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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

Bankers Life and Casualty Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 61263 Employer's ID Number 36-0770740

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

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

Incorporated/Organized 04/06/1880 Commenced Business 01/17/1879

Statutory Home Office 111 East Wacker Drive, Suite 2100 (Street and Number), Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code)

Main Administrative Office 111 East Wacker Drive, Suite 2100 (Street and Number)
Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Mail Address 111 East Wacker Drive, Suite 2100 (Street and Number or P.O. Box), Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 111 East Wacker Drive, Suite 2100 (Street and Number)
Chicago, IL, US 60601-4508 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Internet Website Address www.bankerslife.com

Statutory Statement Contact Shelly Ann Hitch (Name), 317-817-6485 (Area Code) (Telephone Number)
Shelly.Hitch@CNOinc.com (E-mail Address), 317-817-2115 (FAX Number)

OFFICERS

President	Scott Louis Goldberg	Treasurer	Thomas Bernard Kleyle #
Secretary	Rachel Johanna Spehler	Actuary	Sivakumar Desai

OTHER

Bruce Keating Baude, Executive Vice President	Karen Jeannine DeToro, Executive Vice President	Yvonne Kay Franzese, Executive Vice President
Eric Ronald Johnson, Executive Vice President	Paul Harrington McDonough, Executive Vice President	Matthew Joseph Zimpfer, Executive Vice President
John Robert Kline, Senior Vice President	Nathan Ellis Richardson, Senior Vice President	Gregory Dean Turner, Senior Vice President
Jeremy David Williams, Senior Vice President		

DIRECTORS OR TRUSTEES

Karen Jeannine DeToro	Scott Louis Goldberg	John Robert Kline
Paul Harrington McDonough	Gregory Dean Turner	

State of Indiana
County of Hamilton SS:

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

Scott Louis Goldberg	Rachel Johanna Spehler	John Robert Kline
President	Secretary	SVP & Chief Accounting Officer

Subscribed and sworn to before me this
9th day of August, 2022

Kristie L. Nave
Notary Public, State of Indiana, Marion County
My Commission Expires November 7, 2024

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

KRISTIE L. NAVE, Notary Public
Marion County
SEAL
State of Indiana
My Commission Expires Nov, 7, 2024

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	16,602,237,820		16,602,237,820	15,410,144,918
2.	Stocks:				
	2.1 Preferred stocks	148,263,869		148,263,869	172,033,869
	2.2 Common stocks	198,153,583	65,056	198,088,526	133,268,605
3.	Mortgage loans on real estate:				
	3.1 First liens	914,004,252		914,004,252	886,581,271
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 85,953,848), cash equivalents ($ 147,184,363) and short-term investments ($ ....)	233,138,211		233,138,211	194,131,594
6.	Contract loans (including $ .... premium notes)	72,829,208	7,344	72,821,864	72,513,465
7.	Derivatives	23,421,863		23,421,863	219,926,667
8.	Other invested assets	807,963,882		807,963,882	814,443,050
9.	Receivables for securities	17,766,568		17,766,568	3,379,918
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	54,944,435		54,944,435	62,095,766
12.	Subtotals, cash and invested assets (Lines 1 to 11)	19,072,723,691	72,400	19,072,651,291	17,968,519,124
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	148,178,938		148,178,938	141,545,987
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,256,855	40,099	3,216,755	3,378,791
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	71,119,975		71,119,975	65,448,419
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,813,330		1,813,330	195,491
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	34,703,878		34,703,878	14,062,869
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	15,413,902		15,413,902	
18.2	Net deferred tax asset	196,393,152	93,714,184	102,678,968	115,250,210
19.	Guaranty funds receivable or on deposit	6,761,192		6,761,192	7,217,385
20.	Electronic data processing equipment and software	857,797	358,659	499,139	531,464
21.	Furniture and equipment, including health care delivery assets ($ ....)	4,089,132	4,089,132		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	6,003,230		6,003,230	15,680,758
24.	Health care ($ ....) and other amounts receivable	32,381,768	31,501,600	880,168	1,269,320
25.	Aggregate write-ins for other than invested assets	198,188,023		198,188,023	208,587,448
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	19,791,884,863	129,776,075	19,662,108,789	18,541,687,264
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	19,791,884,863	129,776,075	19,662,108,789	18,541,687,264
	DETAILS OF WRITE-INS				
1101.	Assets held in rabbi trust for agents' deferred compensation program	54,944,435		54,944,435	62,095,766
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	54,944,435		54,944,435	62,095,766
2501.	Cash surrender value of company owned life insurance	197,770,354		197,770,354	206,998,298
2502.	Transferable state tax credits	417,669		417,669	1,589,150
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	198,188,023		198,188,023	208,587,448

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 12,377,857,189 less $ included in Line 6.3 (including $ Modco Reserve)	12,377,857,189	12,093,933,151
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,219,211,790	2,179,004,075
3.	Liability for deposit-type contracts (including $ Modco Reserve)	2,678,495,428	1,846,332,041
4.	Contract claims:		
	4.1 Life	27,973,394	36,536,955
	4.2 Accident and health	157,351,265	163,492,071
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	128,231	132,207
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 21,723,914 accident and health premiums	25,061,435	30,882,530
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 315 assumed and $ 4,744,792 ceded	4,745,107	2,770,517
	9.4 Interest Maintenance Reserve	256,150,194	241,586,987
10.	Commissions to agents due or accrued-life and annuity contracts $ 5,499,645 , accident and health $ 976,911 and deposit-type contract funds $	6,476,556	8,889,920
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	171,608,980	184,364,624
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	512,936	8,636,541
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		249,029
15.2	Net deferred tax liability		
16.	Unearned investment income	2,406,125	2,363,537
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,175,191	722,835
18.	Amounts held for agents' account, including $ 12,414,917 agents' credit balances	12,654,394	19,137,084
19.	Remittances and items not allocated	34,551,144	48,735,101
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	232,550,244	251,321,562
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	3,791,434	6,568,256
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	47,605,713	6,187,036
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	125,363,070	168,621,663
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	18,385,669,822	17,300,467,722
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	18,385,669,822	17,300,467,722
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	968,621,970	968,621,970
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	297,816,996	262,597,572
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,266,438,967 in Separate Accounts Statement)	1,266,438,967	1,231,219,543
38.	Totals of Lines 29, 30 and 37	1,276,438,967	1,241,219,543
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	19,662,108,789	18,541,687,264
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds	61,103,035	60,240,141
2502.	Liability for agents' deferred compensation program funded through a rabbi trust	55,945,909	62,772,304
2503.	Liability for deferred compensation obligation	8,314,126	45,609,217
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	125,363,070	168,621,663
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

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	1,452,942,506	1,351,792,084	2,727,179,784
2.	Considerations for supplementary contracts with life contingencies	1,578,688	1,231,701	1,966,546
3.	Net investment income	251,538,830	498,458,256	1,005,470,399
4.	Amortization of Interest Maintenance Reserve (IMR)	3,300,430	2,992,765	5,980,747
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	11,520,309	10,823,979	22,401,127
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts	515	272	622
	8.3 Aggregate write-ins for miscellaneous income	(5,605,913)	(1,661,100)	546,522
9.	Totals (Lines 1 to 8.3)	1,715,275,365	1,863,637,957	3,763,545,746
10.	Death benefits	132,911,057	138,511,730	268,175,189
11.	Matured endowments (excluding guaranteed annual pure endowments)	213,018	151,692	296,691
12.	Annuity benefits	194,011,383	181,739,151	349,459,647
13.	Disability benefits and benefits under accident and health contracts	294,402,204	305,278,321	611,008,895
14.	Coupons, guaranteed annual pure endowments and similar benefits	132	140	215
15.	Surrender benefits and withdrawals for life contracts	346,598,068	338,892,089	678,052,621
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	21,972,275	6,705,965	14,509,798
18.	Payments on supplementary contracts with life contingencies	3,454,268	3,655,424	7,181,579
19.	Increase in aggregate reserves for life and accident and health contracts	324,131,753	427,967,776	893,321,327
20.	Totals (Lines 10 to 19)	1,317,694,157	1,402,902,288	2,822,005,962
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	106,694,041	102,595,650	209,338,629
22.	Commissions and expense allowances on reinsurance assumed	34,413,560	40,619,320	82,733,400
23.	General insurance expenses and fraternal expenses	174,550,747	172,751,518	347,942,606
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,345,370	15,930,858	33,126,214
25.	Increase in loading on deferred and uncollected premiums	2,296,512	4,188,901	(820,146)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	(22,585,417)		(911,811)
28.	Totals (Lines 20 to 27)	1,631,408,970	1,738,988,535	3,493,414,854
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	83,866,395	124,649,422	270,130,892
30.	Dividends to policyholders and refunds to members	66,760	63,057	130,810
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	83,799,635	124,586,365	270,000,082
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,552,655)	45,409,173	72,049,218
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)	88,352,290	79,177,192	197,950,864
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,714,687) (excluding taxes of $ 7,396,566 transferred to the IMR)	(10,451,627)	(964,316)	(3,190,122)
35.	Net income (Line 33 plus Line 34)	77,900,663	78,212,876	194,760,742
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,241,219,543	1,234,700,939	1,234,700,939
37.	Net income (Line 35)	77,900,663	78,212,876	194,760,742
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (9,524,990)	(35,155,081)	33,651,383	39,580,541
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(27,683,084)	18,678,738	21,768,493
41.	Change in nonadmitted assets	9,090,518	(5,697,084)	(5,165,051)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	18,771,318	(22,827,752)	(28,248,891)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(45,000,000)	(115,000,000)	(225,000,000)
53.	Aggregate write-ins for gains and losses in surplus	37,295,091	13,955,992	8,822,770
54.	Net change in capital and surplus for the year (Lines 37 through 53)	35,219,424	974,152	6,518,604
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,276,438,967	1,235,675,091	1,241,219,543
	DETAILS OF WRITE-INS			
08.301.	Change in cash surrender value of company owned life insurance, net of premiums	(9,227,944)	(1,831,050)	(2,720,252)
08.302.	Death benefit proceeds from company owned life insurance	3,515,721		
08.303.	Gain from utilization of transferable state tax credits	103,178	166,907	203,404
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,132	3,043	3,063,370
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(5,605,913)	(1,661,100)	546,522
2701.	Experience refund earned under coinsurance ceded agreement	(22,500,000)		
2702.	Transfer of accident and health reserves under coinsurance ceded agreement	(86,917)		
2703.	Penalties from regulatory authorities	1,500		
2798.	Summary of remaining write-ins for Line 27 from overflow page			(911,811)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(22,585,417)		(911,811)
5301.	Change in liability for deferred compensation obligation	37,295,091	13,955,992	8,822,770
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	37,295,091	13,955,992	8,822,770

