	0	0	0	0	2,549	06/01/2047	1.A FE
12592K-BD-5	COMM 2014-UBS5 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	11,575	3,004	0	(432)	0	(432)	0	0	0	0	0	609	09/01/2047	1.A FE
12592M-BL-3	COMM 2014-LC17 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	75,167	21,005	0	(3,076)	0	(3,076)	0	0	0	0	0	5,085	10/01/2047	1.A FE
12592U-AQ-5	CSMLT 2015-1 TRUST		06/01/2022	PAYDOWN		30,425	30,425	31,166	30,455	0	(30)	0	(30)	0	30,425	0	0	0	442	05/01/2045	1.A
12592U-AW-2	CSMLT 2015-1 TRUST		06/01/2022	PAYDOWN		85,719	85,719	84,597	85,645	0	74	0	74	0	85,719	0	0	0	1,354	05/01/2045	1.A
12592U-AX-0	CSMLT 2015-1 TRUST		06/01/2022	PAYDOWN		90,747	90,747	88,733	90,607	0	139	0	139	0	90,747	0	0	0	1,434	05/01/2045	1.A
12593G-AG-7	COMM 2015-PC1 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	257,756	84,105	0	(11,258)	0	(11,258)	0	0	0	0	0	9,162	07/01/2050	1.B FE
12594X-AM-6	CSMC 2017-HL1 TRUST		06/01/2022	PAYDOWN		214,401	214,401	214,919	214,468	0	(67)	0	(67)	0	214,401	0	0	0	3,200	06/01/2047	1.A
12595E-AE-5	COMM 2017-COR2 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	8,899	5,105	0	(356)	0	(356)	0	0	0	0	0	487	09/01/2050	1.A FE
12596W-AE-4	CSAIL 2019-C16 COMMERCIAL MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	15,715	11,956	0	(539)	0	(539)	0	0	0	0	0	843	06/01/2052	1.A FE
12597D-AF-2	CSAIL 2019-C18 COMMERCIAL MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	16,428	12,714	0	(654)	0	(654)	0	0	0	0	0	1,121	12/01/2052	1.A FE
12626B-AF-1	COMM 2013-CCRE10 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	155,585	27,805	0	(9,189)	0	(9,189)	0	0	0	0	0	14,765	08/01/2046	1.A FE
12635F-AV-6	CSAIL 2015-C3 COMMERCIAL MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	14,055	5,190	0	(486)	0	(486)	0	0	0	0	0	740	08/01/2048	1.A FE
12637L-AQ-2	CSMLT 2015-2 TRUST		06/01/2022	PAYDOWN		321,722	321,722	332,178	323,260	0	(1,538)	0	(1,538)	0	321,722	0	0	0	4,873	08/01/2045	1.A
12637L-AR-0	CSMLT 2015-2 TRUST		06/01/2022	PAYDOWN		201,912	201,912	197,459	200,453	0	1,460	0	1,460	0	201,912	0	0	0	3,058	08/01/2045	1.A
12637U-AY-5	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	25,419	12,722	0	(933)	0	(933)	0	0	0	0	0	1,448	11/01/2049	1.A FE
126408-HQ-9	CSX CORP		06/08/2022	CITIGROUP GLOBAL MKT		4,434,550	5,000,000	5,115,350	5,096,654	0	(5,020)	0	(5,020)	0	5,091,634	0	(657,084)	(657,084)	98,333	02/15/2030	2.A FE
12646U-AD-0	CSMC TRUST 2013-IVR1		06/01/2022	PAYDOWN		137,733	137,733	132,606	137,349	0	384	0	384	0	137,733	0	0	0	2,103	03/01/2043	1.A
12646W-AH-7	CSMC TRUST 2013-IVR2		06/01/2022	PAYDOWN		144,710	144,710	140,369	0	0	4,341	0	4,341	0	144,710	0	0	0	403	04/01/2043	1.A FE
12647P-AS-7	CSMC TRUST 2013-7		06/01/2022	PAYDOWN		171,573	171,573	169,803	171,482	0	91	0	91	0	171,573	0	0	0	2,716	08/01/2043	1.A
12648F-AR-0	CSMC TRUST 2014-SAF1		06/01/2022	PAYDOWN		230,990	230,990	238,668	232,029	0	(1,039)	0	(1,039)	0	230,990	0	0	0	3,844	03/01/2044	1.A
12649R-AV-4	CSMC TRUST 2015-2		06/01/2022	PAYDOWN		147,745	147,745	151,087	148,053	0	(307)	0	(307)	0	147,745	0	0	0	2,293	02/01/2045	1.A
12649R-AW-2	CSMC TRUST 2015-2		06/01/2022	PAYDOWN		187,539	187,539	185,773	187,329	0	210	0	210	0	187,539	0	0	0	2,911	02/01/2045	1.A
12649X-BD-0	CSMC TRUST 2015-3		06/01/2022	PAYDOWN		66,524	66,524	68,353	66,601	0	(78)	0	(78)	0	66,524	0	0	0	1,066	03/01/2045	1.A
12650U-AH-4	CSMLT 2015-3 TRUST		06/01/2022	PAYDOWN		33,093	33,093	33,362	33,107	0	(14)	0	(14)	0	33,093	0	0	0	562	11/01/2045	1.A
12653T-AA-9	CSMC TRUST 2018-J1 TRUST		06/01/2022	PAYDOWN		114,838	114,838	114,318	114,713	0	125	0	125	0	114,838	0	0	0	1,656	02/01/2048	1.A
12661X-AC-6	CSMC 2021-INV1TRUST		06/01/2022	PAYDOWN		286,693	286,693	284,095	0	0	2,598	0	2,598	0	286,693	0	0	0	2,361	07/01/2056	1.A FE
126650-BP-4	CVS PASS-THROUGH TRUST		06/10/2022	SINKING PAYMENT		117,108	117,108	113,711	115,339	0	1,769	0	1,769	0	117,108	0	0	0	2,947	12/10/2028	2.B FE
126650-BQ-2	CVS PASS-THROUGH TRUST		06/10/2022	SINKING PAYMENT		25,997	25,997	25,848	25,915	0	81	0	81	0	25,997	0	0	0	753	01/10/2030	2.B FE
126650-BY-5	CVS PASS-THROUGH TRUST		06/10/2022	SINKING PAYMENT		10,175	10,175	10,175	10,175	0	0	0	0	0	10,175	0	0	0	251	01/10/2034	2.B FE
12677#-AA-1	CVS CAREMARK CORP		06/15/2022	SINKING PAYMENT		28,941	28,941	28,941	28,941	0	0	0	0	0	28,941	0	0	0	659	01/15/2040	2.B
12695*-AA-3	CVS LEASE BACK		06/10/2022	SINKING PAYMENT		27,647	27,647	27,647	27,647	0	0	0	0	0	27,647	0	0	0	394	10/10/2038	2.B
131347-CN-4	CALPINE CORP		06/07/2022	GOLDMAN SACHS & CO		2,766,250	3,000,000	3,057,500	3,048,249	0	(4,614)	0	(4,614)	0	3,043,635	0	(277,385)	(277,385)	112,465	03/15/2028	4.A FE
134011-AG-0	CAMP PENDLETON & QUANTICO HOUSING LLC		04/01/2022	CALL 100		100,000	100,000	103,093	102,628	0	(2,628)	0	(2,628)	0	100,000	0	0	0	2,677	10/01/2048	2.B FE
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC		04/01/2022	CALL 100		95,000	95,000	85,975	87,325	0	7,675	0	7,675	0	95,000	0	0	0	2,647	10/01/2050	2.B FE
13466*-AA-8	CAMPUSPARC LP 5.138 31DEC43		06/30/2022	CALL 100		20,001	20,001	20,001	20,001	0	0	0	0	0	20,001	0	0	0	643	12/31/2043	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZATION TRUST		06/15/2022	PAYDOWN		140,774	140,774	140,733	140,772	0	2	0	2	0	140,774	0	0	0	2,367	08/15/2041	1.G FE
161175-BB-9	CHARTER COMMUNICATIONS OPERATING LLC / C		06/13/2022	CALL 100		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	115,134	07/23/2022	2.C FE
16164A-AC-9	CHASE MORTGAGE FINANCE CORP		06/01/2022	PAYDOWN		297,619	297,619	305,569	298,265	0	(646)	0	(646)	0	297,619	0	0	0	5,623	12/01/2045	1.A
166764-BX-7	CHEVRON CORP		05/09/2022	MORGAN STANLEY & CO		2,315,725	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(184,275)	(184,275)	24,938	05/11/2027	1.D FE
17290X-AY-6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		06/01/2022	PAYDOWN		0	0	12,093	5,824	0	(512)	0	(512)	0	0	0	0	0	669	04/01/2049	1.A FE
17312D-AC-2	CITICORP MORTGAGE SECURITIES TRUST SERIE		06/01/2022	PAYDOWN		158,718	158,718	147,922	158,718	0	0	0	0	0	158,718	0	0	0	4,200	09/01/2037	1.A FM
17322Y-AJ-9	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014		06/01/2022	PAYDOWN		0	0	15,135	4,484	0	(571)	0	(571)	0	0	0	0	0	878	10/01/2047	1.A FE
17323T-AF-7	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2		06/01/2022	PAYDOWN		202,750	202,750	197,104	200,998	0	1,753	0	1,753	0	202,750	0	0	0	3,461	01/01/2053	1.A
17324V-AQ-7	CITIGROUP MORTGAGE LOAN TRUST 2015-PS1		06/01/2022	PAYDOWN		374,787	374,787	381,533	376,494	0	(1,707)	0	(1,707)	0	374,787	0	0	0	7,902	09/01/2042	1.A
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017		06/01/2022	PAYDOWN		0	0	15,639	8,990	0	(572)	0	(572)	0	0	0	0	0	849	09/01/2050	1.A FE
19458L-BD-1	COLLEGIATE FUNDING SERVICES EDUCATION LO		06/28/2022	PAYDOWN		238,228	238,228	225,572	230,576	0	7,652	0	7,652	0	238,228	0	0	0	1,080	12/28/2037	1.E FE
20825C-BB-9	CONOCOPHILLIPS		05/09/2022	EXCHANGE OFFER		6,515,844	5,000,000	6,565,500	6,530,065	0	(14,222)	0	(14,222)	0	6,515,844	0	0	0	147,604	10/01/2047	1.G FE
209111-FY-4	CONSOLIDATED EDISON CO OF NEW YORK INC		06/27/2022	JPM SECURITIES-FIXED		2,984,100	3,500,000	3,476,830	3,477,395	0	216	0	216	0	3,477,610	0	(493,510)	(493,510)	102,919	04/01/2050	2.A FE
209115-A*-5	CONSOLIDATED EDISON IN 8.71 30JUN22		06/30/2022	MATURITY		4,667,693	4,667,693	4,667,693	4,667,693	0	0	0	0	0	4,667,693	0	0	0	203,278	06/30/2022	2.A
21036P-AL-2	CONSTELLATION BRANDS INC		06/08/2022	CALL 101.5238855		1,015,239	1,000,000	935,000	989,165	0	3,461	0	3,461	0	992,626	0	7,374	7,374	40,857	05/01/2023	2.B FE
210795-PZ-7	UNITED AIRLINES 2012-1 CLASS A PASS THRO		04/11/2022	SINKING PAYMENT		123,047	123,047	124,534	123,675	0	(628)	0	(628)	0	123,047	0	0	0	2,553	04/11/2024	2.C FE
210795-QB-9	CONTINENTAL AIRLINES 2012-2 CLASS A PASS		04/29/2022	SINKING PAYMENT		124,594	124,594	127,709	125,588	0	(993)	0	(993)	0	124,594	0	0	0	2,492	10/29/2024	2.B FE
21079R-AA-0	CONTINENTAL AIRLINES 2007-1 CLASS B PASS		04/19/2022	MATURITY		34,180	34,180	36,384	34,272	0	(92)	0	(92)	0	34,180	0	0	0	1,180	04/19/2022	3.A FE
22160@-AA-6	COSTCO		05/16/2022	CALL 100		9,614	9,614	9,614	9,614	0	0	0	0	0	9,614	0	0	0	141	06/15/2043	1.B Z
22536#-AA-1	CREDIT LEASE-BACK PASS-THRU TR		06/10/2022	SINKING PAYMENT		89,031	89,031	89,032	89,032	0	(1)	0	(1)	0	89,031	0	0	0	1,472	12/10/2035	2.B
22944P-AE-7	CSMC TRUST 2013-TH1		06/01/2022	PAYDOWN		72,279	72,279	73,442	72,316	0	(36)	0	(36)	0	72,279	0	0	0	1,066	02/01/2043	1.A
233046-AQ-4	DB MASTER FINANCE LLC		05/20/2022	PAYDOWN		7,500	7,500	7,205	0	0	295	0	295	0	7,500	0	0	0	47	11/20/2051	2.B FE
23312L-AW-8	DBJPM 16-C1 MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	34,586	16,209	0	(1,285)	0	(1,285)	0	0	0	0	0	1,900	05/01/2049	1.A FE
254687-CX-2	WALT DISNEY CO/THE		06/23/2022	PERSHING & COMPANY		1,501,349	1,350,000	1,728,500	1,563,709	0	(39,929)	0	(39,929)	0	1,523,779	0	(22,431)	(22,431)	121,838	07/15/2024	1.G FE
254687-DB-9	WALT DISNEY CO/THE		06/23/2022	PERSHING & COMPANY		1,994,364	1,790,000	2,262,728	2,082,402	0	(43,698)	0	(43,698)	0	2,038,704	0	(44,339)	(44,339)	128,482	02/23/2025	1.G FE
25470X-AW-5	DISH DBS CORP		05/09/2022	VARIOUS		2,722,293	3,000,000	2,805,000	2,926,104	0	8,742	0	8,742	0	2,934,846	0	(212,554)	(212,554)	86,167	11/15/2024	4.C FE
255396-AB-9	DIVIDEND SOLAR LOANS 2018-1 LLC		06/20/2022	PAYDOWN		76,693	76,693	76,210	76,421	0	272	0	272	0	76,693	0	0	0	1,412	07/20/2038	1.F FE
25746U-DG-1	DOMINION ENERGY INC		06/22/2022	BNP PARIBAS SEC CORP		1,817,360	2,000,000	1,979,900	1,982,851	0	867	0	867	0	1,983,718	0	(166,358)	(166,358)	49,313	04/01/2030	2.B FE
25755T-AK-6	DOMINO'S PIZZA MASTER ISSUER LLC		04/25/2022	PAYDOWN		20,000	20,000	19,993	19,997	0	3	0	3	0	20,000	0	0	0	433	07/25/2048	2.A FE
25755T-AN-0	DOMINO'S PIZZA MASTER ISSUER LLC		04/25/2022	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	200	04/25/2051	2.A FE
26829X-AB-7	ECMC GROUP STUDENT LOAN TRUST		06/27/2022	PAYDOWN		85,049	85,049	84,695	85,049	0	0	0	0	0	85,049	0	0	0	461	07/25/2069	1.A FE
26832G-AA-1	ECMC GROUP STUDENT LOAN TRUST 2020-1		06/25/2022	PAYDOWN		315,653	315,653	317,983	317,335	0	(1,682)	0	(1,682)	0	315,653	0	0	0	2,845	07/25/2069	1.A FE
26885B-AA-8	EQM MIDSTREAM PARTNERS LP		06/14/2022	CA_CASH_CLOSE		1,251,000	1,251,000	1,243,769	1,248,825	0	2,175	0	2,175	0	1,251,000	0	0	0	43,507	08/01/2024	3.C FE
278642-AE-3	EBAY INC		04/15/2022	CALL 100		5,000,000	5,000,000	4,766,300	4,980,314	0	19,686	0	19,686	0	5,000,000	0	0	0	97,500	07/15/2022	2.A FE
29429C-AJ-4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		06/01/2022	PAYDOWN		0	0	19,426	9,511	0	(743)	0	(743)	0	0	0	0	0	1,151	04/01/2049	1.A FE
30290M-AQ-0	FREMF 2012-K19 MORTGAGE TRUST		04/01/2022	PAYDOWN		1,899,232	1,899,232	1,602,046	1,893,055	0	6,177	0	6,177	0	1,899,232	0	0	0	27,125	05/01/2045	1.A FM
30290Q-AG-3	FREMF 2012-K20 MORTGAGE TRUST		04/01/2022	PAYDOWN		5,000,000	5,000,000	5,051,758	5,002,460	0	(2,460)	0	(2,460)	0	5,000,000	0	0	0	65,879	05/01/2045	1.A FM
30290Q-AH-1	FREMF 2012-K20 MORTGAGE TRUST		04/01/2022	PAYDOWN		6,760,000	6,760,000	6,160,567	6,730,487	0	29,513	0	29,513	0	6,760,000	0	0	0	89,069	05/01/2045	1.A FM
30290T-AQ-5	FREMF 2012-K21 MORTGAGE TRUST		06/01/2022	PAYDOWN		2,290,000	2,290,000	1,941,491	2,267,477	0	22,523	0	22,523	0	2,290,000	0	0	0	45,197	07/01/2045	1.A FM
317395-AA-9	FINANCE OF AMER ST 0.00 25FEB52 FRN		06/25/2022	PAYDOWN		92,707	92,707	89,676	0	0	3,031	0	3,031	0	92,707	0	0	0	461	02/25/2052	1.A PL
31739G-AA-5	FINANCE AMER STRUCTURE 0.01 25JUN69		06/25/2022	PAYDOWN		451,570	451,570	456,788	488,267	0	(36,697)	0	(36,697)	0	451,570	0	0	0	3,443	06/25/2069	1.A PL
31739L-AA-4	FINANCE AMER STRUCTURE 0.01 25SEP69		06/25/2022	PAYDOWN		140,788	140,788	142,363	149,417	0	(8,629)	0	(8,629)	0	140,788	0	0	0	1,173	09/25/2069	1.A PL
320844-PD-9	HUNTINGTON NATIONAL BANK/THE		05/23/2022	PERSHING & COMPANY		3,950,920	4,000,000	4,602,320	4,473,897	0	(37,144)	0	(37,144)	0	4,436,754	0	(485,834)	(485,834)	85,400	11/25/2026	2.A FE
33767C-AV-9	FIRSTKEY MORTGAGE TRUST 2015-1		06/01/2022	PAYDOWN		143,091	143,091	147,505	143,457	0	(366)	0	(366)	0	143,091	0	0	0	2,266	03/01/2045	1.A
33767C-AW-7	FIRSTKEY MORTGAGE TRUST 2015-1		06/01/2022	PAYDOWN		102,648	102,648	99,793	102,292	0	356	0	356	0	102,648	0	0	0	1,625	03/01/2045	1.A
33850T-AC-2	FLAGSTAR MORTGAGE TRUST 2018-1		06/01/2022	PAYDOWN		140,744	140,744	137,753	140,733	0	11	0	11	0	140,744	0	0	0	1,964	03/01/2048	1.A
33851G-AD-7	FLAGSTAR MORTGAGE TRUST 2021-6INV		06/01/2022	PAYDOWN		522,383	522,383	523,818	512,038	0	(1,431)	0	(1,431)	0	522,383	0	0	0	5,419	08/01/2051	1.A
345370-DA-5	FORD MOTOR CO		06/13/2022	VARIOUS		3,700,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(1,300,000)	(1,300,000)	96,146	02/12/2032	3.A FE
345397-B9-3	FORD MOTOR CREDIT CO LLC		05/09/2022	GOLDMAN SACHS & CO		3,260,000	4,000,000	3,999,920	0	0	(93)	0	(93)	0	3,999,827	0	(739,827)	(739,827)	38,989	02/10/2029	3.A FE
35166F-AA-0	FXI HOLDINGS INC		05/24/2022	STIFEL NICHOLAUS & C		953,510	983,000	1,012,490	1,002,007	0	(2,131)	0	(2,131)	0	999,876	0	(46,366)	(46,366)	63,888	11/15/2026	4.C FE
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORP		06/10/2022	PAYDOWN		39,970	39,970	47,165	0	0	(7,195)	0	(7,195)	0	39,970	0	0	0	806	11/10/2040	2.C FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET CORP		06/10/2022	PAYDOWN		31,334	31,334	31,994	31,894	0	(560)	0	(560)	0	31,334	0	0	0	676	07/10/2050	2.A FE