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	1,440,913,432	1,339,606,483	2,726,986,165
2. Net investment income	382,382,051	359,064,778	744,197,049
3. Miscellaneous income	17,001,847	13,499,073	25,889,643
4. Total (Lines 1 to 3)	1,840,297,330	1,712,170,333	3,497,072,857
5. Benefit and loss related payments	1,007,910,019	973,840,521	1,929,878,680
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	366,333,976	328,275,409	653,524,056
8. Dividends paid to policyholders	70,735	66,810	139,644
9. Federal and foreign income taxes paid (recovered) net of $ 4,681,879 tax on capital gains (losses)	15,792,155	49,666,657	616,215
10. Total (Lines 5 through 9)	1,390,106,886	1,351,849,397	2,584,158,595
11. Net cash from operations (Line 4 minus Line 10)	450,190,445	360,320,936	912,914,262
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,293,655,185	1,534,318,549	2,578,443,086
12.2 Stocks	18,649,935	31,835,167	53,742,525
12.3 Mortgage loans	131,041,789	118,179,594	240,072,384
12.4 Real estate			
12.5 Other invested assets	68,104,826	22,287,498	68,193,519
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	25,922	(61,484)	(117,901)
12.7 Miscellaneous proceeds	54,418,866	139,961,041	199,470,208
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,565,896,523	1,846,520,365	3,139,803,821
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,445,166,511	2,058,496,767	4,212,754,404
13.2 Stocks	63,465,021	22,042,824	35,170,887
13.3 Mortgage loans	158,359,371	60,300,000	153,139,055
13.4 Real estate			
13.5 Other invested assets	92,278,745	92,745,529	149,226,976
13.6 Miscellaneous applications			1,281,181
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,759,269,647	2,233,585,120	4,551,572,502
14. Net increase (or decrease) in contract loans and premium notes	308,499	(643,278)	54,082
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,193,681,624)	(386,421,477)	(1,411,822,763)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	832,163,387	(3,238,344)	570,607,310
16.5 Dividends to stockholders	45,000,000	115,000,000	225,000,000
16.6 Other cash provided (applied)	(4,665,592)	(2,375,532)	5,092,699
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	782,497,795	(120,613,877)	350,700,009
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)	39,006,617	(146,714,418)	(148,208,492)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	194,131,594	342,340,086	342,340,086
19.2 End of period (Line 18 plus Line 19.1)	233,138,211	195,625,668	194,131,594

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

20.0001. Exchanges and transfers of invested assets	9,491,000		25,069,801
20.0002. Capitalized interest	298,676	116,596	254,475
20.0003.			
20.0004.			
20.0005.			

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			
2.	Ordinary life insurance	252,834,090	258,671,811	498,630,297
3.	Ordinary individual annuities	793,185,027	664,985,131	1,387,095,205
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities			
7.	A & H - group	8,145,585	9,965,069	18,891,545
8.	A & H - credit (group and individual)			
9.	A & H - other	303,567,927	319,575,926	627,893,715
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	1,357,732,628	1,253,197,938	2,532,510,761
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	1,357,732,628	1,253,197,938	2,532,510,761
14.	Deposit-type contracts	1,001,388,844	344,653,448	1,248,708,073
15.	Total (Lines 13 and 14)	2,359,121,472	1,597,851,385	3,781,218,834
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Bankers Life and Casualty Company ("Company") are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance ("Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for reporting the financial condition and results of operations of an insurance company and determining its solvency under Illinois Insurance Law. The *Accounting Practices and Procedures* manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Illinois. However, the State of Illinois may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) Bankers Life and Casualty Company, State of Illinois basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 77,900,663	$ 194,760,742
(2) State Prescribed Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(3) State Permitted Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$ 77,900,663	$ 194,760,742
SURPLUS					
(5) Bankers Life and Casualty Company, State of Illinois basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,276,438,967	$ 1,241,219,543
(6) State Prescribed Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(7) State Permitted Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 1,276,438,967	$ 1,241,219,543

B. No significant changes

C. (2) Bonds not backed by other loans are stated at amortized cost using the interest method, except those rated NAIC class 6, which are stated at the lower of amortized cost or fair value, and perpetual bonds, which are carried at fair value, not exceeding any currently effective call price. The Company does not utilize the systematic value measurement method for SVO-Identified investments.

(6) Loan-backed bonds, structured securities and beneficial interests are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities where collection of all contractual cash flows is probable, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality for which collection of all contractual cash flows is not probable, significant increases in cash flow estimates are accounted for using the prospective method.

No other significant changes

D. Going Concern

The Company's management does not have substantial doubt about its ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

No significant changes

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

No significant changes

B. - C.

None

D. Loan-backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.

(2) The Company did not record any other-than-temporary impairments ("OTTI") during the six months ended June 30, 2022, under SSAP No. 43R – Revised, Loan-backed and Structured Securities ("SSAP 43R"), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

(3) The Company did not recognize any OTTI as of June 30, 2022, as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on currently held loan-backed bonds, structured securities and beneficial interests.

(4) Loan-backed bonds, structured securities and beneficial interests owned at June 30, 2022 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	356,915,213
2. 12 Months or Longer	$	19,673,158

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

1. Less than 12 Months	$	4,141,992,425
2. 12 Months or Longer	$	188,432,653

(5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company's assessment of whether unrealized losses are "other-than-temporary" requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment's rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to sell the investment or it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (viii) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company's investment may be affected by changes in such values; (ix) projections of, and unfavorable changes in, cash flows on structured securities including mortgage-backed and asset-backed securities; (x) our best estimate of the value of any collateral; and (xi) other objective and subjective factors.

E. - J.

None

K. - L.

No significant changes

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

M. - N.

None

O. - Q.

No significant changes

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

The Company did not have a share in any cash pools as of June 30, 2022.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

7. Investment Income

No significant changes

8. Derivative Instruments

No significant changes

9. Income Taxes

No significant changes

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

See Note #13 D. for dividends paid by the Company during 2022.

No other significant changes

11. Debt

A. None

B. Federal Home Loan Bank ("FHLB") Agreements

(1) Federal Home Loan Bank of Chicago ("FHLBC")

The Company is a member of the FHLBC. As a member of the FHLBC, the Company has the ability to borrow on a collateralized basis from FHLBC. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. The current borrowing capacity under this agreement is $1,300,000,000, as determined by authorization of the Company's board of directors. The Company is required to hold certain minimum amounts of FHLBC common stock as a condition of membership in the FHLBC, and additional amounts based on the amount of the borrowings.

All FHLB activity is included in the Company's General Account.

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(2) FHLB Capital Stock

The Aggregate totals of the FHLBC capital stock as of June 30, 2022 and December 31, 2021 are as follows:

	Total	General Account	Separate Account
2022			
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	3,643,300	3,643,300	—
Additional Activity Stock	43,915,821	43,915,821	—
Excess Stock	4,543,108	4,543,108	—
Aggregate Total	$ 52,102,229	$ 52,102,229	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,300,000,000	XXXXXXX	XXXXXXX

2021

	Total	General Account	Separate Account
Membership Stock - Class A	$ —	$ —	$ —
Membership Stock - Class B	1,536,300	1,536,300	—
Additional Activity Stock	49,426,648	49,426,648	—
Excess Stock	1,139,281	1,139,281	—
Aggregate Total	$ 52,102,229	$ 52,102,229	$ —
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,300,000,000	XXXXXXX	XXXXXXX

Membership Stock eligible and not eligible for redemption as of June 30, 2022 is as follows:

			Eligible for Redemption			
Membership Stock	Current Year Total	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
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	3,643,300	3,643,300	—	—	—	—

(3) Collateral Pledged to FHLB

	Fair Value	Carrying Value	Aggregate Total Borrowings
Collateral Pledged - General Account - June 30, 2022	$ 1,359,087,270	$ 1,421,599,253	$ 1,140,202,692
Collateral Pledged - General Account - December 31, 2021	1,468,272,835	1,303,510,446	1,215,843,278

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged - General Account - Current Year	$ 1,359,087,270	$ 1,421,599,253	$ 1,140,202,692
Maximum Collateral Pledged - General Account - Prior Year	1,502,531,432	1,340,334,205	1,241,160,644

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(4) Borrowing from FHLB

The amounts borrowed as of June 30, 2022 and December 31, 2021 are as follows:

2022	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,140,202,692	1,140,202,692	—	1,141,554,800
(c) Other	—	—	—	XXX
(d) Aggregate Total	$ 1,140,202,692	$ 1,140,202,692	$ —	$ 1,141,554,800

2021	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	1,215,843,278	1,215,843,278	—	1,216,412,058
(c) Other	—	—	—	XXX
(d) Aggregate Total	$ 1,215,843,278	$ 1,215,843,278	$ —	$ 1,216,412,058

The maximum amounts borrowed in 2022 are as follows:

	Total	General Account	Separate Account
(a) Debt	$ —	$ —	$ —
(b) Funding Agreements	1,165,737,057	1,165,737,057	—
(c) Other	—	—	—
(d) Aggregate Total	$ 1,165,737,057	$ 1,165,737,057	$ —

The FHLB prepayment obligations as of June 30, 2022 are as follows:

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

At the option of the Company, prepayment of the FHLB borrowings may be made, subject to any prepayment fees.

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

A. Defined Benefit Plan

The Company has a noncontributory unfunded deferred compensation plan for qualifying members of its career agency force. Benefits are based on years of service and career earnings. Effective July 1, 2016, the plan was amended to: (i) freeze participation in the plan; (ii) freeze benefits accrued under the plan as of June 30, 2016; and (iii) add a limited cashout feature. A summary of the components of net periodic benefit cost for the six months ended June 30, 2022 and the year ended December 31, 2021 are as follows:

		Pension Benefits	
		2022	2021
(4)	Components of net periodic benefit cost		
a.	Service cost	$ —	$ —
b.	Interest cost	2,414,734	4,662,042
c.	Expected return on plan assets	—	—
d.	Amortization of unrecognized transition obligation or transition asset	—	—
e.	Amount of recognized gains and losses	595,091	1,511,983
f.	Amount of prior service cost recognized	—	—
g.	Amount of gain or loss recognized due to a settlement or curtailment	—	—
h.	Total net periodic benefit cost	$ 3,009,825	$ 6,174,025

NOTES TO FINANCIAL STATEMENTS

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

During the six months ended June 30, 2022, the discount rate used to determine the projected benefit obligation increased from 2.75% to 4.50% resulting in a gain of $36.7 million that was recorded as an increase to surplus.

No other significant changes

B. - I.

No significant changes

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

A. - C.

No significant changes

D. On March 30, 2022, the Company paid an extraordinary dividend of $45,000,000 in cash to its sole shareholder, Conseco Life Insurance Company of Texas.

E. - M.

No significant changes

14. Liabilities, Contingencies and Assessments

No significant changes

15. Leases

No significant changes

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

No significant changes

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

A. None

B. None

C. There were no securities with NAIC designation 3 or below, or unrated securities, sold during the six months ended June 30, 2022 and reacquired within 30 days of the sale date.

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at June 30, 2022

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Preferred stock					
Industrial and miscellaneous (unaffiliated)	$ 25,095,000	$ —	$ —	$ —	$ 25,095,000
Common stock					
Industrial and miscellaneous (unaffiliated)	165,019	116,615,259	—	—	116,780,278
Cash equivalents					
All other money market mutual funds	147,184,362	—	—	—	147,184,362
Other invested assets					
Residual tranches	—	337,500	2,578,500	—	2,916,000
Derivative assets					
Options	—	23,421,863	—	—	23,421,863
Total Assets at fair value	$ 172,444,381	$ 140,374,622	$ 2,578,500	$ —	$ 315,397,503
Total Liabilities at fair value	$ —	$ —	$ —	$ —	$ —

(2) Current Quarter 2022 Progression of Fair Value Measurements in Level 3

	Balance at 3/31/2022	Transfers into (out of) Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 6/30/2022
Common stock (Industrial and miscellaneous - unaffiliated)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Other invested assets (Residual tranches)	2,080,090	—	—	198,410	300,000	—	2,578,500
Total	$ 2,080,090	$ —	$ —	$ 198,410	$ 300,000	$ —	$ 2,578,500

(3) There were no transfers between levels during the second quarter of 2022.

(4) The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The degree of judgment utilized in measuring the fair value of financial instruments is largely dependent on the level to which pricing is based on observable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information. Financial instruments with readily available active quoted prices would be considered to have fair values based on the highest level of observable inputs, and little judgment would be utilized in measuring fair value. Financial instruments that rarely trade would often have fair value based on a lower level of observable inputs, and more judgment would be utilized in measuring fair value.

Valuation Hierarchy

There is a three-level hierarchy for valuing assets or liabilities at fair value based on whether inputs are observable or unobservable.

• Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.

• Level 2 - includes assets and liabilities valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; and derivatives such as call options.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

• Level 3 - includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker/dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities, certain structured securities, mortgage loans, and other less liquid securities.

At each reporting date, we classify assets and liabilities into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset and liability reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Our assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset and liability requires judgment and is subject to change from period to period based on the observability of the valuation inputs.

As of June 30, 2022, the reported fair value of the Company’s investment in Level 2 common stock included $52,102,229 of FHLBC common stock. The stock may only be issued, redeemed and repurchased by the FHLBC at a price equal to its par value.

As of June 30, 2022, the reported fair value of the Company’s investment in other Level 2 industrial and miscellaneous common stock was $64,513,030. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of June 30, 2022, the reported fair value of the Company’s investment in Level 3 common stock consisted of holdings with zero value. The Company measured the fair value of these investments based on expected recovery.

As of June 30, 2022, the Company's investment in Level 2 residual tranches was $337,500. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of June 30, 2022, the Company’s investment in Level 3 residual tranches was $2,578,500. The Company measured the fair value of these investments based on an independent pricing service valuation. This pricing service uses models or other valuation methodologies that contain unobservable inputs.

As of June 30, 2022, the reported fair value of the Company’s investment in Level 2 options was $23,421,863. The Company measured the fair value of these options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

(5) Fair value information on derivative assets is disclosed in items 1-4 above.

B. - C.

As of June 30, 2022, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Bonds	$15,281,903,013	$16,602,237,819	$ —	$ 14,994,153,569	$ 287,749,444	$ —
Preferred stock	177,979,952	148,263,871	25,095,000	86,390,902	66,494,050	—
Common stock	116,780,278	116,780,278	165,019	116,615,259	—	—
Mortgage loans	856,115,941	914,004,251	—	—	856,115,941	—
Cash	85,953,848	85,953,848	85,953,848	—	—	—
Cash equivalents	147,184,362	147,184,362	147,184,362	—	—	—
Contract loans	72,829,208	72,821,864	—	—	72,829,208	—
Derivatives	23,421,863	23,421,863	—	23,421,863	—	—
Surplus debentures	201,347,394	231,949,474	—	201,347,394	—	—
Residual tranches	2,916,000	2,916,000		337,500	2,578,500	—
Company-owned life insurance	197,770,354	197,770,354	—	197,770,354	—	—
Total Assets	$17,164,202,213	$18,543,303,984	$ 258,398,229	$ 15,620,036,841	$1,285,767,143	$ —
Deposit-type contracts	$ 83,986,376	$ 82,629,146	$ —	$ —	$ 83,986,376	$ —
Funding agreement-backed notes	1,410,730,440	1,410,730,440	—	—	1,410,730,440	
FHLBC advances	1,142,701,303	1,141,554,800	—	1,142,701,303	—	—
Total Liabilities	$ 2,637,418,119	$ 2,634,914,386	$ —	$ 1,142,701,303	$1,494,716,816	$ —

D. None

NOTES TO FINANCIAL STATEMENTS

21. Other Items

A. - B.

None

C. Other Disclosures

Under the terms of the reinsurance agreement to cede a substantial portion of the Company's legacy long-term care block, the Company is entitled to receive an experience refund of up to $22,500,000 if certain rate increases are approved and implemented. As of June 30, 2022, all requirements to earn the maximum experience refund have been met and the refund has been recognized. Pursuant to the terms of the agreement, the refund is payable in the second half of 2023.

In the third quarter of 2021, the Company established a funding agreement-backed note ("FABN") program pursuant to which it may issue funding agreements to a Delaware statutory trust organized in series (the "Trust") to generate spread-based earnings. The maximum aggregate principal amount of funding agreements permitted to be outstanding at any one time under the FABN program is $3 billion. In October 2021, the Company issued a funding agreement to a series of the Trust in an aggregate principal amount of $500 million. In January 2022, the Company issued two additional funding agreements, each to a series of the Trust, totaling $900 million. The funding agreements are reported on Page 3, Line 3 Liability for deposit-type contracts.

D. - I.

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, August 11, 2022. No material subsequent events have occurred which would require an adjustment or disclosure.

23. Reinsurance

No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

E. During the first six months of 2022, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2021 were $593,226,584. As of June 30, 2022, $142,867,737 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $430,478,220 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a $19,880,627 favorable prior year development from December 31, 2021 to June 30, 2022. This development is generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly.

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

No significant changes

NOTES TO FINANCIAL STATEMENTS

30. Premium Deficiency Reserves

No significant changes

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

None

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
DirectPath, LLC changed its name to Optavise, LLC effective April 25, 2022.

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

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. 0001224608

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. 12/31/2018

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. 12/31/2018

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). 07/29/2020

6.4 By what department or departments?
Illinois

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
BANKERS LIFE ADVISORY SERVICES, INC.	CHICAGO, IL				YES
BANKERS LIFE SECURITIES, INC.	CHICAGO, IL				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: $

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: $ 235,571,418

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

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	$	$
14.22	Preferred Stock	$ 23,507,493	$ 23,507,493
14.23	Common Stock	$ 80,698,126	$ 81,373,304
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 54,127,313	$ 6,947,163
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 158,332,932	$ 111,827,960
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 23,507,493	$ 23,507,493

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. $

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

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

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
BNY Mellon Trust Company of Illinois	2 N. LaSalle Street, Suite 1020, Chicago, IL 60602
Federal Home Loan Bank of Chicago	200 E. Randolph Drive, Chicago, IL 60601
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

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
40|86 Advisors, Inc.	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
107740	40|86 Advisors, Inc.	549300WH223WQWWQ0D59	SEC	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 [X] No [ ]

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 [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 914,004,251
1.14 Total Mortgages in Good Standing	$ 914,004,251
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 914,004,251
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1 A&H loss percent	81.169 %
2.2 A&H cost containment percent	0.277 %
2.3 A&H expense percent excluding cost containment expenses	24.116 %

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	$
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	$
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 [ ]
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 [ ]
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
00000	AA-1124129	01/01/2022	Endurance Worldwide Insurance Limited	GBR	CAT/I	OL	Unauthorized		
00000	AA-1120055	01/01/2022	Lloyd's Syndicate Number 3623	GBR	CAT/I	OL	Unauthorized		
00000	AA-1120116	01/01/2022	Lloyd's Syndicate Number 3902	GBR	CAT/I	OL	Unauthorized		
00000	AA-1126004	01/01/2022	Lloyd's Syndicate Number 4444	GBR	CAT/I	OL	Unauthorized		
21113	13-5459190	01/01/2022	United States Fire Insurance Company	DE	CAT/I	OL	Authorized		