36244W-AA-7	GSAMP TRUST 2006-S5		06/27/2022	PAYDOWN		5,935	5,935	213	106	108	0	0	108	0	213	0	5,721	5,721	1	09/25/2036	3.B FM
36249@-AA-1	GSA GTH I U S GOVT LEA 4.56 15MAY38		06/15/2022	SINKING PAYMENT		44,826	44,826	44,827	44,827	0	0	0	0	0	44,826	0	0	0	852	05/15/2038	1.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36252W-AZ-1	GS MORTGAGE SECURITIES TRUST 2014-GC20		06/01/2022	PAYDOWN		0	0	131,370	34,685	0	(5,891)	0	(5,891)	0	0	0	0	0	8,238	04/01/2047	1.A FE
36261H-AJ-9	GS MORTGAGE-BACKED SECURITIES CORP TRUST		05/12/2022	VARIOUS		8,053,754	8,730,398	8,884,544	0	0	(40,872)	0	(40,872)	0	8,843,672	0	(789,918)	(789,918)	136,127	10/01/2051	1.A
36261M-AB-5	GS MORTGAGE-BACKED SECURITIES CORP TRUST		06/01/2022	PAYDOWN		359,830	359,830	360,055	0	0	(225)	0	(225)	0	359,830	0	0	0	4,150	06/01/2051	1.A
36262D-AA-6	GS MORTGAGE-BACKED SECURITIES CORP TRUST		06/01/2022	PAYDOWN		127,771	127,771	126,014	127,348	0	423	0	423	0	127,771	0	0	0	1,627	07/01/2050	1.A
36262D-AR-9	GS MORTGAGE-BACKED SECURITIES CORP TRUST		06/01/2022	PAYDOWN		31,302	31,302	29,580	0	0	1,722	0	1,722	0	31,302	0	0	0	140	07/01/2050	1.C FE
36263N-AH-8	GS MORTGAGE-BACKED SECURITIES TRUST 2022		06/01/2022	PAYDOWN		371,145	371,145	370,444	0	0	701	0	701	0	371,145	0	0	0	2,957	05/04/2052	1.A FE
36298G-AA-7	GSPA MONETIZATION TRUST		06/09/2022	SINKING PAYMENT		100,918	100,918	102,936	101,878	0	(960)	0	(960)	0	100,918	0	0	0	2,702	10/09/2029	2.A FE
36416U-BG-9	GALTON FUNDING MORTGAGE TRUST 2017-1		06/01/2022	PAYDOWN		288,735	288,735	295,773	290,375	0	(1,640)	0	(1,640)	0	288,735	0	0	0	4,337	07/01/2056	1.A
36418A-AQ-0	GALTON FUNDING MORTGAGE TRUST 2019-2		06/01/2022	PAYDOWN		147,449	147,449	147,980	147,525	0	(76)	0	(76)	0	147,449	0	0	0	1,940	06/01/2059	1.A
36418G-BC-7	GALTON FUNDING MORTGAGE TRUST 2018-2		06/01/2022	PAYDOWN		682,573	682,573	692,811	685,219	0	(2,646)	0	(2,646)	0	682,573	0	0	0	10,781	10/01/2058	1.A
36877*-AA-2	GENCONN ENERGY LLC 4.73 25JUL41		01/25/2022	CALL 100		118,421	118,421	118,421	118,421	0	0	0	0	0	118,421	0	0	0	2,801	07/25/2041	1.G PL
37045V-AU-4	GENERAL MOTORS CO		05/06/2022	JPM SECURITIES-FIXED		2,145,160	2,000,000	2,530,960	2,486,345	0	(29,468)	0	(29,468)	0	2,456,877	0	(311,717)	(311,717)	82,733	10/01/2027	2.C FE
393505-NC-2	CONSECO FINANCE CORP		06/15/2022	PAYDOWN		118,548	118,548	115,909	116,582	0	1,967	0	1,967	0	118,548	0	0	0	3,946	07/15/2027	5.C FE
413707-AA-8	HARRIMACK HOLDINGS LLC		06/01/2022	SINKING PAYMENT		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	1,276	04/01/2031	1.F PL
418056-AZ-0	HASBRO INC		05/17/2022	JPM SECURITIES-FIXED		2,973,758	3,150,000	3,466,103	3,460,030	0	(14,150)	0	(14,150)	0	3,445,879	0	(472,122)	(472,122)	61,425	11/19/2029	2.B FE
436106-AA-6	HOLLYFRONTIER CORP		04/27/2022	EXCHANGE OFFER		7,163,636	6,950,000	7,093,350	7,022,796	0	(4,962)	0	(4,962)	0	7,017,834	0	145,802	145,802	233,645	04/01/2026	2.C FE
45276N-AA-9	IMPERIAL FUND MORTGAGE TRUST 2022-NQM4		06/08/2022	PAYDOWN		40,308	40,308	40,308	0	0	0	0	0	0	40,308	0	0	0	0	06/01/2067	1.A FE
46590K-AN-4	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		06/01/2022	PAYDOWN		0	0	81,090	33,646	0	(2,881)	0	(2,881)	0	0	0	0	0	4,519	01/01/2049	1.A FE
46591F-AY-0	JP MORGAN MORTGAGE TRUST 2019-5		06/01/2022	PAYDOWN		6,056	6,056	5,963	0	0	93	0	93	0	6,056	0	0	0	23	11/01/2049	1.C FE
46591K-BE-2	JP MORGAN MORTGAGE TRUST 2019-8		06/01/2022	PAYDOWN		231,585	231,585	233,720	231,871	0	(286)	0	(286)	0	231,585	0	0	0	3,192	03/01/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST 2020-2		06/01/2022	PAYDOWN		68,667	68,667	69,611	68,848	0	(181)	0	(181)	0	68,667	0	0	0	933	07/01/2050	1.A
46592E-BM-7	JP MORGAN MORTGAGE TRUST 2021-1		06/01/2022	PAYDOWN		288,359	288,359	292,392	291,392	0	(3,033)	0	(3,033)	0	288,359	0	0	0	2,896	06/01/2051	1.A
46592X-AF-1	JP MORGAN MORTGAGE TRUST 2021-13		05/17/2022	VARIOUS		12,319,034	13,353,156	13,545,108	13,533,500	0	(29,725)	0	(29,725)	0	13,503,775	0	(1,184,741)	(1,184,741)	154,755	04/01/2052	1.A
46625M-5R-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		06/01/2022	VARIOUS		0	198,364	111,961	65,460	49,581	0	0	49,581	0	115,041	0	(115,041)	(115,041)	2,239	06/01/2041	4.B FM
46638U-AE-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		06/01/2022	PAYDOWN		0	0	1,298,073	123,007	0	(128,351)	0	(128,351)	0	0	0	0	0	140,176	10/01/2045	1.A FE
46640M-AS-9	JP MORGAN MORTGAGE TRUST 2013-3		06/01/2022	PAYDOWN		607,970	607,970	607,104	607,959	0	11	0	11	0	607,970	0	0	0	8,009	07/01/2043	1.A
46641C-BP-5	JP MORGAN MORTGAGE TRUST 2014-1		06/01/2022	PAYDOWN		296,498	296,498	296,498	296,498	0	0	0	0	0	296,498	0	0	0	3,818	01/01/2044	1.A
46642C-AD-2	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		06/01/2022	PAYDOWN		642,318	642,318	645,931	0	0	(3,613)	0	(3,613)	0	642,318	0	0	0	7,269	07/01/2047	1.A FE
46643A-BG-7	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		06/01/2022	PAYDOWN		0	0	25,713	7,745	0	(1,014)	0	(1,014)	0	0	0	0	0	1,274	09/01/2047	1.A FE
46643P-BG-4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		06/01/2022	PAYDOWN		0	0	17,178	5,235	0	(652)	0	(652)	0	0	0	0	0	1,015	11/01/2047	1.A FE
46643T-BC-5	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		06/01/2022	PAYDOWN		0	0	83,653	26,896	0	(2,367)	0	(2,367)	0	0	0	0	0	4,721	01/01/2048	1.A FE
46643U-DP-1	JP MORGAN TRUST 2015-1		06/01/2022	PAYDOWN		571,514	571,514	565,084	567,433	0	4,081	0	4,081	0	571,514	0	0	0	5,503	12/01/2044	1.A
46644F-AF-8	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		05/20/2022	VARIOUS		526,801	0	2,169,698	646,575	0	(104,392)	0	(104,392)	0	548,086	0	(21,285)	(21,285)	132,113	10/01/2048	1.B FE
46645L-BA-4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		06/01/2022	PAYDOWN		0	0	23,097	10,228	0	(895)	0	(895)	0	0	0	0	0	1,335	03/03/2049	1.A FE
46646R-AL-7	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		06/01/2022	PAYDOWN		0	0	15,425	7,803	0	(531)	0	(531)	0	0	0	0	0	789	12/01/2049	1.A FE
46649C-AA-1	JP MORGAN MORTGAGE TRUST 2018-4		06/01/2022	PAYDOWN		58,713	58,713	58,310	58,677	0	37	0	37	0	58,713	0	0	0	783	10/01/2048	1.A
46649K-AN-5	JP MORGAN MORTGAGE TRUST 2018-5		06/01/2022	PAYDOWN		40,362	40,362	41,371	40,690	0	(328)	0	(328)	0	40,362	0	0	0	589	10/01/2048	1.A
46650H-AW-8	JP MORGAN MORTGAGE TRUST 2019-1		06/01/2022	PAYDOWN		12,842	12,842	12,858	0	0	(16)	0	(16)	0	12,842	0	0	0	72	05/01/2049	1.A FE
46650J-AG-9	JP MORGAN MORTGAGE TRUST 2018-6		06/01/2022	PAYDOWN		474,148	474,148	484,520	475,349	0	(1,201)	0	(1,201)	0	474,148	0	0	0	6,756	12/01/2048	1.A
46650M-AN-7	JP MORGAN MORTGAGE TRUST 2018-8		06/01/2022	PAYDOWN		198,242	198,242	202,919	198,331	0	(89)	0	(89)	0	198,242	0	0	0	3,264	01/01/2049	1.A
46650P-AC-4	J.P. MORGAN MORTGAGE TRUST 2019-LTV1		04/01/2022	PAYDOWN		26,475	26,475	27,100	26,479	0	(3)	0	(3)	0	26,475	0	0	0	349	06/01/2049	1.A
46650P-BA-7	J.P. MORGAN MORTGAGE TRUST 2019-LTV1		06/01/2022	PAYDOWN		555,358	555,358	571,498	558,970	0	(3,612)	0	(3,612)	0	555,358	0	0	0	8,827	06/01/2049	1.A
46651A-AQ-5	JP MORGAN MORTGAGE TRUST 2019-LTV2		06/01/2022	PAYDOWN		171,849	171,849	172,896	171,895	0	(46)	0	(46)	0	171,849	0	0	0	2,325	12/01/2049	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST 2019-6		06/01/2022	PAYDOWN		124,338	124,338	125,815	124,472	0	(134)	0	(134)	0	124,338	0	0	0	1,614	12/01/2049	1.A
46651F-AQ-4	JP MORGAN MORTGAGE TRUST 2019-HYB1		06/01/2022	PAYDOWN		347,517	347,517	347,257	347,498	0	19	0	19	0	347,517	0	0	0	4,195	10/01/2049	1.A
46651G-AR-0	JP MORGAN MORTGAGE TRUST 2019-7		06/01/2022	PAYDOWN		151,064	151,064	152,480	151,317	0	(253)	0	(253)	0	151,064	0	0	0	2,171	02/01/2050	1.A
46651G-AZ-2	JP MORGAN MORTGAGE TRUST 2019-7		06/01/2022	PAYDOWN		10,077	10,077	8,962	0	0	1,115	0	1,115	0	10,077	0	0	0	23	02/01/2050	1.A FE
46651Y-AC-4	JP MORGAN MORTGAGE TRUST 2019-9		06/01/2022	PAYDOWN		438,626	438,626	444,794	440,344	0	(1,718)	0	(1,718)	0	438,626	0	0	0	6,261	05/01/2050	1.A
46653Q-AF-2	J.P. MORGAN MORTGAGE TRUST 2021-14		05/20/2022	VARIOUS		26,318,422	28,399,384	28,630,129	28,629,171	0	(16,900)	0	(16,900)	0	28,612,271	0	(2,293,849)	(2,293,849)	338,392	05/01/2052	1.A FE
46654K-AF-4	JP MORGAN MORTGAGE TRUST 2021-11		05/17/2022	VARIOUS		12,373,816	13,430,105	13,711,298	13,703,028	0	(20,772)	0	(20,772)	0	13,682,256	0	(1,308,439)	(1,308,439)	155,740	01/01/2052	1.A
46654T-AC-2	J.P. MORGAN MORTGAGE TRUST 2021-15		06/01/2022	PAYDOWN		229,623	229,623	229,408	229,408	0	215	0	215	0	229,623	0	0	0	2,388	06/01/2052	1.A FE
46654W-AE-1	J.P. MORGAN MORTGAGE TRUST 2022-1		06/01/2022	PAYDOWN		311,644	311,644	302,197	0	0	9,447	0	9,447	0	311,644	0	0	0	2,593	07/01/2052	1.A FE
477164-AB-3	JETBLUE 2020-1 CLASS B PASS THROUGH TRUS		05/15/2022	SINKING PAYMENT		98,183	98,183	112,174	110,901	0	(12,719)	0	(12,719)	0	98,183	0	0	0	3,805	11/15/2028	2.C FE
477165-AA-2	JETBLUE 2019-1 CLASS B PASS THROUGH TRUS		05/15/2022	SINKING PAYMENT		83,492	83,492	95,390	94,109	0	(10,617)	0	(10,617)	0	83,492	0	0	0	3,340	11/15/2027	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
48128K-AV-3	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU		06/01/2022	PAYDOWN		0	0	403,863	222,738	0	(15,800)	0	(15,800)	0	0	0	0	0	26,450	07/01/2050	1.A FE
48128Y-AY-7	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU		06/01/2022	PAYDOWN		0	0	6,696	4,816	0	(236)	0	(236)	0	0	0	0	0	371	03/01/2052	1.A FE
48129R-BC-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		06/01/2022	PAYDOWN		0	0	6,044	4,743	0	(219)	0	(219)	0	0	0	0	0	336	11/01/2052	1.A FE
49308V-AF-4	KEY COMMERCIAL MORTGAGE SECURITIES TRUST		06/01/2022	PAYDOWN		0	0	33,066	29,107	0	(1,343)	0	(1,343)	0	0	0	0	0	2,093	09/02/2052	1.A FE
494368-CC-5	KIMBERLY-CLARK CORP		05/06/2022	CITIGROUP GLOBAL MKT		2,177,100	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(322,900)	(322,900)	17,135	09/15/2027	1.F FE
50190D-AL-0	LCCM 2017-LC26		06/01/2022	PAYDOWN		0	0	129,891	80,068	0	(7,353)	0	(7,353)	0	0	0	0	0	9,247	07/03/2050	1.A FE
54246#-AA-5	LONG BEACH JUDICIAL PA 6.88 31DEC47		06/30/2022	SINKING PAYMENT		26,037	26,037	26,814	26,722	0	(685)	0	(685)	0	26,037	0	0	0	896	12/31/2047	1.E
548661-DY-0	LOWE'S COS INC		05/24/2022	BNP PARIBAS SEC CORP		2,876,720	3,500,000	3,486,595	3,488,041	0	517	0	517	0	3,488,557	0	(611,837)	(611,837)	36,526	10/15/2030	2.A FE
55284T-AA-5	MFA 2022-INV1 TRUST		06/01/2022	PAYDOWN		288,440	288,440	285,656	0	0	2,785	0	2,785	0	288,440	0	0	0	1,898	04/01/2066	1.A FE
55400E-AA-7	MVW 2020-1 LLC		06/20/2022	PAYDOWN		308,288	308,288	310,283	309,379	0	(1,091)	0	(1,091)	0	308,288	0	0	0	2,209	10/20/2037	1.A FE
56844X-BG-3	SIGNAL PEAK CLO 2 LLC		04/20/2022	PAYDOWN		168,462	168,462	167,788	0	0	674	0	674	0	168,462	0	0	0	520	04/20/2029	1.A FE
579780-AQ-0	MCCORMICK & CO INC/MD		06/08/2022	PERSHING & COMPANY		2,622,750	3,000,000	2,989,740	2,991,256	0	426	0	426	0	2,991,682	0	(368,932)	(368,932)	48,958	04/15/2030	2.B FE
585498-BH-0	MELLO MORTGAGE CAPITAL ACCEPTANCE 2018-M		06/01/2022	PAYDOWN		41,151	41,151	40,339	40,934	0	216	0	216	0	41,151	0	0	0	645	03/01/2048	1.A
59010R-AA-2	MERLIN AVIATION HOLDINGS DAC		06/15/2022	PAYDOWN		772	772	742	767	0	5	0	5	0	772	0	0	0	15	12/15/2032	3.A FE
594918-BQ-6	MICROSOFT CORP		05/09/2022	CITIGROUP GLOBAL MKT		3,986,800	4,000,000	3,988,040	3,997,086	0	623	0	623	0	3,997,709	0	(10,909)	(10,909)	60,667	08/08/2023	1.A FE
599808-BJ-0	MILL CITY MORTGAGE TRUST 2015-2		05/10/2022	BMOCM/BONDS		8,568,546	8,777,000	9,473,674	9,157,516	0	(118,748)	0	(118,748)	0	9,038,768	0	(470,222)	(470,222)	141,196	09/01/2057	1.A
610202-BR-3	MONONGAHELA POWER CO		05/11/2022	MORGAN STANLEY & CO		6,779,006	7,000,000	7,518,350	7,454,503	0	(30,749)	0	(30,749)	0	7,423,754	0	(644,748)	(644,748)	122,869	05/15/2027	1.G FE
61690A-AF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	16,414	6,365	0	(747)	0	(747)	0	0	0	0	0	873	12/01/2047	1.A FE
61690V-BA-5	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	11,908	4,466	0	(569)	0	(569)	0	0	0	0	0	635	10/01/2048	1.A FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST 2016-BNK2		06/01/2022	PAYDOWN		0	0	23,181	11,730	0	(794)	0	(794)	0	0	0	0	0	1,269	11/01/2049	1.A FE
61691A-BM-4	MORGAN STANLEY CAPITAL I TRUST 2015-UBS8		06/01/2022	PAYDOWN		0	0	28,797	11,598	0	(1,113)	0	(1,113)	0	0	0	0	0	1,852	12/01/2048	1.A FE
61691G-AT-7	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	15,677	7,860	0	(568)	0	(568)	0	0	0	0	0	824	12/01/2049	1.A FE
61691J-AW-4	MORGAN STANLEY CAPITAL I TRUST 2017-H1		06/01/2022	PAYDOWN		0	0	59,203	31,136	0	(2,605)	0	(2,605)	0	0	0	0	0	3,932	06/01/2050	1.A FE
61761A-AA-6	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	1,866,793	33,829	0	(37,809)	0	(37,809)	0	0	0	0	0	136,915	08/01/2045	1.A FE
61761D-AJ-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	1,238,257	67,259	0	(67,395)	0	(67,395)	0	0	0	0	0	131,917	11/01/2045	1.A FE
61764P-BV-3	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	23,457	7,609	0	(924)	0	(924)	0	0	0	0	0	1,299	12/01/2047	1.A FE
61765L-AV-2	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	66,834	24,443	0	(2,328)	0	(2,328)	0	0	0	0	0	3,956	05/01/2048	1.A FE
61766C-AH-2	MORGAN STANLEY CAPITAL I TRUST 2016-UBS9		06/01/2022	PAYDOWN		0	0	259,516	112,732	0	(8,855)	0	(8,855)	0	0	0	0	0	14,524	03/01/2049	1.A FE
61766E-BF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	15,135	6,873	0	(612)	0	(612)	0	0	0	0	0	838	05/01/2049	1.A FE