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	1,378,076	4,677,557	1,529,992		7,585,625	
2.	Alaska AK	L	38,521		36,224		74,745	
3.	Arizona AZ	L	3,130,008	7,070,655	5,014,176		15,214,838	
4.	Arkansas AR	L	1,726,333	2,932,014	2,188,441		6,846,788	
5.	California CA	L	18,794,594	26,404,366	17,501,921		62,700,881	
6.	Colorado CO	L	3,558,533	15,318,644	5,844,786		24,721,963	
7.	Connecticut CT	L	4,527,487	13,050,713	5,217,133		22,795,333	
8.	Delaware DE	L	1,648,777	3,248,854	1,667,610		6,565,241	899,014,000
9.	District of Columbia DC	L	453,758	241,500	218,695		913,953	
10.	Florida FL	L	24,453,672	92,339,198	33,274,466		150,067,335	
11.	Georgia GA	L	5,546,879	14,399,072	6,322,209		26,268,160	110,453
12.	Hawaii HI	L	719,296	1,073,644	930,232		2,723,172	500,000
13.	Idaho ID	L	933,382	1,945,291	2,562,706		5,441,379	
14.	Illinois IL	L	10,929,863	14,036,021	7,364,386		32,330,270	100,040,000
15.	Indiana IN	L	9,566,268	36,620,066	10,663,521		56,849,855	
16.	Iowa IA	L	9,386,103	58,411,684	12,121,880		79,919,667	
17.	Kansas KS	L	3,675,431	14,156,541	7,450,026		25,281,998	29,120
18.	Kentucky KY	L	4,356,843	17,724,364	3,417,547		25,498,754	
19.	Louisiana LA	L	1,553,344	768,960	1,866,350		4,188,654	
20.	Maine ME	L	2,361,531	9,571,764	1,799,210		13,732,505	
21.	Maryland MD	L	4,929,600	16,828,617	4,047,089		25,805,306	
22.	Massachusetts MA	L	3,267,370	15,506,993	4,361,021		23,135,384	
23.	Michigan MI	L	13,613,107	40,085,255	7,868,359		61,566,721	
24.	Minnesota MN	L	4,699,835	19,643,307	4,902,744		29,245,886	55,670
25.	Mississippi MS	L	1,320,045	871,694	1,962,478		4,154,217	
26.	Missouri MO	L	7,094,492	25,019,823	10,255,148		42,369,464	55,000
27.	Montana MT	L	720,674	1,267,153	1,354,322		3,342,149	
28.	Nebraska NE	L	1,641,897	10,424,073	4,683,627		16,749,598	
29.	Nevada NV	L	1,359,167	1,380,410	1,720,814		4,460,392	
30.	New Hampshire NH	L	1,415,999	13,301,839	5,204,748		19,922,587	25,000
31.	New Jersey NJ	L	7,831,084	16,762,272	14,140,132		38,733,489	489,044
32.	New Mexico NM	L	413,519	1,304,209	537,453		2,255,182	
33.	New York NY	N	637,321	2,577,753	727,739		3,942,813	
34.	North Carolina NC	L	9,685,156	50,748,897	11,702,201		72,136,254	158,607
35.	North Dakota ND	L	270,314	1,010,682	468,110		1,749,106	
36.	Ohio OH	L	8,897,844	23,215,967	8,298,410		40,412,221	
37.	Oklahoma OK	L	1,494,541	2,260,254	2,723,501		6,478,297	
38.	Oregon OR	L	2,544,040	9,047,267	4,367,396		15,958,703	
39.	Pennsylvania PA	L	15,530,303	55,191,569	17,999,279		88,721,150	700,000
40.	Rhode Island RI	L	1,999,069	15,878,027	1,703,698		19,580,794	11,950
41.	South Carolina SC	L	5,649,121	13,769,824	4,120,145		23,539,091	
42.	South Dakota SD	L	471,135	2,261,344	2,291,302		5,023,781	
43.	Tennessee TN	L	5,477,917	17,829,058	5,695,855		29,002,829	
44.	Texas TX	L	12,923,913	36,933,412	15,256,889		65,114,214	200,000
45.	Utah UT	L	709,213	887,847	1,115,530		2,712,591	
46.	Vermont VT	L	881,486	2,929,147	2,222,418		6,033,051	
47.	Virginia VA	L	7,046,356	18,267,089	7,602,392		32,915,838	
48.	Washington WA	L	4,448,912	17,566,947	11,237,962		33,253,821	
49.	West Virginia WV	L	3,300,053	12,430,227	2,551,649		18,281,929	
50.	Wisconsin WI	L	6,377,396	13,556,994	7,246,652		27,181,043	
51.	Wyoming WY	L	167,810	436,167	522,807		1,126,784	
52.	American Samoa AS	N	2,076				2,076	
53.	Guam GU	N	3,922		1,895		5,817	
54.	Puerto Rico PR	N	29,477		3,526		33,003	
55.	U.S. Virgin Islands VI	N	3,339		2,687		6,025	
56.	Northern Mariana Islands MP	N	1,657				1,657	
57.	Canada CAN	N	848				848	
58.	Aggregate Other Aliens OT	XXX	17,636		11,535		29,171	
59.	Subtotal	XXX	245,616,347	793,185,027	295,903,025		1,334,704,399	1,001,388,844
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,521				6,521	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	176,959		14,479,627		14,656,586	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	245,799,827	793,185,027	310,382,652		1,349,367,506	1,001,388,844
96.	Plus Reinsurance Assumed	XXX	14,502		184,901,517		184,916,019	
97	Totals (All Business)	XXX	245,814,329	793,185,027	495,284,169		1,534,283,525	1,001,388,844
98.	Less Reinsurance Ceded	XXX	7,121,698		87,827,082		94,948,780	
99.	Totals (All Business) less Reinsurance Ceded	XXX	238,692,631	793,185,027	407,457,087		1,439,334,745	1,001,388,844
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	17,636		11,535		29,171	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	17,636		11,535		29,171	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

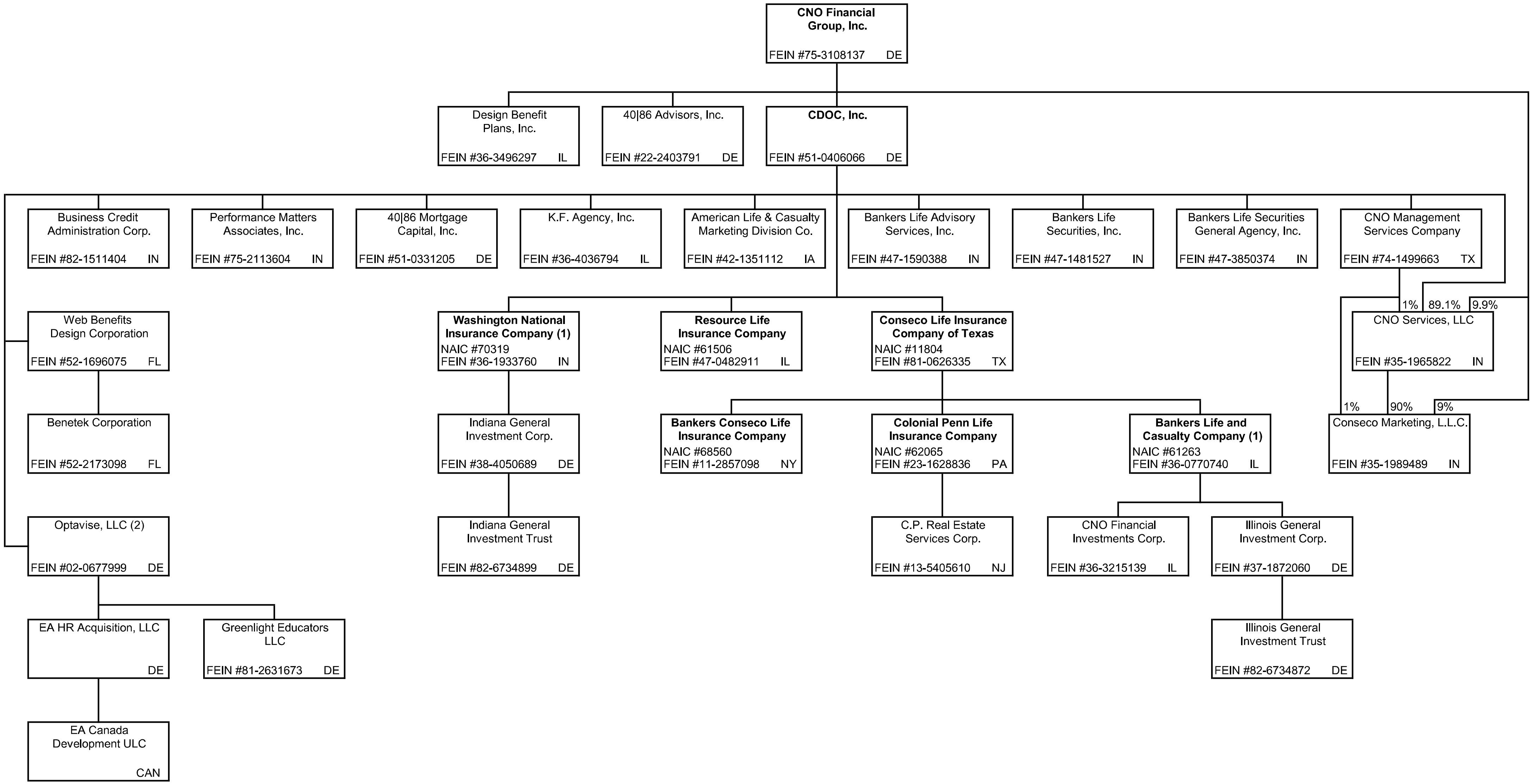
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....

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

R - Registered - Non-domiciled RRGs ....

Q - Qualified - Qualified or accredited reinsurer ....

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



NOTES:
All subsidiaries are 100% owned unless otherwise indicated.
Names of insurance companies and their parent companies are in bold letters.
(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:
CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%
(2) Formerly known as DirectPath, LLC prior to its name change in April 2022.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0233	CNO Financial Group, Inc.	68560	11-2857098				Bankers Conseco Life Insurance Company	NY	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	61263	36-0770740				Bankers Life and Casualty Company	IL	RE	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	62065	23-1628836				Colonial Penn Life Insurance Company	PA	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	11804	81-0626335				Conseco Life Insurance Company of Texas	TX	UDP	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	61506	47-0482911				Resource Life Insurance Company	IL	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			38-4050689				Indiana General Investment Corp.	DE	NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734899				Indiana General Investment Trust	DE	NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			13-5405610				C.P. Real Estate Services Corp.	NJ	NIA	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-3215139				CNO Financial Investments Corp.	IL	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	NO	
			37-1872060				Illinois General Investment Corp.	DE	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734872				Illinois General Investment Trust	DE	DS	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	DE	UIP	Publicly held				NO	0100
			51-0406066				CDOC, Inc.	DE	UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	YES	
			22-2403791				40|86 Advisors, Inc.	DE	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-3496297				Design Benefit Plans, Inc.	IL	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-2113604				Performance Matters Associates, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			51-0331205				40|86 Mortgage Capital, Inc.	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-4036794				K.F. Agency, Inc.	IL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1590388				Bankers Life Advisory Services, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1481527				Bankers Life Securities, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-3850374				Bankers Life Securities General Agency, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			82-1511404				Business Credit Administration Corp.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			02-0677999				Optavise, LLC	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
							EA HR Acquisition, LLC	DE	NIA	Optavise, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
							EA Canada Development ULC	CAN	NIA	EA HR Acquisition, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
			81-2631673				Greenlight Educators LLC	DE	NIA	Optavise, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
			52-1696075				Web Benefits Design Corporation	FL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			52-2173098				Benetek Corporation	FL	NIA	Web Benefits Design Corporation	Ownership	100.000	CNO Financial Group, Inc.	NO	
			74-1499663				CNO Management Services Company	TX	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	

Asterisk	Explanation
0100	CNO Financial Group, Inc. is the Ultimate Controlling Entity of the Holding Company Group.

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?	YES
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. None

2. None

3. None

5. None

7. None

8. None

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 1 2 6 3 2 0 2 2 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 1 2 6 3 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 1 2 6 3 2 0 2 2 4 4 5 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 1 2 6 3 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 1 2 6 3 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 1 2 6 3 2 0 2 2 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	3,132	3,043	6,101
08.305. Interest received on federal income tax refund			3,057,269
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	3,132	3,043	3,063,370

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. Transfer of life reserves on termination of reinsurance ceded agreements			(911,811)
2797. Summary of remaining write-ins for Line 27 from overflow page			(911,811)

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		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	886,581,270	973,595,548
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	156,817,250	153,139,055
	2.2 Additional investment made after acquisition	1,542,121	
3.	Capitalized deferred interest and other	185,880	24,003
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	131,041,789	240,072,384
8.	Deduct amortization of premium and mortgage interest points and commitment fees	80,480	104,952
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)	914,004,252	886,581,270
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	914,004,252	886,581,270
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	914,004,252	886,581,270

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	814,444,076	700,552,889
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	52,404,524	82,295,399
	2.2 Additional investment made after acquisition	39,874,221	68,131,577
3.	Capitalized deferred interest and other		
4.	Accrual of discount	4,536	8,409
5.	Unrealized valuation increase (decrease)	(24,495,542)	37,784,881
6.	Total gain (loss) on disposals	(1,031,393)	50,899
7.	Deduct amounts received on disposals	73,149,697	74,193,519
8.	Deduct amortization of premium and depreciation	86,844	186,460
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	807,963,881	814,444,076
12.	Deduct total nonadmitted amounts		1,027
13.	Statement value at end of current period (Line 11 minus Line 12)	807,963,881	814,443,049

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	15,715,514,992	14,035,078,289
2.	Cost of bonds and stocks acquired	3,520,452,956	4,272,025,579
3.	Accrual of discount	31,343,823	47,042,040
4.	Unrealized valuation increase (decrease)	(5,457,938)	4,456,959
5.	Total gain (loss) on disposals	13,099,361	21,034,542
6.	Deduct consideration for bonds and stocks disposed of	2,327,068,388	2,664,600,251
7.	Deduct amortization of premium	7,663,825	12,494,487
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		372,455
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,434,269	13,344,776
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,948,655,250	15,715,514,992
12.	Deduct total nonadmitted amounts	65,056	67,623
13.	Statement value at end of current period (Line 11 minus Line 12)	16,948,590,194	15,715,447,368

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)	9,380,110,290	541,481,202	448,217,583	28,796,384	9,380,110,290	9,502,170,293		8,757,775,716
2. NAIC 2 (a)	6,167,067,523	264,600,280	293,319,315	28,839,735	6,167,067,523	6,167,188,223		5,707,721,906
3. NAIC 3 (a)	658,629,613	21,518,513	13,677,590	(44,484,708)	658,629,613	621,985,828		655,355,294
4. NAIC 4 (a)	283,915,497	9,838,483	7,600,076	323,694	283,915,497	286,477,598		267,148,063
5. NAIC 5 (a)	21,255,437	7,262,500	7,103,538	3,001,479	21,255,437	24,415,878		22,143,938
6. NAIC 6 (a)	5,434,624		16,241,652	10,807,028	5,434,624			
7. Total Bonds	16,516,412,984	844,700,978	786,159,754	27,283,612	16,516,412,984	16,602,237,820		15,410,144,917
PREFERRED STOCK								
8. NAIC 1	7,500,000				7,500,000	7,500,000		7,500,000
9. NAIC 2	116,468,378			(2,212,000)	116,468,378	114,256,378		138,026,378
10. NAIC 3	26,507,493				26,507,493	26,507,493		26,507,493
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	150,475,871			(2,212,000)	150,475,871	148,263,871		172,033,871
15. Total Bonds and Preferred Stock	16,666,888,855	844,700,978	786,159,754	25,071,612	16,666,888,855	16,750,501,691		15,582,178,788

(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 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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)	219,926,667
2.	Cost Paid/(Consideration Received) on additions	70,257,113
3.	Unrealized Valuation increase/(decrease)	(214,346,390)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	52,803,685
6.	Considerations received/(paid) on terminations	105,219,212
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	23,421,863
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	23,421,863

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

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

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	23,421,863	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		23,421,863
4.	Part D, Section 1, Column 6	23,421,863	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	23,421,863	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		23,421,863
10.	Part D, Section 1, Column 9	23,421,863	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	62,677,267	239,446,722
2.	Cost of cash equivalents acquired	2,079,518,572	2,532,826,329
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	25,922	(117,901)
6.	Deduct consideration received on disposals	1,995,037,399	2,709,477,882
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	147,184,362	62,677,267
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	147,184,362	62,677,267

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1879	ROCK HILL	SC		04/28/2022	3.250	20,000,000		36,541,943
1880	BETHESDA	MD		04/14/2022	3.230	8,800,000		28,252,047
1882	OLATHE	KS		05/02/2022	3.640	33,000,000		43,714,467
1889	TEHACHAPI	CA		06/23/2022	4.670	10,500,000		23,892,104
WD1000	HIGH POINT	NC		10/19/2021	4.633		821,257	23,100,000
WD1002	BOCA RATON	FL		11/22/2021	5.533		324,359	20,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						72,300,000	1,145,616	175,700,561
0899999. Total Mortgages in good standing						72,300,000	1,145,616	175,700,561
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						72,300,000	1,145,616	175,700,561

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1680	MESA	AZ		10/16/2012	06/24/2022	5,758,195							5,758,195	5,758,195			
1683	LONE TREE	CO		09/14/2012	04/07/2022	13,839,617							13,839,617	13,839,617			
1739	ROCK HILL	SC		12/03/2014	04/29/2022	16,369,749							16,369,749	16,369,749			
1826	CONROE	TX		01/24/2019	05/06/2022	12,266,102							12,266,102	12,266,102			
0199999. Mortgages closed by repayment						48,233,663							48,233,663	48,233,663			
1417	COLUMBUS	NE		07/12/2007		18,500							18,500	18,500			
1448	CHARLOTTE	NC		12/11/2007		73,575		(48)			(48)		73,527	73,527			
1561	BLOOMINGTON	MN		09/28/2007		51,605							51,605	51,605			
1673	SPOKANE	WA		06/19/2012		89,267							89,267	89,267			
1676	ALPHARETTA	GA		06/27/2012		83,121							83,121	83,121			
1678	FISHERS	IN		08/16/2012		92,903							92,903	92,903			
1692	POTTSTOWN	PA		03/01/2013		179,296							179,296	179,296			
1705	CONCORD	CA		11/07/2013		219,151							219,151	219,151			
1709	VERONA	WI		10/23/2013		47,042							47,042	47,042			
1720	SANTEE	CA		12/05/2013		30,813							30,813	30,813			
1727	JACKSONVILLE	FL		10/27/2014		81,866							81,866	81,866			
1728	MERIDIAN	ID		05/28/2014		106,750							106,750	106,750			
1729	PASADENA	MD		11/03/2014		52,439							52,439	52,439			
1730	MADISON	WI		05/22/2014		107,732							107,732	107,732			
1733	AUSTIN	TX		08/14/2014		23,932							23,932	23,932			
1734	OLNEY	MD		12/01/2014		117,211							117,211	117,211			
1736	PLEASANT HILL	CA		11/24/2014		164,371							164,371	164,371			
1746	DALLAS	TX		11/10/2014		68,857							68,857	68,857			