61766L-BT-5	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	38,283	17,894	0	(1,521)	0	(1,521)	0	0	0	0	0	2,173	01/01/2049	1.A FE
61766N-BC-8	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	31,374	14,887	0	(1,102)	0	(1,102)	0	0	0	0	0	2,052	09/01/2049	1.A FE
61766R-BA-3	MORGAN STANLEY BANK OF AMERICA MERRILL L		06/01/2022	PAYDOWN		0	0	22,549	11,403	0	(836)	0	(836)	0	0	0	0	0	1,242	11/01/2049	1.A FE
61911B-AA-3	MORTGAGE EQUITY CONVERSION ASSET TRUST 2		06/01/2022	PAYDOWN		62,385	62,385	61,283	62,385	0	0	0	0	0	62,385	0	0	0	1,082	07/01/2060	3.B FE
61946F-AA-3	MOSAIC SOLAR LOAN TRUST 2018-1		06/20/2022	PAYDOWN		60,950	60,950	60,947	60,949	0	1	0	1	0	60,950	0	0	0	1,011	06/22/2043	1.F FE
62927#-AH-9	NFL VENTURES L P 3.86 15APR41		04/15/2022	SINKING PAYMENT		59,513	59,513	59,513	59,513	0	0	0	0	0	59,513	0	0	0	1,149	04/15/2041	1.E FE
62942K-AA-4	NRP MORTGAGE TRUST 2013-1		06/01/2022	PAYDOWN		75,749	75,749	74,045	0	0	1,704	0	1,704	0	75,749	0	0	0	308	07/01/2043	1.A FE
62942K-AG-1	NRP MORTGAGE TRUST 2013-1		06/01/2022	PAYDOWN		34,523	34,523	33,385	34,405	0	118	0	118	0	34,523	0	0	0	435	07/01/2043	1.A
63935B-AB-9	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		05/19/2022	BANC/AMERICA SECUR.L		5,524,688	6,000,000	6,205,781	6,200,886	0	(13,755)	0	(13,755)	0	6,187,131	0	(662,444)	(662,444)	73,207	01/15/2069	1.C FE
63939E-AD-5	NAVIENT PRIVATE EDUCATION LOAN TRUST 201		06/30/2022	BANC/AMERICA SECUR.L		1,501,875	1,500,000	1,551,563	1,532,221	0	(3,367)	0	(3,367)	0	1,528,854	0	(26,979)	(26,979)	18,236	11/15/2030	1.A FE
63941T-AA-4	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		06/15/2022	PAYDOWN		394,932	394,932	399,097	397,393	0	(2,461)	0	(2,461)	0	394,932	0	0	0	2,733	05/15/2069	1.A FE
64033A-AA-2	NELNET STUDENT LOAN TRUST 2012-4		06/27/2022	PAYDOWN		833,196	833,196	796,483	807,242	0	25,953	0	25,953	0	833,196	0	0	0	3,553	09/27/2038	1.A FE
64034E-AA-3	NELNET STUDENT LOAN TRUST 2019-5		06/25/2022	PAYDOWN		300,714	300,714	313,494	310,884	0	(10,170)	0	(10,170)	0	300,714	0	0	0	3,150	10/25/2067	1.A FE
64829F-AJ-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		06/01/2022	PAYDOWN		92,246	92,246	96,504	93,831	0	(1,585)	0	(1,585)	0	92,246	0	0	0	1,846	03/01/2056	1.A
64829G-AL-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		06/01/2022	PAYDOWN		370,962	370,962	381,923	374,585	0	(3,623)	0	(3,623)	0	370,962	0	0	0	7,453	11/02/2035	1.D FE
64829L-BM-9	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016		06/01/2022	PAYDOWN		126,351	126,351	127,852	126,524	0	(173)	0	(173)	0	126,351	0	0	0	2,500	11/01/2056	1.A
65536W-AA-3	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE		06/27/2022	PAYDOWN		0	5,756	1,802	1,802	0	0	0	0	0	1,802	0	(1,802)	(1,802)	0	08/25/2036	1.D FM
67117J-AC-1	OBX 2021-INV3 TRUST		06/01/2022	PAYDOWN		391,541	391,541	390,379	0	0	1,162	0	1,162	0	391,541	0	0	0	3,198	10/01/2051	1.A FE
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU		06/20/2022	PAYDOWN		14,988	14,988	14,524	0	0	464	0	464	0	14,988	0	0	0	131	11/20/2051	1.A FE
67648B-AB-8	OCEANVIEW MORTGAGE TRUST 2022-INV1		06/01/2022	PAYDOWN		115,260	115,260	114,257	0	0	1,002	0	1,002	0	115,260	0	0	0	1,012	12/01/2051	1.A FE
677071-AM-4	OHANA MILITARY COMMUNITIES LLC		04/01/2022	SINKING PAYMENT		146,250	146,250	131,293	141,155	0	5,095	0	5,095	0	146,250	0	0	0	3,994	10/01/2026	1.D FE
68267D-AA-4	ONEMAIN FINANCIAL ISSUANCE TRUST 2019-1		05/14/2022	PAYDOWN		293,425	293,425	296,084	293,425	0	0	0	0	0	293,425	0	0	0	3,518	02/14/2031	1.A FE
682691-AB-6	ONEMAIN FINANCE CORP		05/09/2022	GOLDMAN SACHS & CO		2,583,750	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(416,250)	(416,250)	93,042	01/15/2027	3.B FE
68389X-BU-8	ORACLE CORP		05/11/2022	BARCLAYS CAPITAL FIX		6,458,900	7,000,000	6,984,950	6,988,267	0	802	0	802	0	6,989,069	0	(530,169)	(530,169)	120,867	04/01/2027	2.A FE
69343F-AA-5	PHEAA STUDENT LOAN TRUST 2016-1		06/27/2022	PAYDOWN		245,889	245,889	235,131	237,513	0	8,376	0	8,376	0	245,889	0	0	0	1,468	09/25/2065	1.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69371V-AA-5	PSMC 2018-1 TRUST		06/01/2022	PAYDOWN		55,714	55,714	55,357	55,708	0	6	0	6	0	55,714	0	0	0	752	02/01/2048	1.A
713448-CT-3	PEPSICO INC		06/22/2022	SG AMERICAS SECURITI		3,582,475	3,650,000	3,634,816	3,644,428	0	767	0	767	0	3,645,194	0	(62,719)	(62,719)	65,244	04/30/2025	1.E FE
713448-ES-3	PEPSICO INC		06/21/2022	BK OF NY/MIZUHO SECU		5,888,545	6,500,000	6,770,725	6,726,169	0	(12,450)	0	(12,450)	0	6,713,719	0	(825,174)	(825,174)	136,049	03/19/2030	1.E FE
718549-AE-8	PHILLIPS 66 PARTNERS LP		05/05/2022	EXCHANGE OFFER		2,914,269	3,000,000	2,979,090	2,980,847	0	224	0	224	0	2,981,071	0	(66,802)	(66,802)	87,383	10/01/2046	2.C FE
72650T-AA-6	PLAINS END FINANCING LLC		04/15/2022	SINKING PAYMENT		75,965	75,965	71,977	74,428	0	1,537	0	1,537	0	75,965	0	0	0	2,283	04/15/2028	3.A FE
72703P-AB-9	PLANET FITNESS MASTER ISSUER LLC		06/05/2022	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	175	09/05/2048	2.C FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER LLC		06/05/2022	PAYDOWN		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	130	12/05/2051	2.C FE
74387Y-AD-5	PROVIDENT FUNDING MORTGAGE TRUST 2021-1		06/01/2022	PAYDOWN		346,782	346,782	345,915	345,980	0	801	0	801	0	346,782	0	0	0	2,887	04/01/2051	1.A
744448-CV-1	PUBLIC SERVICE CO OF COLORADO		06/09/2022	WELLS FARGO SECS LLC		5,382,592	6,400,000	6,212,864	6,223,795	0	7,608	0	7,608	0	6,231,402	0	(848,810)	(848,810)	59,333	06/15/2031	1.E FE
747262-AU-7	QVC INC		05/10/2022	JPM SECURITIES-FIXED		5,490,000	6,000,000	5,964,150	5,985,098	0	1,503	0	1,503	0	5,986,601	0	(496,601)	(496,601)	198,025	02/15/2025	3.A FE
74841C-AB-7	ROCKET MORTGAGE LLC / ROCKET MORTGAGE CO		06/21/2022	RBC CAPITAL MARKETS		1,500,000	2,000,000	1,996,250	1,996,584	0	145	0	145	0	1,996,730	0	(496,730)	(496,730)	62,861	03/01/2031	3.A FE
74955D-AB-7	RGS AEGCO FUNDING CORP		06/07/2022	SINKING PAYMENT		54,979	54,979	58,822	55,303	0	(324)	0	(324)	0	54,979	0	0	0	2,696	12/07/2022	2.A FE
74981C-AA-9	RUN 2022-NQM1 TRUST		06/01/2022	PAYDOWN		130,178	130,178	129,148	0	0	1,030	0	1,030	0	130,178	0	0	0	955	03/01/2067	1.A FE
75409X-AA-4	RATE MORTGAGE TRUST 2021-HB1		06/01/2022	PAYDOWN		227,848	227,848	227,238	227,239	0	609	0	609	0	227,848	0	0	0	2,344	12/01/2051	1.A FE
75410R-AJ-5	RATE MORTGAGE TRUST 2022-J1		06/01/2022	PAYDOWN		435,312	435,312	429,702	0	0	5,610	0	5,610	0	435,312	0	0	0	2,402	01/01/2052	1.A FE
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURITIES TRUST		06/01/2022	PAYDOWN		0	0	13,850	6,070	0	(432)	0	(432)	0	0	0	0	0	823	10/01/2048	1.A FE
78442G-FJ-0	SLM STUDENT LOAN TRUST 2003-1		06/15/2022	PAYDOWN		29,725	29,725	27,644	28,582	0	1,143	0	1,143	0	29,725	0	0	0	168	06/15/2037	2.C FE
78442G-JH-0	SLM STUDENT LOAN TRUST 2003-10		06/21/2022	VARIOUS		9,683,185	10,000,000	10,043,750	10,038,800	0	(4,153)	0	(4,153)	0	10,034,647	0	(351,462)	(351,462)	65,450	12/17/2068	1.B FE
78443B-AK-2	SLM STUDENT LOAN TRUST 2006-10		04/25/2022	PAYDOWN		121,743	121,743	107,895	113,774	0	7,969	0	7,969	0	121,743	0	0	0	252	03/25/2044	1.F FE
78443C-AP-9	SLM PRIVATE CREDIT STUDENT LOAN TRUST 20		06/30/2022	CALL 100		450,000	450,000	449,438	450,000	0	0	0	0	0	450,000	0	0	0	7,152	03/15/2033	2.A FE
78448D-AE-7	SLM PRIVATE EDUCATION LOAN TRUST 2014-A		04/15/2022	PAYDOWN		3,491,907	3,491,907	3,431,618	3,491,907	0	0	0	0	0	3,491,907	0	0	0	40,739	11/15/2044	1.A FE
80290C-AS-3	SANTANDER BANK AUTO CREDIT-LINKED NOTES		06/15/2022	PAYDOWN		237,086	237,086	237,086	0	0	0	0	0	0	237,086	0	0	0	452	05/15/2032	2.B FE
80306A-AC-4	SAPPHIRE AVIATION FINANCE I LTD	D	05/15/2022	PAYDOWN		703,838	703,838	703,834	703,835	0	3	0	3	0	703,838	0	0	0	122,939	03/15/2040	5.B FE
805564-GA-3	SAXON ASSET SECURITIES TR 2000-2 MORT LN		06/01/2022	PAYDOWN		18,147	40,457	32,770	38,623	0	1,834	0	1,834	0	40,457	0	(22,310)	(22,310)	709	07/01/2030	2.B FM
81211K-AU-4	SEALED AIR CORP		04/20/2022	CA_CASH_CLOSE		1,021,610	1,000,000	987,500	997,766	0	561	0	561	0	998,328	0	1,672	1,672	50,631	04/01/2023	3.B FE
81744N-AH-3	SEQUOIA MORTGAGE TRUST 2012-6		06/01/2022	PAYDOWN		168,698	168,698	170,385	168,698	0	0	0	0	0	168,698	0	0	0	2,351	12/01/2042	1.A FM
81744Y-AA-4	SEQUOIA MORTGAGE TRUST 2013-4		06/01/2022	PAYDOWN		106,211	106,211	98,577	0	0	7,634	0	7,634	0	106,211	0	0	0	349	04/01/2043	1.A FE
81745A-AF-4	SEQUOIA MORTGAGE TRUST 2013-5		06/01/2022	PAYDOWN		221,122	221,122	217,252	220,968	0	154	0	154	0	221,122	0	0	0	3,011	05/01/2043	1.A
81745E-AD-1	SEQUOIA MORTGAGE TRUST 2013-8		06/01/2022	PAYDOWN		124,576	124,576	123,252	124,507	0	68	0	68	0	124,576	0	0	0	1,663	06/01/2043	1.A
81745L-BN-2	SEQUOIA MORTGAGE TRUST 2014-4		06/01/2022	PAYDOWN		97,077	97,077	97,601	97,085	0	(9)	0	(9)	0	97,077	0	0	0	1,749	11/01/2044	1.A
81745M-AE-1	SEQUOIA MORTGAGE TRUST 2013-2		06/01/2022	PAYDOWN		266,594	266,594	265,928	266,592	0	3	0	3	0	266,594	0	0	0	3,998	02/01/2043	1.A
81745Q-AA-0	SEQUOIA MORTGAGE TRUST 2015-1		06/01/2022	PAYDOWN		115,921	115,921	116,596	102,303	0	477	0	477	0	115,921	0	0	0	1,558	01/01/2045	1.A
81745X-AG-2	SEQUOIA MORTGAGE TRUST 2017-4		06/01/2022	PAYDOWN		108,000	108,000	108,338	108,025	0	(25)	0	(25)	0	108,000	0	0	0	1,562	07/01/2047	1.A
81746R-CB-3	SEQUOIA MORTGAGE TRUST 2016-2		06/01/2022	PAYDOWN		173,015	173,015	173,177	173,050	0	(36)	0	(36)	0	173,015	0	0	0	2,558	08/01/2046	1.A
81746V-AU-4	SEQUOIA MORTGAGE TRUST 2018-3		06/01/2022	PAYDOWN		51,803	51,803	51,155	51,750	0	53	0	53	0	51,803	0	0	0	650	03/01/2048	1.A
81747J-AA-4	SEQUOIA MORTGAGE TRUST 2018-6		06/01/2022	PAYDOWN		106,124	106,124	107,716	106,160	0	(36)	0	(36)	0	106,124	0	0	0	1,448	07/01/2048	1.A
81748C-AA-8	SEQUOIA MORTGAGE TRUST 2021-9		06/01/2022	PAYDOWN		616,656	616,656	618,198	618,195	0	(1,539)	0	(1,539)	0	616,656	0	0	0	6,850	01/01/2052	1.A FE
82280Q-BZ-3	SHELLPOINT CO-ORIGINATOR TRUST 2015-1		06/01/2022	PAYDOWN		152,096	152,096	148,788	151,358	0	738	0	738	0	152,096	0	0	0	2,198	08/01/2045	1.A
82280Q-CB-5	SHELLPOINT CO-ORIGINATOR TRUST 2015-1		06/01/2022	PAYDOWN		133,679	133,679	133,199	133,523	0	156	0	156	0	133,679	0	0	0	1,932	08/01/2045	1.A
826525-AA-5	SIERRA TIMESHARE 2020-2 RECEIVABLES FUND		06/20/2022	PAYDOWN		267,387	267,387	267,334	267,364	0	23	0	23	0	267,387	0	0	0	1,455	07/20/2037	1.A FE
82652T-AB-1	SIERRA TIMESHARE 2022-1 RECEIVABLES FUND		06/20/2022	PAYDOWN		774,750	774,750	774,713	0	0	37	0	37	0	774,750	0	0	0	4,177	10/20/2038	1.F FE
82667C-AA-3	SIGNAL RAIL I LLC		06/17/2022	PAYDOWN		27,086	27,086	27,073	27,073	0	13	0	13	0	27,086	0	0	0	252	08/17/2051	1.F FE
83406T-AB-8	SOFI PROFESSIONAL LOAN PROGRAM 2020-ATRU		06/15/2022	PAYDOWN		432,041	432,041	432,041	0	0	0	0	0	0	432,041	0	0	0	2,558	05/15/2046	1.A FE
835898-AH-0	SOTHEBY'S		06/07/2022	BNP PARIBAS SEC CORP		1,955,000	2,000,000	2,032,415	2,022,934	0	(3,197)	0	(3,197)	0	2,019,737	0	(64,737)	(64,737)	77,028	10/15/2027	4.A FE
83715R-AH-5	SOUTH CAROLINA STUDENT LOAN CORP 2015-A		06/27/2022	PAYDOWN		304,287	304,287	305,666	305,380	0	(1,093)	0	(1,093)	0	304,287	0	0	0	2,251	01/25/2036	1.F FE
85172F-AS-8	ONEMAIN FINANCE CORP		06/01/2022	CALL 104.438		1,044,380	1,000,000	998,125	998,612	0	45,768	0	45,768	0	1,044,380	0	0	0	44,375	06/01/2025	3.B FE
85208N-AD-2	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM		06/20/2022	SINKING PAYMENT		187,496	187,496	187,496	187,496	0	0	0	0	0	187,496	0	0	0	4,469	03/20/2025	2.A FE
85234#-AB-1	STADIUM FDG TR 5.0 01APR39		04/01/2022	CALL 100		62,366	62,366	62,366	62,366	0	0	0	0	0	62,366	0	0	0	1,559	04/01/2039	2.C PL
86213C-AB-1	STORE MASTER FUNDING I LLC		06/20/2022	PAYDOWN		6,250	6,250	6,247	6,250	0	0	0	0	0	6,250	0	0	0	109	04/20/2045	1.E FE
87267C-AA-6	TRP 2021 LLC		06/17/2022	PAYDOWN		32,768	32,768	32,761	32,761	0	6	0	6	0	32,768	0	0	0	283	06/19/2051	1.F FE
87342R-AH-7	TACO BELL FUNDING LLC		05/25/2022	PAYDOWN		15,000	15,000	14,739	10,008	0	261	0	261	0	15,000	0	0	0	143	08/25/2051	2.B FE
87612*-AA-5	TARGET (WASH DC) CTL 0.01 15JAN41		06/15/2022	SINKING PAYMENT		15,848	15,848	16,006	15,993	0	(145)	0	(145)	0	15,848	0	0	0	289	01/15/2041	1.F
88033G-CX-6	TENET HEALTHCARE CORP		06/03/2022	CREDIT SUISSE FIRST		1,990,000	2,000,000	2,052,500	2,026,034	0	(5,257)	0	(5,257)	0	2,020,777	0	(30,777)	(30,777)	106,250	02/01/2027	4.A FE
88159D-AA-3	TES 2017-1 LLC		04/20/2022	PAYDOWN		45,595	45,595	45,589	45,595	0	0	0	0	0	45,595	0	0	0	987	10/20/2047	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88603U-AA-7	THRUST ENGINE LEASING 2021 DAC		06/15/2022	PAYDOWN		30,164	30,164	30,163	30,163	0	1	0	1	0	30,164	0	0	0	523	07/15/2040	1.F FE
89171V-AC-1	TOWD POINT MORTGAGE TRUST 2015-5		06/01/2022	PAYDOWN		2,792,876	2,792,876	2,796,236	2,793,185	0	(309)	0	(309)	0	2,792,876	0	0	0	40,979	05/01/2055	1.A
89172H-AC-1	TOWD POINT MORTGAGE TRUST 2015-3		06/01/2022	PAYDOWN		2,739,912	2,739,912	2,738,628	2,739,753	0	159	0	159	0	2,739,912	0	0	0	44,230	03/01/2054	1.A
89172Y-AE-0	TOWD POINT MORTGAGE TRUST 2016-3		05/10/2022	BMOCM/BONDS		13,984,725	14,055,000	14,915,869	14,862,220	0	(123,073)	0	(123,073)	0	14,739,147	0	(754,422)	(754,422)	256,391	04/01/2056	1.A
89683L-AA-8	TRP - TRIP RAIL MASTER FUNDING LLC		06/17/2022	PAYDOWN		33,655	33,655	33,641	33,645	0	9	0	9	0	33,655	0	0	0	301	06/19/2051	1.F FE
90272*-AA-0	UHC (SENIOR NT) CTL PA 3.5 15MAY33		06/15/2022	SINKING PAYMENT		43,005	43,005	43,005	43,005	0	0	0	0	0	43,005	0	0	0	586	05/15/2033	1.F