STATEMENT AS OF JUNE 30, 2022 OF THE BANKERS LIFE AND CASUALTY COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1747	DALLAS	TX		11/10/2014		51,643							51,643	51,643			
1748	LUTHERVILLE-TIMONIUM	MD		12/12/2014		80,390							80,390	80,390			
1750	MILWAUKEE	WI		01/28/2015		126,239							126,239	126,239			
1755	INDIAN TRAIL	NC		03/06/2015		38,872							38,872	38,872			
1763	LOS ANGELES	CA		08/26/2015		27,673							27,673	27,673			
1764	FISHERS	IN		08/05/2015		97,454							97,454	97,454			
1766	WINDSOR	CT		07/29/2015		97,823							97,823	97,823			
1769	CAMARILLO	CA		10/29/2015		34,931							34,931	34,931			
1770	COCKEYSVILLE	MD		12/10/2015		153,531							153,531	153,531			
1781	MEQUON	WI		12/15/2016		126,161							126,161	126,161			
1785	HOUSTON	TX		02/28/2017		150,823							150,823	150,823			
1791	GAITHERSBURG	MD		02/07/2017		125,825							125,825	125,825			
1798	ROSEVILLE	CA		08/01/2017		72,924							72,924	72,924			
1802	TEMECULA	CA		09/07/2017		27,160							27,160	27,160			
1803	CONCORD	NC		08/30/2017		63,317							63,317	63,317			
1804	LINCOLN	CA		12/21/2017		113,633							113,633	113,633			
1805	BALTIMORE	MD		06/07/2018		86,098							86,098	86,098			
1806	BALTIMORE	MD		06/07/2018		79,747							79,747	79,747			
1807	CHULA VISTA	CA		05/01/2018		21,938							21,938	21,938			
1808	DENVER	CO		06/19/2018		40,465							40,465	40,465			
1809	COLUMBIA	SC		03/29/2018		123,955							123,955	123,955			
1815	MELVILLE	NY		07/31/2018		24,439							24,439	24,439			
1816	VIRGINIA BEACH	VA		08/29/2018		100,322							100,322	100,322			
1817	ARVADA	CO		02/26/2019		61,109							61,109	61,109			
1821	MESA	AZ		08/08/2018		23,852							23,852	23,852			
1822	TAMPA	FL		08/30/2018		111,689							111,689	111,689			
1823	SKOKIE	IL		10/04/2018		41,793							41,793	41,793			
1827	EARTH CITY	MO		12/14/2018		52,882							52,882	52,882			
1829	BRONX	NY		01/15/2019		60,666							60,666	60,666			
1831	EVANSVILLE	IN		01/15/2019		33,448		(54)			(54)		33,393	33,393			
1832	GREENSBORO	GA		01/15/2019		17,157		(51)			(51)		17,106	17,106			
1833	DALLAS	TX		01/15/2019		43,548		(116)			(116)		43,433	43,433			
1839	MERIDIAN	ID		09/06/2019		59,902							59,902	59,902			
1840	GREENFIELD	WI		02/26/2020		85,260							85,260	85,260			
1844	BUFORD	GA		11/21/2019		37,907							37,907	37,907			
1846	HACIENDA HEIGHTS	CA		01/09/2020		64,983							64,983	64,983			
1847	HIGHLANDS RANCH	CO		12/19/2019		18,649							18,649	18,649			
1850	MADISON	WI		03/04/2020		85,907							85,907	85,907			
1851	TUCSON	AZ		02/27/2020		40,565							40,565	40,565			
1852	DORAVILLE	GA		04/14/2020		80,764							80,764	80,764			
1865	LAKE FOREST	CA		12/15/2021		70,444							70,444	70,444			
1867	GREENWOOD VILLAGE	CO		07/21/2021		41,133							41,133	41,133			
1869	KENNESAW	GA		10/06/2021		59,947							59,947	59,947			
1871	PASADENA	MD		12/08/2021		81,503							81,503	81,503			
1874	MCLEAN	VA		11/17/2021		72,844							72,844	72,844			
1875	MONROE	WA		02/17/2022									18,767	18,767			
1878	ROCKVILLE	MD		03/21/2022									134,190	134,190			
1880	BETHESDA	MD		04/14/2022									14,515	14,515			
135021	CROFTON	MD		07/01/2004		76,844							76,844	76,844			
0299999. Mortgages with partial repayments						4,796,589		(269)			(269)		4,963,792	4,963,792			
0599999 - Totals						53,030,252		(269)			(269)		53,197,455	53,197,455			

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	Goode Partners Consumer Fund III, LP	New York	NY	Goode Partners LLC	.	12/30/2015	1		33,316		694,565	3.384
000000-00-0	Horizon Environment & Climate Solutions Partners I, LP	New York	NY	Horizon Environment & Climate Solutions Partners I Advisors, LLC	.	06/23/2021	3		900,000		7,900,000	2.536
000000-00-0	Kinderhook Capital Fund V, LP and V-B, LP	New York	NY	Kinderhook Capital Fund V GP, LLC	.	12/19/2017	3		110,242		1,592,708	0.589
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	KKR Associates Infrastructure III SCSp	.	12/03/2018			109,163		1,294,646	0.102
000000-00-0	PPC Fund II LP	Chicago	IL	PPC Fund GP II LP	.	04/26/2018	3		30,775		1,031,010	0.728
000000-00-0	Silver Lake Partners V, LP	Menlo Park	CA	Silver Lake Technology Associates V, LP	.	06/12/2018	3		23,248		1,556,701	0.060
1999999. Joint Venture Interests - Common Stock - Unaffiliated									1,206,744		14,069,630	XXX
000000-00-0	Bridge Workforce and Affordable Housing Fund II LP	Sandy	UT	Bridge Workforce and Affordable Housing Fund II GP LLC	.	02/08/2022	1		318,351		6,548,395	1.310
2199999. Joint Venture Interests - Real Estate - Unaffiliated									318,351		6,548,395	XXX
000000-00-0	Pearlmark Mezzanine Realty Partners V, LP	Chicago	IL	Pearlmark Mezzanine Realty Partners GP V, LLC	.	02/08/2021	2		301,647		5,974,840	8.743
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									301,647		5,974,840	XXX
000000-00-0	Centerfield Capital Partners V, LP	Indianapolis	IN	Centerfield Capital Partners V, LLC	.	05/26/2022	2	312,965			6,687,035	19.560
000000-00-0	Hercules Private Global Venture Growth Fund I LP	Wilmington	DE	Hercules Private Global Venture Growth Fund GP I LLC	.	08/06/2021	2		216,853		7,667,804	18.097
000000-00-0	Rialto Credit Opportunities Fund, LP	Miami	FL	Rialto Credit Opportunities GP, LP	.	05/02/2022		18,750,000	25,939,419		30,310,581	52.522
000000-00-0	SP Technology Payments I, LLC	New York	NY	SP Technology Payments I GP, LLC	.	11/05/2021			1,400,000			14.877
2599999. Joint Venture Interests - Other - Unaffiliated								19,062,965	27,556,272		44,665,420	XXX
00840C-10-7	AG ABC Structured Note, LP - Residual Tranche	New York	NY	AG Asset Based Credit GP, LLC	.	06/28/2022		337,500			5,287,500	7.500
458044-AC-8	Insurance Private Credit I LLC Subordinated Notes - Residual Tranche	New York	NY	Goldman Sachs Asset Management, LP	.	10/27/2021	2		300,000		300,000	3.750
4699999. Any Other Class of Assets - Unaffiliated								337,500	300,000		5,587,500	XXX
4899999. Total - Unaffiliated								19,400,465	29,683,014		76,845,785	XXX
4999999. Total - Affiliated												XXX
5099999 - Totals								19,400,465	29,683,014		76,845,785	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	IIF LP	New York	NY	Cash Distribution	01/26/2016	06/29/2022	50,191							50,191	50,191				
000000-00-0	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	Liquidating Distribution	01/16/2007	06/30/2022	1,027							1,027	1,071		44	44	
000000-00-0	NXT Capital Senior Loan Fund III, LP	Chicago	IL	Cash Distribution	01/21/2015	06/09/2022	1,389,303							1,389,303	1,389,303				
000000-00-0	TCP Direct Lending Fund VIII, LLC	Santa Monica	CA	Cash Distribution	12/30/2016	06/29/2022	4,642,854							4,642,854	4,642,854				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							6,083,374							6,083,374	6,083,418		44	44	
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Cash Distribution	03/10/2015	04/29/2022	2,741,055							2,741,055	2,741,055				
2099999. Joint Venture Interests - Common Stock - Affiliated							2,741,055							2,741,055	2,741,055				

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	JDM Partners Tempe Arizona Core Fund IV LLC	Phoenix	AZ	Distribution Reclass	12/01/2017	06/01/2022								348,024	348,024				
000000-00-0	Vintage Real Estate Fund LP	New York	NY	Cash Distribution	02/09/2016	06/30/2022	145,342							145,342	145,342				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							145,342							493,366	493,366				
000000-00-0	CrossHarbor Strategic Debt Fund, LP	Boston	MA	Cash Distribution	10/01/2021	05/03/2022	50,954							50,954	50,954				
000000-00-0	MetLife Commercial Mortgage Income Fund, LP	Whippany	NJ	Cash Distribution	10/02/2017	04/25/2022	13,509							13,509	13,509				
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP	Chicago	IL	Cash Distribution	10/28/2015	06/28/2022	15,139							15,139	15,139				
000000-00-0	Pearlmark Mezzanine Realty Partners V, LP	Chicago	IL	Cash Distribution	02/08/2021	05/31/2022								27,650	27,650				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							79,602							107,252	107,252				
000000-00-0	NB Specialty Finance Fund LP	New York	NY	Cash Distribution	03/03/2020	05/12/2022	173,384							173,384	173,384				
000000-00-0	Roar 1 SPV Finance LLC	New York	NY	Various	10/07/2021	06/30/2022	4,721,315							5,158,815	5,158,815				
2599999. Joint Venture Interests - Other - Unaffiliated							4,894,699							5,332,199	5,332,199				
4899999. Total - Unaffiliated							11,203,016							12,016,191	12,016,235		44	44	
4999999. Total - Affiliated							2,741,055							2,741,055	2,741,055				
5099999 - Totals							13,944,072							14,757,246	14,757,290		44	44	