90276W-AT-4	UBS COMMERCIAL MORTGAGE TRUST 2017-C7		06/01/2022	PAYDOWN		0	0	19,455	11,923	0	(796)	0	(796)	0	0	0	0	0	1,144	12/01/2050	1.A FE
90276Y-AF-0	UBS COMMERCIAL MORTGAGE TRUST 2019-C16		06/01/2022	PAYDOWN		0	0	13,783	9,896	0	(542)	0	(542)	0	0	0	0	0	811	04/01/2052	1.A FE
90278K-BB-6	UBS COMMERCIAL MORTGAGE TRUST 2018-C14		06/01/2022	PAYDOWN		0	0	16,877	12,083	0	(584)	0	(584)	0	0	0	0	0	961	12/01/2051	1.A FE
90278L-AZ-2	UBS COMMERCIAL MORTGAGE TRUST 2018-C15		06/01/2022	PAYDOWN		0	0	9,974	7,610	0	(511)	0	(511)	0	0	0	0	0	874	12/01/2051	1.A FE
90278M-BB-2	UBS COMMERCIAL MORTGAGE TRUST		06/01/2022	PAYDOWN		0	0	15,011	11,752	0	(537)	0	(537)	0	0	0	0	0	820	10/01/2052	1.A FE
90345W-AA-2	US AIRWAYS 2012-1 CLASS A PASS THROUGH T		04/01/2022	SINKING PAYMENT		43,803	43,803	47,708	44,599	0	(796)	0	(796)	0	43,803	0	0	0	1,292	10/01/2024	2.A FE
90345W-AD-6	US AIRWAYS 2012-2 CLASS A PASS THROUGH T		06/03/2022	SINKING PAYMENT		81,329	81,329	81,912	81,536	0	(208)	0	(208)	0	81,329	0	0	0	1,881	06/03/2025	3.B FE
90346W-AA-1	US AIRWAYS 2013-1 CLASS A PASS THROUGH T		05/15/2022	SINKING PAYMENT		83,391	83,391	85,475	83,821	0	(430)	0	(430)	0	83,391	0	0	0	1,647	11/15/2025	3.A FE
90353D-BA-2	UBS COMMERCIAL MORTGAGE TRUST 2018-C12		06/01/2022	PAYDOWN		0	0	108,983	73,836	0	(3,030)	0	(3,030)	0	0	0	0	0	5,565	08/01/2051	1.A FE
90354P-AA-5	ITE RAIL FUND LEVERED LP		06/28/2022	PAYDOWN		82,914	82,914	82,505	53,285	0	406	0	406	0	82,914	0	0	0	758	06/28/2051	1.F FE
909287-AA-2	UAL 2007-1 PASS THROUGH TRUST		05/25/2022	CALL 100		878,475	878,475	945,014	883,320	0	(4,845)	0	(4,845)	0	878,475	0	0	0	57,430	07/02/2022	3.C FE
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A PASS THRO		04/15/2022	SINKING PAYMENT		84,688	84,688	85,111	85,049	0	(362)	0	(362)	0	84,688	0	0	0	2,488	10/15/2027	1.G FE
90932E-AA-1	UNITED AIRLINES 2016-2 CLASS AA PASS THR		04/07/2022	SINKING PAYMENT		132,155	132,155	132,155	132,155	0	0	0	0	0	132,155	0	0	0	1,900	10/07/2028	1.G FE
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PASS THRO		05/01/2022	SINKING PAYMENT		120,400	120,400	120,400	120,400	0	0	0	0	0	120,400	0	0	0	2,107	05/01/2028	3.A FE
90932P-AB-4	UNITED AIRLINES 2014-1 CLASS B PASS THRO		04/11/2022	MATURITY		4,117,079	4,117,079	4,122,225	4,117,079	0	0	0	0	0	4,117,079	0	0	0	97,781	04/11/2022	3.B FE
90933J-AA-9	UNITED AIRLINES 2016-2 CLASS B PASS THRO		04/07/2022	SINKING PAYMENT		336,983	336,983	326,378	331,023	0	5,960	0	5,960	0	336,983	0	0	0	6,150	10/07/2025	3.A FE
911312-BS-4	UNITED PARCEL SERVICE INC		04/07/2022	U.S. BANCORP INVESTM		1,900,500	2,000,000	2,055,120	2,053,067	0	(327)	0	(327)	0	2,052,739	0	(152,239)	(152,239)	41,556	09/01/2049	1.G FE
91474@-AA-2	UNIVERSITY OF MICHIGAN		06/15/2022	SINKING PAYMENT		49,098	49,098	49,098	49,098	0	0	0	0	0	49,098	0	0	0	626	06/15/2039	1.B
92538U-AA-9	VERUS SECURITIZATION TRUST 2022-3		06/01/2022	PAYDOWN		208,022	208,022	207,730	0	0	293	0	293	0	208,022	0	0	0	1,179	02/01/2067	1.A FE
92890K-BD-6	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C22		06/01/2022	PAYDOWN		0	0	29,618	10,230	0	(1,329)	0	(1,329)	0	0	0	0	0	1,982	09/01/2057	1.A FE
92890N-AA-7	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C10		06/01/2022	PAYDOWN		0	0	170,625	20,454	0	(7,708)	0	(7,708)	0	0	0	0	0	12,026	12/01/2045	1.A FE
92930R-AF-9	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C9		06/01/2022	PAYDOWN		0	0	826,156	81,775	0	(47,660)	0	(47,660)	0	0	0	0	0	63,007	11/01/2045	1.A FE
92939K-AH-1	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C24		06/01/2022	PAYDOWN		0	0	22,953	6,978	0	(913)	0	(913)	0	0	0	0	0	1,359	11/01/2047	1.C FE
929766-WV-1	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		06/01/2022	PAYDOWN		16,396	16,396	10,362	10,362	0	0	0	0	0	10,362	0	6,034	6,034	368	10/01/2041	1.A FM
949831-AS-0	WELLS FARGO MORTGAGE BACKED SECURITIES 2		06/01/2022	PAYDOWN		57,580	57,580	58,138	57,619	0	(39)	0	(39)	0	57,580	0	0	0	818	07/01/2049	1.A
94988D-AN-0	WELLS FARGO RE-REMIC TRUST 2013-FRR1		05/01/2022	PAYDOWN		33,000,000	33,000,000	20,551,523	32,341,872	0	658,128	0	658,128	0	33,000,000	0	0	0	0	05/01/2045	2.C FE
94989T-BC-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		06/01/2022	PAYDOWN		0	0	23,335	12,686	0	(1,242)	0	(1,242)	0	0	0	0	0	1,576	09/01/2058	1.A FE
94989W-AV-9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		06/01/2022	PAYDOWN		0	0	11,431	4,780	0	(425)	0	(425)	0	0	0	0	0	596	11/01/2048	1.A FE
94989Y-BC-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		06/01/2022	PAYDOWN		0	0	15,074	6,473	0	(595)	0	(595)	0	0	0	0	0	887	01/01/2059	1.A FE
95000C-BE-2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		06/01/2022	PAYDOWN		0	0	34,763	15,977	0	(1,349)	0	(1,349)	0	0	0	0	0	2,111	01/01/2059	1.A FE
95000D-BG-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		06/01/2022	PAYDOWN		0	0	434,191	187,512	0	(10,336)	0	(10,336)	0	0	0	0	0	21,987	06/01/2049	1.A FE
95000J-AY-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		06/01/2022	PAYDOWN		0	0	20,963	10,063	0	(750)	0	(750)	0	0	0	0	0	1,100	12/01/2059	1.A FE
95000K-BE-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		06/01/2022	PAYDOWN		0	0	28,701	14,776	0	(1,073)	0	(1,073)	0	0	0	0	0	1,803	11/01/2049	1.A FE
95001J-AY-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		06/01/2022	PAYDOWN		0	0	12,612	9,007	0	(530)	0	(530)	0	0	0	0	0	773	05/01/2051	1.A FE
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		06/01/2022	PAYDOWN		0	0	6,284	4,675	0	(224)	0	(224)	0	0	0	0	0	360	01/01/2052	1.A FE
95001T-BJ-3	WELLS FARGO MORTGAGE BACKED SECURITIES 2		06/01/2022	PAYDOWN		54,994	54,994	54,118	0	0	876	0	876	0	54,994	0	0	0	273	11/01/2048	1.D FE
95001Y-AF-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		06/01/2022	PAYDOWN		0	0	4,862	3,876	0	(165)	0	(165)	0	0	0	0	0	259	12/01/2052	1.A FE
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SECURITIES 2		06/01/2022	PAYDOWN		646,344	646,344	642,688	0	0	3,656	0	3,656	0	646,344	0	0	0	4,597	06/01/2050	1.A FE
95003N-AB-2	WELLS FARGO MORTGAGE BACKED SECURITIES 2		06/01/2022	PAYDOWN		46,406	46,406	42,244	0	0	4,162	0	4,162	0	46,406	0	0	0	116	03/01/2052	1.A FE
95058X-AK-4	WENDY'S FUNDING LLC		06/15/2022	PAYDOWN		13,438	13,438	13,433	13,433	0	4	0	4	0	13,438	0	0	0	159	06/15/2051	2.B FE
96221Q-AH-6	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C18		06/01/2022	PAYDOWN		0	0	29,340	10,808	0	(2,008)	0	(2,008)	0	0	0	0	0	2,812	12/01/2046	1.A FE
96928*-FR-3	WALGREEN CO		06/15/2022	SINKING PAYMENT		35,468	35,468	35,468	35,468	0	0	0	0	0	35,468	0	0	0	751	09/15/2038	2.B
97652Q-BK-4	WINWATER MORTGAGE LOAN TRUST 2014-2		06/01/2022	PAYDOWN		163,610	163,610	170,768	163,610	0	0	0	0	0	163,610	0	0	0	2,771	09/01/2044	1.A
97652R-BA-4	WINWATER MORTGAGE LOAN TRUST 2014-3		06/01/2022	PAYDOWN		130,420	130,420	132,112	130,420	0	0	0	0	0	130,420	0	0	0	2,495	11/01/2044	1.A
97652R-BB-2	WINWATER MORTGAGE LOAN TRUST 2014-3		06/01/2022	PAYDOWN		106,946	106,946	110,994	106,946	0	0	0	0	0	106,946	0	0	0	2,046	11/01/2044	1.A
97652T-BD-4	WINWATER MORTGAGE LOAN TRUST 2015-1		06/01/2022	PAYDOWN		129,127	129,127	125,803	129,127	0	0	0	0	0	129,127	0	0	0	2,032	01/01/2045	1.A
97652U-BE-9	WINWATER MORTGAGE LOAN TRUST 2015-2		06/01/2022	PAYDOWN		62,863	62,863	64,292	62,863	0	0	0	0	0	62,863	0	0	0	1,016	02/01/2045	1.A
97652U-BF-6	WINWATER MORTGAGE LOAN TRUST 2015-2		06/01/2022	PAYDOWN		70,486	70,486	70,684	70,486	0	0	0	0	0	70,486	0	0	0	1,140	02/01/2045	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
97654D-AQ-9	WINWATER MORTGAGE LOAN TRUST 2015-5		06/01/2022	PAYDOWN		95,191	95,191	95,965	95,191	0	0	0	0	0	95,191	0	0	0	1,451	08/01/2045	1.A
009088-AB-1	AIR CANADA 2015-2 CLASS A PASS THROUGH T	A	06/15/2022	SINKING PAYMENT		286,723	286,723	289,481	288,533	0	(1,810)	0	(1,810)	0	286,723	0	0	0	5,914	12/15/2027	2.B FE
009088-AC-9	AIR CANADA 2015-2 CLASS B PASS THROUGH T	A	06/15/2022	SINKING PAYMENT		207,246	207,246	211,000	208,504	0	(1,258)	0	(1,258)	0	207,246	0	0	0	5,181	12/15/2023	3.B FE
00176J-AT-3	AMMC CLO 16 LTD	D	04/14/2022	PAYDOWN		1,413,120	1,413,120	1,409,587	0	0	3,533	0	3,533	0	1,413,120	0	0	0	4,304	04/14/2029	1.A FE
05565Q-CJ-5	BP CAPITAL MARKETS PLC	D	06/30/2022	CALL 100.9561013		3,028,683	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	119,879	09/26/2023	1.F FE
05565Q-CS-5	BP CAPITAL MARKETS PLC	D	06/30/2022	CALL 100.4072068		2,008,144	2,000,000	1,980,500	1,993,645	0	1,054	0	1,054	0	1,994,699	0	5,301	5,301	54,492	11/04/2024	1.G FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT LEASE SECURIT	D	05/15/2022	PAYDOWN		37,801	37,801	37,801	37,801	0	0	0	0	0	37,801	0	0	0	552	12/16/2041	1.G FE
40538F-AW-3	HALCYON LOAN ADVISORS FUNDING 2014-3 LTD	D	04/22/2022	PAYDOWN		780,007	780,007	780,446	340,566	0	(439)	0	(439)	0	780,007	0	0	0	8,017	10/22/2025	1.C FE
423012-AA-1	HEINEKEN NV	D	04/01/2022	MATURITY		2,123,000	2,123,000	2,217,941	2,125,844	0	(2,844)	0	(2,844)	0	2,123,000	0	0	0	36,091	04/01/2022	2.A FE
54008P-AW-3	LOCKWOOD GROVE CLO LTD	D	04/25/2022	PAYDOWN		200,976	200,976	200,976	200,976	0	0	0	0	0	200,976	0	0	0	1,382	01/25/2030	1.A FE
59111R-AA-0	METAL 2017-1 LLC	D	04/15/2022	PAYDOWN		36,424	36,424	36,424	36,424	0	0	0	0	0	36,424	0	0	0	561	10/15/2042	4.B FE
62947Q-AY-4	NXP BV / NXP FUNDING LLC	D	05/19/2022	EXCHANGE OFFER		1,996,495	2,000,000	1,995,180	1,996,270	0	225	0	225	0	1,996,495	0	0	0	51,800	12/01/2028	2.B FE
62954H-AB-4	NXP BV / NXP FUNDING LLC / NXP USA INC	D	05/19/2022	EXCHANGE OFFER		2,992,111	3,000,000	2,989,620	2,991,800	0	311	0	311	0	2,992,111	0	0	0	54,108	06/18/2029	2.B FE
62954H-AD-0	NXP BV / NXP FUNDING LLC / NXP USA INC	D	05/19/2022	EXCHANGE OFFER		997,916	1,000,000	997,480	997,811	0	106	0	106	0	997,916	0	0	0	18,700	05/01/2030	2.B FE
62954H-AG-3	NXP BV / NXP FUNDING LLC / NXP USA INC	D	05/19/2022	EXCHANGE OFFER		1,993,758	2,000,000	1,993,140	1,993,497	0	261	0	261	0	1,993,758	0	0	0	26,111	05/11/2031	2.B FE
62954H-BA-5	NXP BV / NXP FUNDING LLC / NXP USA INC	D	06/21/2022	RBC CAPITAL MARKETS		1,626,660	2,000,000	1,993,758	0	0	37	0	37	0	1,993,795	0	(367,135)	(367,135)	5,833	05/11/2031	2.C FE
62983P-AA-3	NAKILAT INC	D	06/30/2022	SINKING PAYMENT		82,313	82,313	82,313	82,313	0	0	0	0	0	82,313	0	0	0	0	12/31/2033	1.E FE
67389X-AH-0	OAKTREE CLO 2015-1 LTD	D	05/17/2022	PAYDOWN		3,920,000	3,920,000	3,918,040	3,918,153	0	1,847	0	1,847	0	3,920,000	0	0	0	37,654	10/20/2027	1.A FE
67389X-AT-4	OAKTREE CLO 2015-1 LTD	D	05/17/2022	PAYDOWN		3,000,000	3,000,000	2,994,900	2,995,683	0	4,317	0	4,317	0	3,000,000	0	0	0	47,975	10/20/2027	1.F FE
69867D-AC-2	CLARIOS GLOBAL LP / CLARIOS US FINANCE C	D	05/23/2022	GOLDMAN SACHS & CO		1,880,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(120,000)	(120,000)	89,722	05/15/2027	5.A FE
78467K-A#-4	SSE PLC 3.89 16APR22	D	04/16/2022	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	97,250	04/16/2022	2.A
85572R-AA-7	START LTD/BERMUDA	D	06/15/2022	PAYDOWN		21,082	21,082	20,888	20,997	0	86	0	86	0	21,082	0	0	0	431	05/15/2043	2.A FE
85573L-AA-9	START IRELAND	D	06/15/2022	PAYDOWN		325,721	325,721	330,607	330,073	0	(4,351)	0	(4,351)	0	325,721	0	0	0	6,013	03/15/2044	2.B FE
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD	D	06/15/2022	PAYDOWN		103,018	103,018	103,602	103,247	0	(229)	0	(229)	0	103,018	0	0	0	1,783	05/17/2032	2.B FE
88606W-AB-8	THUNDERBOLT AIRCRAFT LEASE LTD	D	06/15/2022	PAYDOWN		3,660	3,660	3,609	3,631	0	29	0	29	0	3,660	0	0	0	88	05/17/2032	4.B FE
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD	D	04/15/2022	SINKING PAYMENT		150,000	150,000	156,563	152,726	0	(2,726)	0	(2,726)	0	150,000	0	0	0	5,812	10/15/2024	4.C FE
94950G-AL-1	WELLFLEET CLO 2017-1 LTD	D	04/20/2022	PAYDOWN		1,322,246	1,322,246	1,316,296	0	0	5,950	0	5,950	0	1,322,246	0	0	0	3,782	04/20/2029	1.A FE
94951M-AJ-2	WELLFLEET CLO 2017-2A LTD	D	04/20/2022	PAYDOWN		355,430	355,430	354,186	0	0	1,244	0	1,244	0	355,430	0	0	0	1,168	10/20/2029	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						407,071,093	422,307,635	422,602,152	402,945,051	49,689	2,770,451	0	2,820,140	0	429,358,310	0	(22,465,765)	(22,465,765)	8,020,476	XXX	XXX
05604X-AP-1	MAUSER PACKAGING SOLUT		06/30/2022	NON-BROKER TRADE, BO		5,089	5,089	4,933	4,806	0	(67)	0	(67)	0	4,738	0	351	351	94	04/03/2024	4.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						5,089	5,089	4,933	4,806	0	(67)	0	(67)	0	4,738	0	351	351	94	XXX	XXX
2509999997. Total - Bonds - Part 4						514,848,997	527,620,673	560,553,508	497,007,213	49,689	743,043	0	792,732	0	542,837,748	0	(28,923,131)	(28,923,131)	12,422,417	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						514,848,997	527,620,673	560,553,508	497,007,213	49,689	743,043	0	792,732	0	542,837,748	0	(28,923,131)	(28,923,131)	12,422,417	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00091G-10-4	ACV AUCTIONS INC		06/13/2022	BANC/AMERICA SECUR.L	6,465.000	43,712		65,193	0	0	0	0	0	0	65,193	0	(21,481)	(21,481)	0		
00206R-10-2	AT&T INC		04/11/2022	SPIN OFF	0.000	1,034,797		340,721	0	0	0	0	0	0	1,034,797	0	0	0	0		
008064-10-7	AEROVATE THERAPEUTICS INC		05/24/2022	BANC/AMERICA SECUR.L	13,966.000	167,169		232,767	0	0	0	0	0	0	232,767	0	(65,598)	(65,598)	0		
05465P-10-1	AXONICS INC		05/10/2022	BANC/AMERICA SECUR.L	10,725.000	437,942		729,836	600,600	129,236	0	0	129,236	0	729,836	0	(291,894)	(291,894)	0		
09352U-10-8	BLEND LABS INC		04/04/2022	BANC/AMERICA SECUR.L	20,174.000	100,821		207,994	148,077	59,917	0	0	59,917	0	207,994	0	(107,173)	(107,173)	0		
31338@-10-6	FHLB OF PITTSBURGH		05/24/2022	NON-BROKER TRADE, BO	30,000.000	3,000,000		3,000,000	2,460,300	0	0	0	0	0	3,000,000	0	0	0	0		
35243J-10-1	FRANKLIN BSP REALTY TRUST INC		06/09/2022	VARIOUS	309,334.860	4,789,771		5,168,986	4,621,463	547,523	0	0	547,523	0	5,168,986	0	(379,214)	(379,214)	197,973		
68134L-10-9	OLO INC		04/28/2022	BANC/AMERICA SECUR.L	27,552.000	294,189		893,851	573,357	320,494	0	0	320,494	0	893,851	0	(599,662)	(599,662)	0		
88556E-10-2	THREDUP INC		05/12/2022	BANC/AMERICA SECUR.L	92,797.000	431,097		1,892,943	1,184,090	708,853	0	0	708,853	0	1,892,943	0	(1,461,846)	(1,461,846)	0		
888787-10-8	TOAST INC		06/03/2022	BANC/AMERICA SECUR.L	37,333.000	578,953		1,241,238	472,264	310,503	0	0	310,503	0	1,241,238	0	(662,285)	(662,285)	0		
934423-10-4	WARNER BROS DISCOVERY INC		04/11/2022	NON-BROKER TRADE, BO	1.560	37		48	0	0	0	0	0	0	48	0	(11)	(11)	0		
M6191J-10-0	JFROG LTD	D	05/12/2022	BANC/AMERICA SECUR.L	4,721.000	80,845		182,729	140,214	42,515	0	0	42,515	0	182,729	0	(101,884)	(101,884)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						10,959,333	XXX	13,956,306	10,200,365	2,119,041	0	0	2,119,041	0	14,650,382	0	(3,691,048)	(3,691,048)	197,973	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95766A-10-1	WESTERN ASSET EMERGING MARKETS DEBT FUND		03/30/2022	WELLS FARGO SECS LLC	0.000	0		0	0	0	0	0	0	0	0	0	0	0	10,413		.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						0	XXX	0	0	0	0	0	0	0	0	0	0	0	10,413	XXX	XXX
5989999997. Total - Common Stocks - Part 4						10,959,333	XXX	13,956,306	10,200,365	2,119,041	0	0	2,119,041	0	14,650,382	0	(3,691,048)	(3,691,048)	208,386	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						10,959,333	XXX	13,956,306	10,200,365	2,119,041	0	0	2,119,041	0	14,650,382	0	(3,691,048)	(3,691,048)	208,386	XXX	XXX
5999999999. Total - Preferred and Common Stocks						10,959,333	XXX	13,956,306	10,200,365	2,119,041	0	0	2,119,041	0	14,650,382	0	(3,691,048)	(3,691,048)	208,386	XXX	XXX
6009999999 - Totals						525,808,330	XXX	574,509,814	507,207,578	2,168,730	743,043	0	2,911,773	0	557,488,130	0	(32,614,179)	(32,614,179)	12,630,803	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
IRS CALL SWO USD 1.3% 07/14/2022	INTEREST RATE	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/14/2022	07/14/2022	25,000,000	25,000,000	1.300	0	462,500	0	0		0	(462,500)	0	0	0	0		
IRS CALL SWO USD 1.3% 07/14/2022	INTEREST RATE	N/A	Interest Rate	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	01/14/2022	07/14/2022	50,000,000	50,000,000	1.300	0	980,244	0	0		0	(980,244)	0	0	0	0		
IRS CALL SWO USD 1.3% 07/14/2022	INTEREST RATE	N/A	Interest Rate	GOLDMAN SACHS & CO, KD3XUN7C6T14HNAYLU02	01/14/2022	07/14/2022	50,000,000	50,000,000	1.300	0	880,000	0	0		0	(880,000)	0	0	0	0		
SPX US C 4800 08/05/22	EQUITY RISK	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2021	08/05/2022	13,600	65,280,000	4800.000	1,522,792	0	0	1,631		1,631	(3,284,846)	0	0	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,522,792	2,322,744	0	1,631	XXX	1,631	(5,607,590)	0	0	0	0	XXX	XXX
NDX US P 11100 07/01/22	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	06/28/2022	07/01/2022	2,440	27,084,000	11100.000	0	41,744	0	4,452		4,452	(37,292)	0	0	0	0		
NDX US P 11900 07/01/22	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	05/13/2022	07/01/2022	2,440	29,036,000	11900.000	0	1,155,389	0	977,875		977,875	(177,514)	0	0	0	0		
NDX US P 11900 07/08/22	EQUITY RISK	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	05/12/2022	07/08/2022	2,480	29,512,000	11900.000	0	1,535,442	0	1,204,300		1,204,300	(331,142)	0	0	0	0		
SPX US P 3100 09/16/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	06/13/2022	09/16/2022	52,945	164,129,500	3100.000	0	2,520,711	0	1,450,923		1,450,923	(1,069,789)	0	0	0	0		
SPX US P 3200 08/26/22	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	06/16/2022	08/26/2022	40,705	130,256,000	3200.000	0	2,076,639	0	966,751		966,751	(1,109,887)	0	0	0	0		
SPX US P 3500 08/26/22	EQUITY RISK	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	06/28/2022	08/26/2022	25,380	88,830,000	3500.000	0	1,125,984	0	1,659,014		1,659,014	533,030	0	0	0	0		
SPX US P 3500 09/02/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	06/21/2022	09/02/2022	26,702	93,457,000	3500.000	0	2,277,147	0	1,928,417		1,928,417	(348,729)	0	0	0	0		
SPX US P 3700 08/05/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	05/12/2022	08/05/2022	38,515	142,505,500	3700.000	0	5,531,524	0	3,504,223		3,504,223	(2,027,301)	0	0	0	0		
SPX US P 3750 08/05/22	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	01/21/2022	08/05/2022	13,600	51,000,000	3750.000	0	1,566,720	0	1,484,065		1,484,065	(82,655)	0	0	0	0		
SPX US P 3800 07/22/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	06/21/2022	07/22/2022	11,386	43,266,800	3800.000	0	1,504,091	0	1,166,591		1,166,591	(337,500)	0	0	0	0		
SPX US P 3800 08/05/22	EQUITY RISK	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	05/26/2022	08/05/2022	6,415	24,377,000	3800.000	0	603,202	0	834,440		834,440	231,237	0	0	0	0		
SPX US P 3800 08/19/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	06/03/2022	08/19/2022	12,165	46,227,000	3800.000	0	998,260	0	1,815,838		1,815,838	817,578	0	0	0	0		
SPX US P 4100 07/22/22	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	04/19/2022	07/22/2022	11,386	46,682,600	4100.000	0	1,074,497	0	3,674,214		3,674,214	2,599,717	0	0	0	0		
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	22,011,350	0	20,671,103	XXX	20,671,103	(1,340,247)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,522,792	24,334,094	0	20,672,734	XXX	20,672,734	(6,947,837)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,522,792	2,322,744	0	1,631	XXX	1,631	(5,607,590)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	22,011,350	0	20,671,103	XXX	20,671,103	(1,340,247)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,522,792	24,334,094	0	20,672,734	XXX	20,672,734	(6,947,837)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
IRS CALL SWO USD 1.1% 07/14/2022	INTEREST RATE	N/A	Interest Rate	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	01/14/2022	07/14/2022	50,000,000	50,000,000	1.100	0	(547,744)	0	0		0	547,744	0	0	0	0		
IRS CALL SWO USD 1.1% 07/14/2022	INTEREST RATE	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/14/2022	07/14/2022	25,000,000	25,000,000	1.100	0	(250,000)	0	0		0	250,000	0	0	0	0		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS CALL SWO USD 1.1% 07/14/2022	INTEREST RATE	N/A	Interest Rate	GOLDMAN SACHS & CO, KD3XUN7C6T14HNAYLU02	01/14/2022	07/14/2022	50,000,000	50,000,000	1.100	0	(450,000)	0	0		0	450,000	0	0	0	0		
SPX US C 4800 08/05/22	EQUITY RISK	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	12/03/2021	08/05/2022	13,600	65,280,000	4800.000	(2,284,800)	0	0	(1,631)		(1,631)	3,284,846	0	0	0	0		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(2,284,800)	(1,247,744)	0	(1,631)	XXX	(1,631)	4,532,590	0	0	0	0	XXX	XXX
IRS PUT SWO USD 3.5% 09/14/2022	INTEREST RATE	N/A	Interest Rate	MIZUHO SECURITIES US 5493004GRDTUI7EMIZ82	06/14/2022	09/14/2022	50,000,000	50,000,000	3.500	0	(430,000)	0	(140,596)		(140,596)	289,405	0	0	0	0		
IRS PUT SWO USD 3.5% 09/14/2022	INTEREST RATE	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/14/2022	09/14/2022	50,000,000	50,000,000	3.500	0	(435,000)	0	(140,596)		(140,596)	294,405	0	0	0	0		
IRS PUT SWO USD 3.5% 09/28/2022	INTEREST RATE	N/A	Interest Rate	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	06/28/2022	09/28/2022	50,000,000	50,000,000	3.500	0	(422,500)	0	(217,834)		(217,834)	204,666	0	0	0	0		
NDX US P 11100 07/01/22	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	05/13/2022	07/01/2022	2,440	27,084,000	11100.000	0	(616,222)	0	(4,452)		(4,452)	611,770	0	0	0	0		
NDX US P 11300 07/08/22	EQUITY RISK	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	05/12/2022	07/08/2022	2,480	28,024,000	11300.000	0	(1,017,470)	0	(356,449)		(356,449)	661,020	0	0	0	0		
NDX US P 11900 07/01/22	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	06/28/2022	07/01/2022	2,440	29,036,000	11900.000	0	(571,192)	0	(977,875)		(977,875)	(406,683)	0	0	0	0		
NDX US P 13800 09/23/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	01/18/2022	09/23/2022	651	8,983,800	13800.000	0	(480,415)	0	(1,513,255)		(1,513,255)	(1,032,840)	0	0	0	0		
NDX US P 14000 08/19/22	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	01/14/2022	08/19/2022	968	13,552,000	14000.000	0	(668,172)	0	(2,431,682)		(2,431,682)	(1,763,510)	0	0	0	0		
SPX US P 2700 09/16/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	06/13/2022	09/16/2022	52,945	142,951,500	2700.000	0	(1,188,615)	0	(559,819)		(559,819)	628,796	0	0	0	0		
SPX US P 2900 08/26/22	EQUITY RISK	N/A	Equity/Index	UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	06/16/2022	08/26/2022	40,705	118,044,500	2900.000	0	(987,845)	0	(403,559)		(403,559)	584,286	0	0	0	0		
SPX US P 3200 08/26/22	EQUITY RISK	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	06/28/2022	08/26/2022	25,380	81,216,000	3200.000	0	(534,376)	0	(602,780)		(602,780)	(68,404)	0	0	0	0		
SPX US P 3200 09/02/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	06/21/2022	09/02/2022	26,702	85,446,400	3200.000	0	(982,634)	0	(738,465)		(738,465)	244,169	0	0	0	0		
SPX US P 3500 08/05/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	05/12/2022	08/05/2022	38,515	134,802,500	3500.000	0	(3,569,570)	0	(1,545,892)		(1,545,892)	2,023,679	0	0	0	0		
SPX US P 3550 08/19/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	06/03/2022	08/19/2022	12,165	43,185,750	3550.000	0	(520,662)	0	(812,286)		(812,286)	(291,624)	0	0	0	0		
SPX US P 3750 08/05/22	EQUITY RISK	N/A	Equity/Index	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/02/2021	08/05/2022	13,600	51,000,000	3750.000	(2,217,616)	0	0	(1,484,065)		(1,484,065)	(478,054)	0	0	0	0		
SPX US P 3800 07/22/22	EQUITY RISK	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	04/19/2022	07/22/2022	11,386	43,266,800	3800.000	0	(544,592)	0	(1,166,591)		(1,166,591)	(621,998)	0	0	0	0		
SPX US P 3800 08/05/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	05/12/2022	08/05/2022	6,415	24,377,000	3800.000	0	(1,125,704)	0	(834,440)		(834,440)	291,265	0	0	0	0		
SPX US P 4100 07/22/22	EQUITY RISK	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	06/21/2022	07/22/2022	11,386	46,682,600	4100.000	0	(3,952,081)	0	(3,674,214)		(3,674,214)	277,867	0	0	0	0		
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(2,217,616)	(18,047,050)	0	(17,604,850)	XXX	(17,604,850)	1,448,215	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(4,502,416)	(19,294,794)	0	(17,606,481)	XXX	(17,606,481)	5,980,805	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(2,284,800)	(1,247,744)	0	(1,631)	XXX	(1,631)	4,532,590	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(2,217,616)	(18,047,050)	0	(17,604,850)	XXX	(17,604,850)	1,448,215	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(4,502,416)	(19,294,794)	0	(17,606,481)	XXX	(17,606,481)	5,980,805	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_0.348_REC_USD LIBOR 3M_10/02/2020_10/02/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/30/2020	10/02/2025	0	120,000,000	LIB3 / (.348)	0	0	138,876	10,136,280		10,136,280	6,127,222	0	0	0	1,083,374		
IRS_USD_PAY_0.422_REC_USD LIBOR 3M_10/02/2020_10/02/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/30/2020	10/02/2026	0	115,000,000	LIB3 / (.422)	0	0	90,539	12,000,636		12,000,636	7,131,900	0	0	0	1,186,825		
IRS_USD_PAY_0.426_REC_USD LIBOR 3M_06/24/2020_06/24/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/22/2020	06/24/2026	0	266,000,000	LIB3 / (.426)	0	0	317,728	26,056,543		26,056,543	15,725,630	0	0	0	2,655,441		
IRS_USD_PAY_0.496_REC_USD LIBOR 3M_05/05/2020_05/05/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/01/2020	05/05/2027	0	205,000,000	LIB3 / (.496)	0	0	119,602	23,268,323		23,268,323	13,931,244	0	0	0	2,257,169		
IRS_USD_PAY_0.561_REC_USD LIBOR 3M_06/24/2020_06/24/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/22/2020	06/24/2028	0	64,000,000	LIB3 / (.561)	0	0	32,526	8,647,975		8,647,975	5,171,440	0	0	0	783,121		
IRS_USD_PAY_0.655_REC_USD LIBOR 3M_03/31/2020_03/31/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/27/2020	03/31/2029	0	163,000,000	LIB3 / (.655)	0	0	(18,971)	23,593,085		23,593,085	14,426,646	0	0	0	2,118,399		
IRS_USD_PAY_0.661_REC_USD LIBOR 3M_01/06/2021_01/06/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/04/2021	01/06/2028	0	170,000,000	LIB3 / (.661)	0	0	(73,538)	20,470,681		20,470,681	13,071,982	0	0	0	1,997,642		
IRS_USD_PAY_0.705_REC_USD LIBOR 3M_04/08/2020_04/08/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/06/2020	04/08/2030	0	72,000,000	LIB3 / (.705)	0	0	(45,141)	11,577,647		11,577,647	7,008,994	0	0	0	1,004,012		
IRS_USD_PAY_0.713_REC_USD LIBOR 3M_07/27/2020_07/27/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/23/2020	07/27/2035	0	160,000,000	LIB3 / (.713)	0	0	(93,981)	41,501,636		41,501,636	22,713,767	0	0	0	2,893,545		
IRS_USD_PAY_0.72_REC_USD LIBOR 3M_03/25/2020_03/25/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/23/2020	03/25/2050	0	84,000,000	LIB3 / (.720)	0	0	(28,547)	35,777,822		35,777,822	16,369,537	0	0	0	2,212,624		