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
38376G-ZD-5	GNR 2010-161 Z		06/01/2022	CAPITALIZED INTEREST		34,993	34,993		1.A
91282C-EF-4	US TREASURY N/B		04/28/2022	DEUTSCHE BANK		78,644	80,000	158	1.A
0109999999. Subtotal - Bonds - U.S. Governments						113,637	114,993	158	XXX
715638-DE-9	PERUCIAN GOVT 2.39% 23 JAN 2026		06/29/2022	MIZUHO SECURITIES USA		2,512,350	2,700,000	28,345	2.B FE
168863-DY-1	REPUBLIC OF CHILE	C	06/13/2022	BARCLAYS CAPITAL		1,621,734	1,860,000	21,975	1.F FE
500630-DN-5	KOREA DEVELOPMENT BANK	C	06/14/2022	AUSTRALIA & NEW ZEALAND BANKING GRP LTD		3,334,754	3,780,000	7,363	1.C FE
5006EP-AL-5	KOREA EAST-WEST POWER CO LTD.	C	06/13/2022	AUSTRALIA & NEW ZEALAND BANKING GRP LTD		3,368,398	3,410,000	13,299	1.C FE
698299-BM-5	REPUBLIC OF PANAMA	C	06/13/2022	BARCLAYS CAPITAL		3,251,796	4,040,000	37,370	2.B FE
77586T-AD-8	ROMANIA	C	06/30/2022	NATWEST MARKETS SECURITIES, INC.		540,659	540,000	11,554	2.C FE
91087B-AS-9	UNITED MEXICAN STATES	C	06/09/2022	MIZUHO SECURITIES USA		1,687,750	2,150,000	31,796	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						16,317,441	18,480,000	151,702	XXX
040664-FR-0	ARIZONA BRD OF RGTS		04/01/2022	UBS SECURITIES		2,000,000	2,000,000		1.C FE
040664-FS-8	ARIZONA BRD OF RGTS		04/12/2022	UBS SECURITIES		3,384,425	3,500,000		1.C FE
04780M-VX-4	ATLANTA GA ARPT REVENUE		04/12/2022	HILLTOP SECURITIES		2,875,364	2,885,000	33,017	1.D FE
084113-B6-5	BERKELEY CA		05/10/2022	RAYMOND JAMES		10,000,000	10,000,000		1.B FE
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A		04/11/2022	VARIOUS		5,184,712	5,285,000	3,834	1.D FE
23503C-AN-7	DALLAS-FORT WORTH TX INTERNATI		05/04/2022	VARIOUS		19,389,082	19,935,000	18,657	1.E FE
23503C-AP-2	DALLAS-FORT WORTH TX INTERNATI		04/06/2022	CITIGROUP GLOBAL		1,500,000	1,500,000		1.E FE
3137B2-G3-8	FHR 4206 LZ		06/01/2022	CAPITALIZED INTEREST		1,792	1,792		1.A
463778-AR-1	IRVING TX		04/22/2022	PIPER SANDLER & CO		2,250,000	2,250,000		1.A FE
463778-AS-9	IRVING TX		04/22/2022	PIPER SANDLER & CO		2,750,000	2,750,000		1.A FE
485106-YD-4	KANSAS CITY MO SPL OBLG		04/14/2022	STIFEL NICOLAUS		1,500,000	1,500,000		1.F FE
485106-YE-2	KANSAS CITY MO SPL OBLG		04/14/2022	STIFEL NICOLAUS		1,200,000	1,200,000		1.F FE
485106-YF-9	KANSAS CITY MO SPL OBLG		04/14/2022	STIFEL NICOLAUS		1,810,000	1,810,000		1.F FE
485106-YG-7	KANSAS CITY MO SPL OBLG		04/14/2022	STIFEL NICOLAUS		1,220,000	1,220,000		1.F FE
485106-YH-5	KANSAS CITY MO SPL OBLG		04/14/2022	STIFEL NICOLAUS		1,730,000	1,730,000		1.F FE
543247-3Q-1	LONGVIEW TX		06/24/2022	PIPER SANDLER & CO		4,000,000	4,000,000		1.C FE
543247-3R-9	LONGVIEW TX		06/24/2022	PIPER SANDLER & CO		5,000,000	5,000,000		1.C FE
756839-BL-9	RED OAK TX INDL DEV CORP SALES		05/10/2022	PIPER SANDLER & CO		3,380,000	3,380,000		1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						69,175,375	69,946,792	55,508	XXX
00217V-AA-8	AREIT 2022-CRE7 A		06/06/2022	WELLS FARGO SECURITY		1,995,000	2,000,000		1.D Z
00790R-AB-0	ADVANCED DRAINAGE SYSTEM		06/09/2022	JEFFERIES LLC		1,509,375	1,500,000	1,063	4.A FE
00840C-AA-5	ANGELO GORDON ABC FUND CLASS A NOTE		06/28/2022	DIRECT ISSUE		1,575,000	1,575,000		2.B Z
00840C-AB-3	ANGELO GORDON ABC FUND CLASS B NOTE		06/28/2022	DIRECT ISSUE		337,500	337,500		3.B Z
01748T-AC-5	ALLEGION US HOLDING CO		06/07/2022	JP MORGAN SECURITIES		9,999,800	10,000,000		2.B FE
02005N-BQ-2	ALLY FINANCIAL INC		06/06/2022	MORGAN STANLEY & CO		11,876,520	12,000,000		2.C FE
02530B-AC-4	ACAR 2022-2 B		04/22/2022	BMO CAPITAL MARKETS		4,549,942	4,550,000		1.C FE
025816-CX-5	AMERICAN EXPRESS CO		05/18/2022	DEUTSCHE BANK		6,000,000	6,000,000		1.G FE
03027X-BW-9	AMERICAN TOWER CORP		04/14/2022	GOLDMAN SACHS & CO		1,930,880	2,000,000	4,050	2.C FE
03464T-AC-3	AOMT 2022-3 A3		05/05/2022	GOLDMAN SACHS & CO		5,478,585	5,620,000	25,617	1.D Z
05377R-EX-8	AESOP 2018-1A D		05/24/2022	CITIGROUP GLOBAL		8,799,996	8,800,000		2.C FE
05377R-EZ-3	AESOP 2022-1A A		04/07/2022	BARCLAYS CAPITAL		2,999,679	3,000,000		1.A FE
05377R-FB-5	AESOP 2022-1A B		04/07/2022	BARCLAYS CAPITAL		6,998,629	7,000,000		1.F FE
05492V-AJ-4	BBCMS 2020-C7 AS		06/22/2022	BARCLAYS CAPITAL		1,157,188	1,400,000	2,186	1.D Z
05552X-BL-1	BBCMS 2021-C12 AS		06/28/2022	BOFA SECURITIES INC		844,219	1,000,000	2,338	1.A
05552Y-AK-2	BBCMS 2022-C16 B		06/07/2022	BARCLAYS CAPITAL		3,403,834	3,500,000	12,075	1.D Z
05552Y-AL-0	BBCMS 2022-C16 C		06/17/2022	VARIOUS		5,640,534	6,217,000	21,449	1.D Z
05553D-AC-5	BHG 2022-B C		05/25/2022	CREDIT SUISSE		4,999,190	5,000,000		1.G FE
05949Q-AY-1	BAFC 2006-2 2A17		05/25/2022	CAPITALIZED INTEREST			61		1.D FM
12008R-AR-8	BUILDERS FIRSTSOURCE INC		06/01/2022	DEUTSCHE BANK		1,000,000	1,000,000		3.C FE
12498*-AA-2	TERRA FUNDING-20		06/15/2022	CAPITALIZED INTEREST		19,937	19,937		3.B PL
127055-AM-3	CABOT CORP		06/07/2022	JP MORGAN SECURITIES		3,973,200	4,000,000		2.B FE
14040H-CT-0	CAPITAL ONE FINANCIAL CO		05/05/2022	MORGAN STANLEY & CO		4,000,000	4,000,000		2.A FE
14448C-AR-5	CARRIER GLOBAL CORP		04/21/2022	BOFA SECURITIES INC		4,206,100	5,000,000	9,381	2.C FE
15135B-AT-8	CENTENE CORP		06/14/2022	VARIOUS		1,645,865	1,750,000	11,595	3.A FE
15135B-AX-9	CENTENE CORP		04/13/2022	BOFA SECURITIES INC		855,000	1,000,000	3,264	3.A FE