IRS_USD_PAY_0.735_REC_USD LIBOR 3M_03/31/2020_03/31/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/27/2020	03/31/2035	0	162,000,000	LIB3 / (.735)	0	0	(83,654)	40,796,071		40,796,071	22,716,467	0	0	0	2,893,288		
IRS_USD_PAY_0.741_REC_USD LIBOR 3M_05/05/2020_05/05/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/01/2020	05/05/2035	0	162,000,000	LIB3 / (.741)	0	0	(103,935)	40,874,010		40,874,010	22,756,188	0	0	0	2,904,140		
IRS_USD_PAY_0.762_REC_USD LIBOR 3M_01/06/2021_01/06/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/04/2021	01/06/2029	0	146,000,000	LIB3 / (.762)	0	0	(136,887)	19,584,641		19,584,641	12,773,708	0	0	0	1,864,865		
IRS_USD_PAY_0.79_REC_USD LIBOR 3M_08/03/2020_08/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/30/2020	08/03/2050	0	187,000,000	LIB3 / (.790)	0	0	(180,433)	77,442,749		77,442,749	36,951,361	0	0	0	4,957,469		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_0.81_REC_USD LIBOR 3M_03/26/2020_03/26/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	03/24/2020	03/26/2050	0	108,000,000	LIB3 / (.810)	0	0	(86,122)	44,136,733		44,136,733	21,433,073	0	0	0	2,844,942		
IRS_USD_PAY_0.82_REC_USD LIBOR 3M_04/08/2020_04/08/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	04/06/2020	04/08/2040	0	64,000,000	LIB3 / (.820)	0	0	(76,925)	20,482,288		20,482,288	11,074,528	0	0	0	1,349,562		
IRS_USD_PAY_0.835_REC_USD LIBOR 3M_03/26/2020_03/26/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	03/24/2020	03/26/2050	0	103,000,000	LIB3 / (.835)	0	0	(100,668)	41,598,170		41,598,170	20,542,878	0	0	0	2,713,232		
IRS_USD_PAY_0.845_REC_USD LIBOR 3M_04/09/2020_04/09/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	04/07/2020	04/09/2031	0	105,000,000	LIB3 / (.845)	0	0	(143,926)	17,716,611		17,716,611	11,319,992	0	0	0	1,555,704		
IRS_USD_PAY_0.852_REC_USD LIBOR 3M_04/22/2020_04/22/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	04/20/2020	04/22/2040	0	53,000,000	LIB3 / (.852)	0	0	(70,800)	16,729,660		16,729,660	9,197,763	0	0	0	1,118,810		
IRS_USD_PAY_0.868_REC_USD LIBOR 3M_04/09/2020_04/09/2032_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	04/07/2020	04/09/2032	0	126,000,000	LIB3 / (.868)	0	0	(187,120)	23,289,978		23,289,978	14,742,216	0	0	0	1,970,557		
IRS_USD_PAY_0.9159_REC_USD LIBOR 3M_04/09/2020_04/09/2035_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	04/07/2020	04/09/2035	0	160,000,000	LIB3 / (.916)	0	0	(275,720)	37,242,027		37,242,027	22,876,247	0	0	0	2,860,329		
IRS_USD_PAY_0.92_REC_USD LIBOR 3M_03/27/2020_03/28/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	03/25/2020	03/28/2050	0	113,000,000	LIB3 / (.920)	0	0	(152,548)	43,797,894		43,797,894	22,930,220	0	0	0	2,976,947		
IRS_USD_PAY_0.9483_REC_USD LIBOR 3M_04/09/2020_04/09/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	04/07/2020	04/09/2040	0	62,000,000	LIB3 / (.948)	0	0	(116,830)	18,730,598		18,730,598	10,902,626	0	0	0	1,307,489		
IRS_USD_PAY_0.957_REC_USD LIBOR 3M_06/25/2020_06/25/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	06/23/2020	06/25/2040	0	41,300,000	LIB3 / (.957)	0	0	(60,780)	12,537,665		12,537,665	7,312,525	0	0	0	876,105		
IRS_USD_PAY_1.137_REC_USD LIBOR 3M_03/09/2020_03/09/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	03/05/2020	03/09/2040	0	41,000,000	LIB3 / (1.137)	0	0	(108,245)	11,239,448		11,239,448	7,335,752	0	0	0	862,563		
IRS_USD_PAY_1.187_REC_USD LIBOR 3M_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	03/05/2020	03/09/2050	0	199,000,000	LIB3 / (1.187)	0	0	(575,136)	66,663,691		66,663,691	42,267,109	0	0	0	5,237,670		
IRS_USD_PAY_1.189_REC_USD LIBOR 3M_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	03/05/2020	03/09/2050	0	152,000,000	LIB3 / (1.189)	0	0	(440,820)	50,860,617		50,860,617	32,296,448	0	0	0	4,000,632		
IRS_USD_PAY_1.193_REC_USD LIBOR 3M_03/09/2020_03/09/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226T0H6YD6XJB17KS62	03/05/2020	03/09/2050	0	153,000,000	LIB3 / (1.193)	0	0	(446,780)	51,077,691		51,077,691	32,533,129	0	0	0	4,026,952		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_PAY_2.329_REC_USD SOFRRATE_04/13/2022_04/11/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	04/11/2022	04/13/2052	0	52,000,000	SOF1 / (2.329)	0	(25,809)	(177,913)	2,979,879		2,979,879	3,005,688	0	0	0	1,419,520		
IRS_USD_PAY_2.37875_REC_USD SOFRRATE_04/06/2022_04/06/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	04/04/2022	04/06/2024	0	100,000	SOF1 / (2.379)	0	0	(394)	1,047		1,047	1,047	0	0	0	665		
IRS_USD_PAY_2.835_REC_USD LIBOR 3M_02/09/2018_02/13/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	02/09/2018	02/13/2028	0	226,000,000	LIB3 / (2.835)	0	0	(2,504,941)	2,134,307		2,134,307	21,154,568	0	0	0	2,680,601		
IRS_USD_PAY_2.95150_REC_US LIBOR 3M_2/5/2018_ 2/7/2048_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	02/05/2018	02/07/2048	0	176,000,000	LIB3 / (2.952)	0	0	(2,081,892)	737,457		737,457	47,710,198	0	0	0	4,454,631		
IRS_USD_PAY_3.075_REC_USD SOFRRATE_06/23/2022_06/23/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	06/21/2022	06/23/2030	0	93,500,000	SOF1 / (3.075)	0	(27,431)	(33,032)	(2,249,257)		(2,249,257)	(2,221,826)	0	0	0	1,321,157		
IRS_USD_PAY_3.163_REC_USD SOFRRATE_06/21/2022_06/21/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	06/16/2022	06/21/2027	0	100,000,000	SOF1 / (3.163)	0	(34,659)	(46,798)	(1,899,627)		(1,899,627)	(1,864,968)	0	0	0	1,115,581		
IRS_USD_PAY_3.243_REC_USD SOFRRATE_06/16/2022_06/16/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	06/16/2022	06/16/2027	0	120,000,000	SOF1 / (3.243)	0	(40,964)	(80,219)	(2,716,652)		(2,716,652)	(2,675,687)	0	0	0	1,336,854		
IRS_USD_PAY_3.2477_REC_USD SOFRRATE_06/16/2022_06/18/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	06/14/2022	06/18/2029	0	120,000,000	SOF1 / (3.248)	0	68,325	(89,031)	1,196,201		1,196,201	1,127,876	0	0	0	1,584,341		
IRS_USD_PAY_3.356_REC_USD SOFRRATE_06/16/2022_06/16/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	06/16/2022	06/16/2027	0	185,000,000	SOF1 / (3.356)	0	(67,137)	(131,801)	(1,401,625)		(1,401,625)	(1,334,488)	0	0	0	2,060,983		
IRS_USD_PAY_3.467_REC_USD SOFRRATE_06/16/2022_06/17/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	06/14/2022	06/17/2024	0	285,000,000	SOF1 / (3.467)	0	(8,113)	(237,490)	(2,762,007)		(2,762,007)	(2,753,894)	0	0	0	1,998,622		
IRS_USD_REC_0.22847_PAY_USD LIBOR 3M_03/01/2021_03/01/2023_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	02/25/2021	03/01/2023	0	300,000,000	.228 / (LIB3)	0	0	(537,385)	(5,252,716)		(5,252,716)	(3,991,304)	0	0	0	1,226,421		
IRS_USD_REC_0.2295_PAY_USD LIBOR 3M_03/05/2021_03/05/2023_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	03/03/2021	03/05/2023	0	249,900,000	.230 / (LIB3)	0	0	(442,406)	(4,485,681)		(4,485,681)	(3,403,334)	0	0	0	1,029,949		
IRS_USD_REC_0.3916_PAY_USD LIBOR 3M_08/11/2020_08/11/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	08/07/2020	08/11/2027	0	50,000,000	.392 / (LIB3)	0	0	(56,742)	(6,208,264)		(6,208,264)	(3,495,665)	0	0	0	565,564		
IRS_USD_REC_0.44872_PAY_USD LIBOR 3M_05/12/2020_05/12/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/08/2020	05/12/2027	0	143,300,000	.449 / (LIB3)	0	0	(120,885)	(16,611,009)		(16,611,009)	(9,699,488)	0	0	0	1,580,933		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_0.4535_PAY_USD LIBOR 3M_12/14/2020_12/14/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	12/10/2020	12/14/2025	0	201,000,000	.454 / (LIB3)	0	0	(201,933)	(17,007,732)		(17,007,732)	(10,644,346)	0	0	0	1,869,482		
IRS_USD_REC_0.4792_PAY_USD LIBOR 3M_11/12/2020_11/12/2025_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	11/09/2020	11/12/2025	0	225,000,000	.479 / (LIB3)	0	0	(155,516)	(18,435,233)		(18,435,233)	(11,754,168)	0	0	0	2,066,023		
IRS_USD_REC_0.511_PAY_USD LIBOR 3M_05/12/2020_05/12/2028_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/08/2020	05/12/2028	0	212,500,000	.511 / (LIB3)	0	0	(113,089)	(28,581,025)		(28,581,025)	(16,676,515)	0	0	0	2,574,504		
IRS_USD_REC_0.546_PAY_USD LIBOR 3M_05/18/2020_05/18/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/14/2020	05/18/2029	0	158,000,000	.546 / (LIB3)	0	0	(74,016)	(24,193,767)		(24,193,767)	(13,864,878)	0	0	0	2,073,305		
IRS_USD_REC_0.5575_PAY_USD LIBOR 3M_10/21/2021_10/21/2023_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	10/19/2021	10/21/2023	0	150,000,000	.558 / (LIB3)	0	0	(13,255)	(5,195,393)		(5,195,393)	(4,399,980)	0	0	0	858,280		
IRS_USD_REC_0.641_PAY_USD LIBOR 3M_10/02/2020_10/02/2029_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	09/30/2020	10/02/2029	0	238,000,000	.641 / (LIB3)	0	0	73,233	(36,990,899)		(36,990,899)	(22,010,121)	0	0	0	3,207,048		
IRS_USD_REC_0.682_PAY_USD LIBOR 3M_03/31/2020_03/31/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	03/27/2020	03/31/2030	0	51,000,000	.682 / (LIB3)	0	0	12,821	(8,262,939)		(8,262,939)	(4,947,676)	0	0	0	710,172		
IRS_USD_REC_0.68662_PAY_USD LIBOR 3M_04/03/2020_04/03/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	04/01/2020	04/03/2030	0	71,000,000	.687 / (LIB3)	0	0	38,042	(11,496,292)		(11,496,292)	(6,897,094)	0	0	0	989,195		
IRS_USD_REC_0.7966_PAY_USD LIBOR 3M_08/07/2020_08/07/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	08/05/2020	08/07/2050	0	10,000,000	.797 / (LIB3)	0	0	10,204	(4,129,093)		(4,129,093)	(1,978,544)	0	0	0	265,157		
IRS_USD_REC_0.8145_PAY_USD LIBOR 3M_06/09/2023_06/09/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	06/07/2021	06/09/2024	0	100,000,000	.815 / (LIB3)	0	0	0	(2,322,926)		(2,322,926)	(1,616,118)	0	0	0	697,353		
IRS_USD_REC_0.827_PAY_USD LIBOR 3M_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	04/01/2020	04/03/2050	0	15,000,000	.827 / (LIB3)	0	0	18,566	(6,084,103)		(6,084,103)	(2,988,740)	0	0	0	395,287		
IRS_USD_REC_0.82802_PAY_USD LIBOR 3M_07/12/2021_07/12/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	07/08/2021	07/12/2026	0	100,000,000	.828 / (LIB3)	0	0	126,134	(8,376,731)		(8,376,731)	(6,216,415)	0	0	0	1,004,442		
IRS_USD_REC_0.875_PAY_USD LIBOR 3M_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	04/01/2020	04/03/2050	0	30,000,000	.875 / (LIB3)	0	0	44,331	(11,891,174)		(11,891,174)	(6,034,608)	0	0	0	790,574		
IRS_USD_REC_0.8835_PAY_USD LIBOR 3M_04/03/2020_04/03/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	04/01/2020	04/03/2050	0	30,000,000	.884 / (LIB3)	0	0	45,606	(11,842,116)		(11,842,116)	(6,044,725)	0	0	0	790,574		

STATEMENT AS OF JUNE 30, 2022 OF THE Penn Mutual Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_0.928_PAY_USD LIBOR 3M_11/12/2020_11/12/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	11/09/2020	11/12/2030	0	225,000,000	.928 / (LIB3)	0	0	349,384	(34,809,881)		(34,809,881)	(23,454,115)	0	0	0	3,255,771		
IRS_USD_REC_0.9292_PAY_USD LIBOR 3M_12/14/2020_12/14/2030_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	12/10/2020	12/14/2030	0	102,500,000	.929 / (LIB3)	0	0	140,820	(16,001,583)		(16,001,583)	(10,764,512)	0	0	0	1,490,927		
IRS_USD_REC_0.9813_PAY_USD LIBOR 3M_08/20/2020_08/20/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	08/18/2020	08/20/2050	0	20,000,000	.981 / (LIB3)	0	0	36,398	(7,541,372)		(7,541,372)	(4,103,178)	0	0	0	530,650		
IRS_USD_REC_1.00045_PAY_USD SOFRRATE_12/22/2021_12/22/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	12/20/2021	12/22/2026	0	100,000,000	1.000 / (SOF1)	0	0	301,885	(7,395,772)		(7,395,772)	(6,880,023)	0	0	0	1,058,559		
IRS_USD_REC_1.1026_PAY_USD SOFRRATE_12/09/2021_12/09/2026_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	12/07/2021	12/09/2025	0	1,000,000	1.103 / (SOF1)	0	0	3,532	(69,169)		(69,169)	(69,121)	0	0	0	9,282		
IRS_USD_REC_1.104_PAY_USD LIBOR 3M_10/02/2020_10/02/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	09/30/2020	10/02/2049	0	196,800,000	1.104 / (LIB3)	0	0	516,148	(68,830,705)		(68,830,705)	(41,164,343)	0	0	0	5,139,148		
IRS_USD_REC_1.116_PAY_USD LIBOR 3M_06/08/2020_06/08/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	06/04/2020	06/08/2050	0	150,000,000	1.116 / (LIB3)	0	0	391,301	(52,478,405)		(52,478,405)	(31,515,449)	0	0	0	3,965,714		
IRS_USD_REC_1.1282_PAY_USD LIBOR 3M_06/08/2020_06/08/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	06/04/2020	06/08/2050	0	50,000,000	1.128 / (LIB3)	0	0	133,484	(17,374,923)		(17,374,923)	(10,529,539)	0	0	0	1,321,905		
IRS_USD_REC_1.346_PAY_USD LIBOR 3M_12/08/2020_12/08/2040_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	12/04/2020	12/08/2040	0	60,100,000	1.346 / (LIB3)	0	0	225,896	(15,169,470)		(15,169,470)	(11,258,548)	0	0	0	1,290,919		
IRS_USD_REC_1.4639_PAY_USD LIBOR 3M_06/14/2021_06/14/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	06/10/2021	06/14/2031	0	50,000,000	1.464 / (LIB3)	0	0	202,368	(6,126,079)		(6,126,079)	(5,764,691)	0	0	0	748,400		
IRS_USD_REC_1.46787_PAY_USD LIBOR 3M_12/08/2021_12/08/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	12/06/2021	12/08/2031	0	25,000,000	1.468 / (LIB3)	0	0	109,201	(3,212,192)		(3,212,192)	(2,997,542)	0	0	0	384,191		
IRS_USD_REC_1.55_PAY_USD LIBOR 3M_09/30/2021_09/30/2031_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	09/28/2021	09/30/2031	0	35,000,000	1.550 / (LIB3)	0	0	161,309	(4,214,557)		(4,214,557)	(4,200,829)	0	0	0	532,458		
IRS_USD_REC_1.6_PAY_USD_04/25/2022_04/25/2027_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	04/21/2022	04/25/2027	0	100,000,000	1.600 / (LIB3)	0	0	72,978	(6,373,985)		(6,373,985)	(6,373,985)	0	0	0	1,097,943		
IRS_USD_REC_1.64268_PAY_USD SOFFRATE_02/07/2022_02/07/2032_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	02/03/2022	02/07/2032	0	25,000,000	1.643 / (SOF1)	0	0	115,296	(2,352,414)		(2,352,414)	(2,352,414)	0	0	0	387,575		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_1.6835_PAY_USD LIBOR 3M_09/17/2019_09/17/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2024	0	276,000,000	1.684 / (LIB3)	0	0	1,335,014	(8,849,858)		(8,849,858)	(13,113,864)	0	0	0	2,055,773		
IRS_USD_REC_1.74433_PAY_USD LIBOR 3M_09/16/2019_09/16/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/12/2019	09/16/2044	0	98,400,000	1.744 / (LIB3)	0	0	510,946	(21,121,706)		(21,121,706)	(21,189,448)	0	0	0	2,319,723		
IRS_USD_REC_1.7605_PAY_USD LIBOR 3M_09/16/2019_09/16/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/12/2019	09/16/2034	0	148,500,000	1.761 / (LIB3)	0	0	783,099	(20,233,531)		(20,233,531)	(22,293,590)	0	0	0	2,595,770		
IRS_USD_REC_1.7645_PAY_USD LIBOR 3M_09/16/2019_09/16/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/12/2019	09/16/2034	0	148,500,000	1.765 / (LIB3)	0	0	786,069	(20,172,424)		(20,172,424)	(22,302,149)	0	0	0	2,595,770		
IRS_USD_REC_1.77112_PAY_USD LIBOR 3M_09/12/2019_09/12/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/10/2019	09/12/2044	0	104,100,000	1.771 / (LIB3)	0	0	579,186	(21,828,173)		(21,828,173)	(22,441,007)	0	0	0	2,453,492		
IRS_USD_REC_1.77174_PAY_USD LIBOR 3M_09/17/2019_09/17/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2034	0	148,700,000	1.772 / (LIB3)	0	0	784,869	(20,093,785)		(20,093,785)	(22,349,477)	0	0	0	2,599,557		
IRS_USD_REC_1.7735_PAY_USD LIBOR 3M_09/16/2019_09/16/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/12/2019	09/16/2044	0	92,500,000	1.774 / (LIB3)	0	0	493,802	(19,412,555)		(19,412,555)	(19,999,950)	0	0	0	2,180,634		
IRS_USD_REC_1.77807_PAY_USD LIBOR 3M_09/12/2019_09/12/2044_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/10/2019	09/12/2044	0	86,700,000	1.778 / (LIB3)	0	0	485,389	(18,080,831)		(18,080,831)	(18,708,140)	0	0	0	2,043,399		
IRS_USD_REC_1.814_PAY_USD LIBOR 3M_09/17/2019_09/17/2034_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2034	0	149,100,000	1.814 / (LIB3)	0	0	818,485	(19,499,625)		(19,499,625)	(22,500,388)	0	0	0	2,606,550		
IRS_USD_REC_1.83404_PAY_USD SOFRRATE_02/16/2022_02/16/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/14/2022	02/16/2052	0	42,600,000	1.834 / (SOF1)	0	0	210,060	(6,736,961)		(6,736,961)	(6,736,961)	0	0	0	1,159,864		
IRS_USD_REC_1.9255_PAY_USD LIBOR 3M_09/17/2019_09/17/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2039	0	50,000,000	1.926 / (LIB3)	0	0	302,350	(8,122,602)		(8,122,602)	(9,713,712)	0	0	0	1,037,648		
IRS_USD_REC_1.947_PAY_USD LIBOR 3M_09/17/2019_09/17/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2049	0	20,000,000	1.947 / (LIB3)	0	0	123,090	(3,782,879)		(3,782,879)	(4,825,348)	0	0	0	521,878		
IRS_USD_REC_1.95_PAY_USD LIBOR 3M_09/17/2019_09/17/2039_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2039	0	200,000,000	1.950 / (LIB3)	520,000	0	1,233,901	(31,826,101)		(31,826,101)	(38,961,354)	0	0	0	4,150,590		
IRS_USD_REC_1.952_PAY_USD LIBOR 3M_09/17/2019_09/17/2049_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/13/2019	09/17/2049	0	50,000,000	1.952 / (LIB3)	0	0	308,975	(9,409,766)		(9,409,766)	(12,073,048)	0	0	0	1,304,694		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
IRS_USD_REC_1_PAY_USD LIBOR 3M_08/18/2020_08/18/2050_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/14/2020	08/18/2050	0	25,000,000	1.000 / (LIB3)	0	0	45,039	(9,335,443)		(9,335,443)	(5,148,331)	0	0	0	663,248		
IRS_USD_REC_2.07909_PAY_USD SOFRRATE_03/29/2022_03/29/2052_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/25/2022	03/29/2052	0	18,000,000	2.079 / (SOF1)	0	0	65,117	(1,948,341)		(1,948,341)	(1,948,341)	0	0	0	491,033		
IRS_USD_REC_2.4855_PAY_USD SOFRRATE_04/13/2022_04/13/2024_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/11/2022	04/13/2024	0	150,000,000	2.486 / (SOF1)	0	0	564,935	(1,301,890)		(1,301,890)	(1,301,890)	0	0	0	1,003,163		
IRS_USD_REC_2.655_PAY_USD SOFRRATE_05/25/2022_05/25/2042_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/23/2022	05/25/2042	0	20,000,000	2.655 / (SOF1)	0	0	32,975	(490,968)		(490,968)	(490,968)	0	0	0	446,263		
IRS_USD_REC_3.2426_PAY_USD LIBOR 3M_10/05/2018_10/05/2033_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/03/2018	10/05/2033	0	300,000,000	3.243 / (LIB3)	0	0	4,005,165	4,909,669		4,909,669	(48,308,990)	0	0	0	5,036,511		
IRS_USD_REC_3.2436_PAY_USD LIBOR 3M_10/05/2018_10/05/2038_LCH	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/03/2018	10/05/2038	0	160,000,000	3.244 / (LIB3)	0	0	2,136,888	2,399,026		2,399,026	(34,408,923)	0	0	0	3,227,553		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										520,000	(135,788)	8,727,317	139,594,549	XXX	139,594,549	(101,118,781)	0	0	0	166,887,181	XXX	XXX
XCCY_EUR_PAY_4.625_REC_USD_7.55_06/27/2018_06/27/2028	CURRENCY	N/A	Currency	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/18/2018	06/27/2028	0	14,825,680	7.550 / (4.625)	0	0	213,140	2,223,180		2,223,180	931,830	0	0	0	181,535		
XCCY_EUR_PAY_5.00_REC_USD_8.197_10/01/2018_10/01/2026	CURRENCY	N/A	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/28/2018	10/01/2026	0	14,505,198	8.197 / (5.000)	0	0	222,770	1,858,170		1,858,170	790,950	0	0	0	149,649		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	435,910	4,081,350	XXX	4,081,350	1,722,780	0	0	0	331,184	XXX	XXX
912828TE0 - USD LIBOR 3M + 10BPS - MAT 07/15/2022 - CONST	VAGLB HEDGE	N/A	Interest Rate	DEUTSCHE BANK SA 7LTWFZYICNSX8D621K86	03/31/2020	07/15/2022	0	222,594,417	LIB3+10.000 / (.000)	0	0	572,935	(29,984,856)		(29,984,856)	(6,280,791)	0	0	0	225,623		
GDDUEAFE - USD LIBOR 3M + 33 BP MAT 8//30/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/25/2020	08/30/2022	0	30,186,759	LIB3+33.000 / (GDDUEA)	0	0	139,500	(530,881)		(530,881)	7,324,991	0	0	0	61,703		
SPTR - USD FED FUNDS + 43 BP MAT 12/15/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	12/13/2021	12/15/2022	0	156,427,024	SPTR / (FED1+43.000)	0	0	(672,636)	(28,532,128)		(28,532,128)	(31,892,272)	0	0	0	(530,628)		
SPTR - USD FEDL01 1D + 17.5 BP MAT 10/04/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	06/02/2022	10/04/2022	0	150,813,144	FED1+17.500 / (SPTR)	0	0	148,174	13,965,606		13,965,606	13,965,606	0	0	0	386,722		
SPTR - USD FEDL01 1D + 30.00 BP MAT 07/03/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	06/29/2022	07/03/2023	0	129,003,456	FED1+30.000 / (SPTR)	0	0	0	1,108,560		1,108,560	1,108,560	0	0	0	647,663		
SPTR - USD FEDL01 1D + 30.5 BP MAT 6/23/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	06/21/2022	06/23/2023	0	127,150,176	FED1+30.500 / (SPTR)	0	0	53,262	(744,720)		(744,720)	(744,720)	0	0	0	629,625		
SPTR - USD FEDL01 1D + 31 BP MAT 6/23/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	06/21/2022	06/23/2023	0	182,778,378	FED1+31.000 / (SPTR)	0	0	76,767	(1,070,535)		(1,070,535)	(1,070,535)	0	0	0	905,086		
SPTR - USD FEDL01 1D + 32.0 BP MAT 12/27/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	06/22/2022	12/27/2023	0	151,907,921	FED1+32.000 / (SPTR)	0	0	56,122	(1,086,348)		(1,086,348)	(1,086,348)	0	0	0	928,116		

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPTR - USD FEDL01 1D + 32.00 BP MAT 12/27/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	06/22/2022	12/27/2023	0	88,414,537	FED1+32.000 / (SPTR)	0	0	32,664	(632,284)		(632,284)	(632,284)	0	0	0	540,189		
SPTR - USD FEDL01 1D + 34.5 BP MAT 09/26/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	03/22/2022	09/26/2023	0	265,575,968	SPTR / (FED1+34.500)	0	0	(743,797)	(41,759,900)		(41,759,900)	(41,759,900)	0	0	0	(1,479,318)		
SPTR - USD FEDL01 1D + 35.75 BP MAT 03/20/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	03/17/2022	03/20/2023	0	141,709,302	SPTR / (FED1+35.750)	0	0	(409,875)	(19,569,677)		(19,569,677)	(19,569,677)	0	0	0	(601,450)		
SPTR - USD FEDL01 1D + 36 BP MAT 03/06/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/02/2022	03/06/2023	0	152,804,156	SPTR / (FED1+36.000)	0	0	(474,796)	(20,233,103)		(20,233,103)	(20,233,103)	0	0	0	(631,042)		
SPTR - USD FEDL01 1D + 36 BP MAT 09/25/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	03/21/2022	09/25/2023	0	110,670,359	SPTR / (FED1+36.000)	0	0	(317,501)	(16,347,873)		(16,347,873)	(16,347,873)	0	0	0	(615,778)		
SPTR - USD FEDL01 1D + 36 BP MAT 09/26/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/22/2022	09/26/2023	0	142,272,840	SPTR / (FED1+36.000)	0	0	(404,332)	(22,371,375)		(22,371,375)	(22,371,375)	0	0	0	(792,492)		
SPTR - USD FEDL01 1D + 36.0 BP MAT 11/22/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	05/19/2022	11/22/2023	0	124,818,942	FED1+36.000 / (SPTR)	0	0	186,916	3,454,679		3,454,679	3,454,679	0	0	0	737,716		
SPTR - USD FEDL01 1D + 36.5 BP MAT 02/21/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	02/16/2022	02/21/2023	0	150,289,488	SPTR / (FED1+36.500)	0	0	(495,475)	(22,394,592)		(22,394,592)	(22,394,592)	0	0	0	(604,238)		
SPTR - USD FEDL01 1D + 36.5 BP MAT 02/21/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	02/16/2022	02/21/2023	0	150,289,488	SPTR / (FED1+36.500)	0	0	(495,475)	(22,394,592)		(22,394,592)	(22,394,592)	0	0	0	(604,238)		
SPTR - USD FEDL01 1D + 37 BP MAT 04/24/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	04/20/2022	04/24/2023	0	215,821,489	SPTR / (FED1+37.000)	0	0	(497,588)	(31,972,576)		(31,972,576)	(31,972,576)	0	0	0	(975,049)		
SPTR - USD FEDL01 1D + 37.0 BP MAT 03/06/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	03/02/2022	03/06/2023	0	152,804,156	FED1+37.000 / (SPTR)	0	0	479,848	20,233,103		20,233,103	20,233,103	0	0	0	631,042		
SPTR - USD FEDL01 1D + 38.0 BP MAT 04/24/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	01/20/2022	04/24/2023	0	216,176,172	SPTR / (FED1+38.000)	0	0	(793,727)	(32,327,259)		(32,327,259)	(32,327,259)	0	0	0	(976,651)		
SPTR - USD FEDL01 1D + 39 BP MAT 10/03/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	03/29/2022	10/03/2023	0	173,833,921	SPTR / (FED1+39.000)	0	0	(484,031)	(31,151,177)		(31,151,177)	(31,151,177)	0	0	0	(975,747)		
SPTR - USD FEDL01 1D + 39.0 BP MAT 04/24/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I70UK5573	01/20/2022	04/24/2023	0	216,176,177	FED1+39.000 / (SPTR)	0	0	842,246	32,327,264		32,327,264	32,327,264	0	0	0	976,651		
SPTR - USD FEDL01 1D + 39.0 BP MAT 11/06/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	FX-BNP PARIBAS SA, P	549300WCGB70D06XZS54	05/05/2022	11/06/2023	0	226,959,486	FED1+39.000 / (SPTR)	0	0	454,928	19,130,280		19,130,280	19,130,280	0	0	0	1,320,187		
SPTR - USD FEDL01 1D + 39.00 BP MAT 11/22/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	05/19/2022	11/22/2023	0	131,535,472	FED1+39.000 / (SPTR)	0	0	201,249	3,640,576		3,640,576	3,640,576	0	0	0	777,413		
SPTR - USD FEDL01 1D + 40.0 BP MAT 01/13/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	01/11/2022	01/13/2023	0	149,998,778	SPTR / (FED1+40.000)	0	0	(585,912)	(28,634,516)		(28,634,516)	(28,634,516)	0	0	0	(550,991)		
SPTR - USD FEDL01 1D + 43 BP MAT 9/11/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	09/08/2021	09/11/2023	0	160,321,611	FED1+43.000 / (SPTR)	0	0	705,994	24,433,284		24,433,284	33,885,539	0	0	0	878,118		
SPTR - USD LIBOR 3M + 16 BP MAT 7/19/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	07/17/2020	07/19/2022	0	138,849,144	LIB3+16.000 / (SPTR)	0	0	503,248	(29,012,907)		(29,012,907)	41,858,607	0	0	0	158,396		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPTR - USD LIBOR 3M + 17 BP MAT 7/19/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	07/16/2020	07/19/2022	0	189,871,114	LIB3+17.000 / (SPTR)	0	0	697,720	(40,339,699)		(40,339,699)	57,406,090	0	0	0	216,600		
SPTR - USD LIBOR 3M + 19 BP MAT 10/04/22 - FLT	VAGLB HEDGE	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	09/29/2020	10/04/2022	0	117,476,738	SPTR / (LIB3+19.000)	0	0	(448,494)	19,370,801		19,370,801	(34,124,731)	0	0	0	(301,239)		
SPTR - USD LIBOR 3M + 33.5 BP MAT 1/15/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	11/13/2019	11/15/2024	0	100,137,360	LIB3+33.500 / (SPTR)	0	0	480,471	(27,757,536)		(27,757,536)	31,892,272	0	0	0	772,555		
SPTR - USD LIBOR 3M + 34 BP MAT 8/19/2022 - FLT	VAGLB HEDGE	N/A	Equity/Index	CANADIAN IMPERIAL BA	2IGI19DL77OX0HC3ZE78	08/17/2021	08/19/2022	0	81,480,833	SPTR / (LIB3+34.000)	0	0	(392,334)	(11,234,562)		(11,234,562)	(17,516,830)	0	0	0	(150,787)		
SPTR - USD LIBOR 3M + 34.5 BP MAT 5/10/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	SOCIETE GENERALE	969500J21S9Z7YL30D96	05/06/2021	05/10/2023	0	139,552,576	LIB3+34.500 / (SPTR)	0	0	673,109	11,657,680		11,657,680	31,892,272	0	0	0	647,182		
XNDX - USD FEDL01 1D + 37 BP MAT 09/20/2023 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	03/16/2022	09/20/2023	0	149,252,923	FED1+37.000 / (XNDX)	0	0	442,577	25,938,823		25,938,823	25,938,823	0	0	0	825,848		
XNDX - USD FEDL01 1D + 39 BP MAT 03/18/2024 - FLT	VAGLB HEDGE	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	03/14/2022	03/18/2024	0	35,394,907	FED1+39.000 / (XNDX)	0	0	110,894	4,110,721		4,110,721	4,110,721	0	0	0	231,952		
1149999999. Subtotal - Swaps - Hedging Other - Total Return											0	0	(357,349)	(280,711,719)	XXX	(280,711,719)	(54,335,768)	0	0	0	2,708,739	XXX	XXX
ILS_USD_PAY_1.3165_REC_CPURNSA_05/13/2020_05/13/2030_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH	F226TOH6YD6XJB17KS62	05/11/2020	05/13/2030	0	25,000,000	CPURNSA / (1.3165)	0	0	0	4,702,179		4,702,179	1,161	0	0	0	350,758		
ILS_USD_PAY_2.64_REC_CPURNSA_04/26/2013_04/30/2023	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	DEUTSCHE BANK SA	7LTWFZYICNSX8D621K86	12/31/2017	04/30/2023	0	50,000,000	CPURNSA / (2.640)	0	0	1,899,766	(169,482)		(169,482)	387,038	0	0	0	228,155		
ILS_USD_REC_1.3165_PAY_CPURNSA_05/13/2020_05/13/2030_LCH	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH	F226TOH6YD6XJB17KS62	01/27/2022	05/13/2030	0	25,000,000	CPURNSA / (1.3165)	0	(4,445,000)	0	(4,702,179)		(4,702,179)	(257,179)	0	0	0	350,758		
SL103V5P CONTRACT SWCOIR	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	CREDIT SUISSE INTERN	E58DKGMJYYYJLN8C3868	12/31/2017	04/29/2023	0	75,000,000	CPURNSA / (2.660)	0	0	2,835,411	(267,974)		(267,974)	593,274	0	0	0	341,669		
1159999999. Subtotal - Swaps - Hedging Other - Other											0	(4,445,000)	4,735,177	(437,456)	XXX	(437,456)	724,294	0	0	0	1,271,340	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other											520,000	(4,580,788)	13,541,055	(137,473,276)	XXX	(137,473,276)	(153,007,475)	0	0	0	171,198,444	XXX	XXX
1229999999. Subtotal - Swaps - Replication											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate											520,000	(135,788)	8,727,317	139,594,549	XXX	139,594,549	(101,118,781)	0	0	0	166,887,181	XXX	XXX
1369999999. Total Swaps - Credit Default											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange											0	0	435,910	4,081,350	XXX	4,081,350	1,722,780	0	0	0	331,184	XXX	XXX
1389999999. Total Swaps - Total Return											0	0	(357,349)	(280,711,719)	XXX	(280,711,719)	(54,335,768)	0	0	0	2,708,739	XXX	XXX
1399999999. Total Swaps - Other											0	(4,445,000)	4,735,177	(437,456)	XXX	(437,456)	724,294	0	0	0	1,271,340	XXX	XXX
1409999999. Total Swaps											520,000	(4,580,788)	13,541,055	(137,473,276)	XXX	(137,473,276)	(153,007,475)	0	0	0	171,198,444	XXX	XXX
US T-LOCK 912810TF5 95.303716 04/06/2023	INTEREST RATE	N/A	Interest Rate	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	04/04/2022	04/06/2023	20,000,000	20,000,000	95.304	0	0	0	(2,049,735)		(2,049,735)	(2,049,735)	0	0	0	87,586		
US T-LOCK 912810SX7 104.452534 07/06/2022	INTEREST RATE	N/A	Interest Rate	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	07/01/2021	07/06/2022	27,000,000	27,000,000	104.453	0	0	0	(5,398,133)		(5,398,133)	(6,762,502)	0	0	0	17,309		
US T-LOCK 91282CBH3 95.385057 02/08/2023	INTEREST RATE	N/A	Interest Rate	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	02/07/2022	02/08/2023	100,000,000	100,000,000	95.385	0	0	0	(3,197,482)		(3,197,482)	(3,197,482)	0	0	0	390,819		
1439999999. Subtotal - Forwards - Hedging Other											0	0	0	(10,645,350)	XXX	(10,645,350)	(12,009,719)	0	0	0	495,714	XXX	XXX
1479999999. Subtotal - Forwards											0	0	0	(10,645,350)	XXX	(10,645,350)	(12,009,719)	0	0	0	495,714	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										(2,459,624)	458,512	13,541,055	(145,052,373)	XXX	(145,052,373)	(165,984,226)	0	0	0	171,694,158	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										(2,459,624)	458,512	13,541,055	(145,052,373)	XXX	(145,052,373)	(165,984,226)	0	0	0	171,694,158	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
ESU2	355	67,952,288	S&P500 EMINI FUT SEP22	VAGLB HEDGE	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/16/2022	3,750.7021	3,789.5000	563,563	1,525,718	0	0	0	688,663	688,663	1,525,718		50
MFSU2	100	9,171,010	MSCI EAFE SEP22	VAGLB HEDGE	N/A	Equity/Index	09/16/2022	NYF 5493004R83R1LVX2IL36	06/16/2022	1,878.9980	1,856.6000	46,500	429,780	0	0	0	(111,990)	(111,990)	429,780		50
RTYU2	1,010	90,935,600	E-MINI RUSS 2000 SEP22	VAGLB HEDGE	N/A	Equity/Index	09/16/2022	CME SNZ20JLFK8MNNCLQOF39	06/13/2022	1,615.2950	1,708.0000	676,700	4,340,774	0	0	0	4,681,600	4,681,600	4,340,774		50
FVU2	1,100	1,100,000	US 5YR NOTE (CBT) SEP22	VAGLB HEDGE	N/A	Interest Rate	09/30/2022	CBT 1UAUICTO4EQ4D06ZH473	06/14/2022	114.4257	112.2500	(773,432)	4,727,575	0	0	0	(2,393,234)	(2,393,234)	4,727,575		1,000
1609999999. Subtotal - Short Futures - Hedging Other												513,331	11,023,847	0	0	0	2,865,039	2,865,039	11,023,847	XXX	XXX
1649999999. Subtotal - Short Futures												513,331	11,023,847	0	0	0	2,865,039	2,865,039	11,023,847	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												513,331	11,023,847	0	0	0	2,865,039	2,865,039	11,023,847	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												513,331	11,023,847	0	0	0	2,865,039	2,865,039	11,023,847	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BANK OF AMERICA MERR	0	2,255,000	2,255,000
MORGAN STANLEY	330,000	220,000	550,000
WELLS FARGO BANK	6,472,950	1,745,897	8,218,847
Total Net Cash Deposits	6,802,950	4,220,897	11,023,847

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART 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
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	11,023,847	0	11,023,847	1,286,763	(773,432)	1,286,763	11,023,847	11,023,847
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Y	Y	44,510,000	0	32,233,012	(56,876,664)	0	32,233,012	(56,876,664)	0	1,181,702	0
BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	Y	Y	64,300,000	0	65,663,670	(219,465)	1,144,205	65,663,670	(219,465)	1,144,205	1,062,134	1,062,134
CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	Y	Y	0	0	0	(11,234,562)	0	0	(11,234,562)	0	(150,787)	0
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y	0	0	1,858,170	0	1,858,170	1,858,170	0	1,858,170	149,649	149,649
Credit Suisse Intern E58DKGMJYYYJLN8C3868	Y	Y	150,000	0	1,631	(1,752,040)	0	1,631	(1,752,040)	0	341,669	0
DEUTSCHE BANK SA 7LTWFZYICNSX8D621K86	Y	Y	0	0	0	(30,154,338)	0	0	(30,154,338)	0	453,778	0
FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	Y	Y	16,590,000	0	21,169,020	(1,442,797)	3,136,223	21,169,020	(1,442,797)	3,136,223	2,248,303	2,248,303
GOLDMAN SACHS & CO, KD3XUN7C6T14HNAYLU02	Y	Y	100,000	0	0	0	0	0	0	0	0	0
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y	0	0	24,433,284	(97,641,024)	0	24,433,284	(97,641,024)	0	2,087,372	0
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Y	Y	39,380,899	0	46,244,898	(15,712,508)	0	46,244,898	(15,712,508)	0	3,739,084	0
MIZUHO SECURITIES US 5493004GRDTUI7EMIZ82	Y	Y	0	0	0	(140,596)	0	0	(140,596)	0	0	0
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Y	Y	0	0	0	(140,596)	0	0	(140,596)	0	0	0
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	0	0	0	(96,971,646)	0	0	(96,971,646)	0	(3,002,821)	0
SOCIETE GENERALE 969500J21S9Z7YL30D96	Y	Y	10,820,000	0	11,657,680	0	837,680	11,657,680	0	837,680	647,182	647,182
UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	Y	Y	810,000	0	971,203	(1,381,434)	0	971,203	(1,381,434)	0	0	0
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	1,659,014	(176,870,834)	0	1,659,014	(176,870,834)	0	(4,651,805)	0
0299999999. Total NAIC 1 Designation			176,660,899	0	205,891,582	(490,538,504)	6,976,278	205,891,582	(490,538,504)	6,976,278	4,105,460	4,107,268
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			134,181,474	0	866,890,936	(727,296,388)	5,413,074	866,890,936	(727,296,388)	5,413,074	167,588,692	167,588,692
0999999999 - Gross Totals			310,842,373	0	1,083,806,365	(1,217,834,892)	23,413,199	1,074,069,281	(1,218,608,324)	13,676,115	182,717,999	182,719,807
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,083,806,365	(1,217,834,892)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Cash	000000-00-0	CASHUSD	56,240,000	56,240,000	56,240,000		V
LCH F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	3,699,566	3,699,566	3,699,566		I
MIZUHO SECURITIES US 5493004GRDTUI7EMIZ82	Cash	000000-00-0	CASHUSD	430,000	430,000	430,000		V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Cash	000000-00-0	CASHUSD	500,000	500,000	500,000		V
LCH F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	33,475,022	33,475,022	33,475,022		V
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASHUSD	1,369,853	1,369,853	1,369,853		V
BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	CASHUSD	150,000	150,000	150,000		V
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASHUSD	24,796,100	24,796,100	24,796,100		V
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASHUSD	13,307,000	13,307,000	13,307,000		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	CASHUSD	92,970,000	92,970,000	92,970,000		V
CME SNZ2OJLFK8MNNCLQOF39	Cash	000000-00-0	CASHUSD	11,023,847	11,023,847	11,023,847		I
UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	Cash	000000-00-0	CASHUSD	540,000	540,000	540,000		V
LCH F226TOH6YD6XJB17KS62	Loan-backed and Structured	36296U-ZX-1	GINNIE MAE I POOL	522,489	513,004	502,437	06/01/2039	V
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BOND	5,652,399	5,671,000	6,083,989	05/31/2025	V
DEUTSCHE BANK SA 7LTWFZYICNSX8D621K86	Treasury	912828-6Z-8	UNITED STATES TREASURY NOTE/BOND	7,985,017	8,174,000	8,404,151	06/30/2024	V
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Treasury	912828-6Z-8	UNITED STATES TREASURY NOTE/BOND	48,352,629	49,497,000	50,890,660	06/30/2024	V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Treasury	912828-6Z-8	UNITED STATES TREASURY NOTE/BOND	3,277,432	3,355,000	3,449,465	06/30/2024	V
CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	Treasury	912828-6Z-8	UNITED STATES TREASURY NOTE/BOND	10,599,148	10,850,000	11,155,498	06/30/2024	V
DEUTSCHE BANK SA 7LTWFZYICNSX8D621K86	Treasury	912828-Z8-6	UNITED STATES TREASURY NOTE/BOND	8,807,597	8,878,000	8,926,467	02/15/2023	V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Treasury	912828-Z8-6	UNITED STATES TREASURY NOTE/BOND	13,140,959	13,246,000	13,318,312	02/15/2023	V
LCH F226TOH6YD6XJB17KS62	Treasury	91282C-AM-3	UNITED STATES TREASURY NOTE/BOND	41,159,250	45,000,000	44,833,602	09/30/2025	V
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Treasury	91282C-AM-3	UNITED STATES TREASURY NOTE/BOND	12,127,344	13,259,000	13,214,043	09/30/2025	V
CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	Treasury	91282C-BB-6	UNITED STATES TREASURY NOTE/BOND	341,453	389,000	388,255	12/31/2027	V
DEUTSCHE BANK SA 7LTWFZYICNSX8D621K86	Treasury	91282C-DB-4	UNITED STATES TREASURY NOTE/BOND	14,273,857	15,053,000	15,005,895	10/15/2024	V
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	91282C-DB-4	UNITED STATES TREASURY NOTE/BOND	54,477,336	57,451,000	57,310,629	10/15/2024	V
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Treasury	91282C-DB-4	UNITED STATES TREASURY NOTE/BOND	94,400,137	99,553,000	99,353,442	10/15/2024	V
0199999999 - Total				553,618,435	569,390,392	571,338,233	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASHUSD	150,000	150,000	XXX		V
FX-BNP PARIBAS SA, P 549300WCGB70D06XZS54	Cash	000000-00-0	CASHUSD	16,590,000	16,590,000	XXX		V
LCH F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	167,656,496	167,656,496	XXX		V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASHUSD	39,380,899	39,380,899	XXX		V
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Cash	000000-00-0	CASHUSD	44,510,000	44,510,000	XXX		V
GOLDMAN SACHS & CO, KD3XUN7C6T14HNAYLU02	Cash	000000-00-0	CASHUSD	100,000	100,000	XXX		V
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	CASHUSD	2,091,053	2,091,053	XXX		V
UNION BANK OF SWITZE 549300SGDHJDHGZYMB20	Cash	000000-00-0	CASHUSD	810,000	810,000	XXX		V
SOCIETE GENERALE 969500J21S9Z7YL30D96	Cash	000000-00-0	CASHUSD	10,820,000	10,820,000	XXX		V
BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	CASHUSD	64,300,000	64,300,000	XXX		V
0299999999 - Total				346,408,448	346,408,448	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of New York	New York, NY		0.000	0	0	(39,579,197)	15,882,226	14,217,148	XXX
BNYM Cash Reserve	New York, NY		0.000	0	0	0	0	3,446,258	XXX
JP Morgan Chase	Springfield, IL		0.000	0	0	6,496,295	7,691,875	5,798,383	XXX
Northern Trust	Chicago, IL		0.000	0	0	234,368	252,135	262,567	XXX
PNC Bank	Philadelphia, PA		0.000	0	0	4,960,140	7,852,034	14,808,523	XXX
Bank of America	Charlotte, NC		0.000	0	0	528,096	784,960	802,230	XXX
FHLB	Pittsburgh, PA		0.000	0	0	572,665	3,279,134	996,759	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(26,787,633)	35,742,364	40,331,868	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(26,787,633)	35,742,364	40,331,868	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	(26,787,633)	35,742,364	40,331,868	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
94975P-40-5	JP Morgan US Government MMF Institutional		06/30/2022	0.000		11,335,070	0	0
09248U-70-0	BLACKROCK FEDFUND		06/30/2022	0.000		30,000,000	0	0
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		06/30/2022	0.000		64,023,143	0	47,684
8309999999. Subtotal - All Other Money Market Mutual Funds						105,358,213	0	47,684
8609999999 - Total Cash Equivalents						105,358,213	0	47,684