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
15477C-AA-3	CENTRAL PARENT/MERGER SU		06/09/2022	VARIOUS		1,248,750	1,250,000		4.A FE
15672Q-AJ-6	CERB 2022-1A A2		04/01/2022	NATIXIS SECURITIES AMERICAS LLC		10,000,000	10,000,000		1.A FE
17151J-AL-3	CHMML 2022-1A A1F		04/22/2022	WELLS FARGO SECURITY		4,999,979	5,000,000		1.A FE
174610-BE-4	CITIZENS FINANCIAL GROUP		05/18/2022	MORGAN STANLEY & CO		7,000,000	7,000,000		2.B FE
189054-AY-5	CLOROX COMPANY		05/05/2022	JP MORGAN SECURITIES		2,985,810	3,000,000		2.A FE
19685G-AA-4	COLT 2022-4 A1		04/14/2022	BARCLAYS CAPITAL		4,999,950	5,000,000	11,350	1.D Z
19685G-AC-0	COLT 2022-4 A3		04/14/2022	BARCLAYS CAPITAL		4,957,488	5,000,000	11,875	1.D Z
20754N-AB-1	CAS 2022-R06 1M1		06/06/2022	BOFA SECURITIES INC		3,000,000	3,000,000		1.D Z
237266-AJ-0	DARLING INGREDIENTS INC		06/01/2022	VARIOUS		1,622,500	1,600,000		3.A FE
25432X-AA-0	DIME COMMUNITY BANCSHARE		05/03/2022	PIPER SANDLER & CO		4,000,000	4,000,000		2.C FE
277432-AP-5	EASTMAN CHEMICAL CO		05/31/2022	CANTOR FITZGERALD & CO		4,647,651	4,940,000	29,990	2.C FE
29444U-BU-9	EQUINIX INC		04/01/2022	TRUIST SECURITIES INC		3,471,265	3,500,000		2.B FE
30166Q-AD-1	EART 2022-2A B		04/12/2022	DEUTSCHE BANK		4,999,706	5,000,000		1.C FE
30289H-AE-1	FREMF 2016-K55 B		04/12/2022	SG AMERICAS SECURITIES		2,013,125	2,000,000	3,007	1.D Z
302947-AE-6	FREMF 2016-K60 B		04/12/2022	JP MORGAN SECURITIES		2,924,414	3,000,000	3,835	1.A
302973-AJ-1	FREMF 2019-K92 C		06/16/2022	PERFORMANCE TRUST		6,493,867	7,000,000	16,311	1.A
302975-BG-1	FREMF 2020-K105 C		04/26/2022	PERFORMANCE TRUST		4,675,781	5,000,000	13,238	1.D Z
302984-AU-3	FREMF 2020-K104 C		06/03/2022	PERFORMANCE TRUST		9,140,430	10,000,000	7,017	1.D Z
30298P-AU-6	FREMF 2019-K97 C		06/07/2022	PERFORMANCE TRUST		2,803,040	3,021,000	2,528	1.D Z
30314F-AA-2	FREMF 2019-K99 B		06/13/2022	SG AMERICAS SECURITIES		3,365,848	3,715,000	5,267	1.D Z
31572Y-AA-6	EFMT 2022-2 A1		04/14/2022	CREDIT SUISSE		7,468,793	7,500,000	16,121	1.D Z
31572Y-AC-2	EFMT 2022-2 A3		04/14/2022	CREDIT SUISSE		4,907,840	5,000,000	10,748	1.D Z
316773-DF-4	FIFTH THIRD BANCORP		04/20/2022	GOLDMAN SACHS & CO		7,000,000	7,000,000		2.A FE
319383-AE-5	FIRST BUSEY CORPORATION		05/25/2022	PIPER SANDLER & CO		6,000,000	6,000,000		2.B FE
34964C-AF-3	FORTUNE BRANDS HOME & SE		06/08/2022	SCOTIA CAPITAL INC		4,546,000	5,000,000	41,667	2.B FE
34964C-AG-1	FORTUNE BRANDS HOME & SE		05/24/2022	VARIOUS		7,879,680	9,500,000	60,625	2.B FE
35564K-WS-4	STACR 2022-DNA4 M1A		05/09/2022	WELLS FARGO SECURITY		4,000,000	4,000,000		1.D Z
35564K-YN-3	STACR 2022-DNA5 M1A		06/13/2022	CITIGROUP GLOBAL		1,500,000	1,500,000		1.D Z
36168M-AC-7	GCAT 2022-NQM3 A3		06/03/2022	CREDIT SUISSE		6,716,426	7,000,000	30,436	1.D Z
36169K-AC-0	GCAT 2022-NQM2 A3		04/28/2022	CREDIT SUISSE		3,895,555	4,000,000	13,098	1.D Z
366651-AE-7	GARTNER INC		05/05/2022	BOFA SECURITIES INC		896,250	1,000,000	3,958	3.A FE
373334-KQ-3	GEORGIA POWER CO		05/02/2022	BOFA SECURITIES INC		4,984,100	5,000,000		2.A FE
37940X-AC-6	GLOBAL PAYMENTS INC		05/24/2022	JEFFERIES LLC		2,495,040	3,000,000	34,929	2.C FE
38237K-AA-8	GOOD 2022-2CS A		04/13/2022	CREDIT SUISSE		4,933,682	5,000,000		1.F FE
40441T-AD-1	HPEFS 2022-2A B		05/17/2022	BOFA SECURITIES INC		999,939	1,000,000		1.C FE
40441T-AF-6	HPEFS 2022-2A D		05/17/2022	BOFA SECURITIES INC		4,249,101	4,250,000		2.B FE
432833-AF-8	HILTON DOMESTIC OPERATIN		04/21/2022	GOLDMAN SACHS & CO		978,730	1,000,000	13,542	3.B FE
432833-AJ-0	HILTON DOMESTIC OPERATIN		05/03/2022	CITIGROUP GLOBAL		913,620	1,000,000	417	3.B FE
432833-AN-1	HILTON DOMESTIC OPERATIN		05/17/2022	DEUTSCHE BANK		417,500	500,000	4,733	3.B FE
43283B-AB-9	HGVT 2022-1D B		04/12/2022	DEUTSCHE BANK		4,999,174	5,000,000		1.G FE
44644M-AE-1	HUNTINGTON NATIONAL BANK		05/06/2022	BOFA SECURITIES INC		2,250,000	2,250,000		1.G FE
456652-AG-1	IMJA 2007-A1 A7		06/27/2022	CAPITALIZED INTEREST			737		1.D FM
45791G-AA-0	INOVA HEALTH SYSTEMS FOU		04/13/2022	MORGAN STANLEY & CO		5,000,000	5,000,000		1.C FE
458044-AA-2	INSURANCE PRIV		04/18/2022	DIRECT ISSUE		900,000	900,000		1.F FE
458044-AB-0	INSURANCE PRIV		04/18/2022	DIRECT ISSUE		300,000	300,000		2.B FE
45866F-AV-6	INTERCONTINENTALEXCHANGE		05/12/2022	GOLDMAN SACHS & CO		1,498,410	1,500,000		1.G FE
45866F-AX-2	INTERCONTINENTALEXCHANGE		05/12/2022	WELLS FARGO SECURITY		4,930,500	5,000,000		1.G FE
45866F-AY-0	INTERCONTINENTALEXCHANGE		06/09/2022	VARIOUS		23,118,580	23,000,000	26,433	1.G FE
466313-AM-5	JABIL INC		04/20/2022	JP MORGAN SECURITIES		3,983,280	4,000,000		2.C FE
466317-AJ-3	JPMCC 2022-NLP C		04/28/2022	JP MORGAN SECURITIES		6,734,000	7,000,000		1.D Z
46654R-BJ-0	JPMMT 2021-INV8 B1		01/06/2022	JP MORGAN SECURITIES		(22,465)	(22,085)	(27)	1.D Z
46654R-BN-1	JPMMT 2021-INV8 B3		01/06/2022	JP MORGAN SECURITIES		(14,130)	(14,279)	(12)	2.B Z
52608J-AA-3	LFT 2022-1A A		06/22/2022	CITIGROUP GLOBAL		8,997,300	9,000,000		1.A FE
53079E-BN-3	LIBERTY MUTUAL GROUP INC		06/03/2022	BARCLAYS CAPITAL		4,959,200	5,000,000	764	2.B FE
53218D-AE-8	LIFE 2022-BMR2 B		05/03/2022	DEUTSCHE BANK		4,974,998	5,000,000		1.D Z
53218D-AG-3	LIFE 2022-BMR2 C		05/03/2022	DEUTSCHE BANK		3,980,000	4,000,000		1.D Z
55285A-AA-5	MF1 2022-FL9 A		05/13/2022	JP MORGAN SECURITIES		2,970,000	3,000,000		1.D Z

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
55354G-AK-6	MSCI INC		04/21/2022	MORGAN STANLEY & CO		892,180	1,000,000	5,438	3.A FE
55354G-AL-4	MSCI INC		06/16/2022	VARIOUS		1,760,300	2,000,000	17,007	3.A FE
55400U-AC-7	MVWOT 2022-1A C		05/12/2022	CREDIT SUISSE		4,998,954	5,000,000		2.B FE
571903-BH-5	MARRIOTT INTERNATIONAL		06/15/2022	MORGAN STANLEY & CO		3,950,055	5,071,000	24,017	2.C FE
60871R-AD-2	MOLSON COORS BEVERAGE		06/16/2022	HSBC SECURITIES INC		2,724,510	3,000,000	20,833	2.C FE
620076-BW-8	MOTOROLA SOLUTIONS INC		05/31/2022	JANE ST EXECUTION		5,144,860	5,000,000	933	2.C FE
63743H-FE-7	NATIONAL RURAL UTIL COOP		04/27/2022	RBC CAPITAL MARKETS		4,998,650	5,000,000		1.F FE
64110L-AT-3	NETFLIX INC		06/15/2022	JP MORGAN SECURITIES		982,500	1,000,000	5,222	2.B FE
65473P-AM-7	NISOURCE INC		06/07/2022	BARCLAYS CAPITAL		1,992,280	2,000,000		2.B FE
67116V-AA-9	OBX 2022-NQM6 A1		06/23/2022	NOMURA SECURITIES		6,924,812	7,000,000	24,675	1.D Z
680033-AC-1	OLD NATL BANCORP		06/23/2022	PIPER SANDLER & CO		7,881,039	8,010,000	121,151	1.G FE
68267H-AB-3	OMFIT 2022-S1 B		04/21/2022	CITIGROUP GLOBAL		7,998,373	8,000,000		1.C FE
68267H-AC-1	OMFIT 2022-S1 C		04/21/2022	CITIGROUP GLOBAL		3,998,968	4,000,000		1.F FE
68269D-AD-6	ODART 2022-1A C		06/10/2022	BARCLAYS CAPITAL		6,997,841	7,000,000		1.C FE
68269D-AE-4	ODART 2022-1A D		06/10/2022	BARCLAYS CAPITAL		4,999,079	5,000,000		1.F FE
68902V-AL-1	OTIS WORLDWIDE CORP		04/21/2022	BOFA SECURITIES INC		5,717,600	7,000,000	42,358	2.B FE
70450Y-AN-3	PAYPAL HOLDINGS INC		05/16/2022	MORGAN STANLEY & CO		4,982,500	5,000,000		1.G FE
72650J-AA-8	PLAINS BANCORP INC		04/01/2022	DIRECT ISSUE		5,000,000	5,000,000		1.G Z
74082V-AA-5	PRSVN OF AFFORD HOUSING		04/12/2022	MORGAN STANLEY & CO		10,000,000	10,000,000		1.E FE
75574U-AC-5	READY CAPITAL CORP		04/08/2022	PIPER SANDLER & CO		2,000,000	2,000,000		2.A PL
78410G-AG-9	SBA COMMUNICATIONS CORP		05/23/2022	MIZUHO SECURITIES USA		2,572,500	3,000,000	29,688	4.A FE
80285U-AF-8	SDART 2022-3 C		05/11/2022	CITIGROUP GLOBAL		1,499,713	1,500,000		1.F FE
842400-HR-7	SOUTHERN CAL EDISON		05/18/2022	MIZUHO SECURITIES USA		2,484,600	2,500,000		1.G FE
842587-DC-8	SOUTHERN CO		05/05/2022	GOLDMAN SACHS & CO		4,018,160	4,000,000	2,400	2.B FE
852234-AM-5	BLOCK INC		05/17/2022	JEFFERIES LLC		409,375	500,000	8,167	3.B FE
85235D-AB-5	ST ENG URBAN SOL USA		06/13/2022	CB COMMERCIAL CTL		3,353,147	3,530,000	14,708	1.A FE
87165B-AS-2	SYNCHRONY FINANCIAL		06/08/2022	BOFA SECURITIES INC		6,994,960	7,000,000		2.C FE
874054-AH-2	TAKE-TWO INTERACTIVE SOF		04/07/2022	JP MORGAN SECURITIES		4,994,700	5,000,000		2.B FE
88033G-DP-2	TENET HEALTHCARE CORP		06/01/2022	BARCLAYS CAPITAL		1,000,000	1,000,000		3.C FE
89656R-AA-8	TRL 2022-1 A		04/20/2022	CREDIT SUISSE		4,999,785	5,000,000		1.F FE
924921-AB-5	VERUS 2022-5 A2		05/27/2022	CREDIT SUISSE		7,203,458	7,500,000	24,542	1.D Z
92538N-AC-1	VERUS 2022-4 A3		04/22/2022	CREDIT SUISSE		2,964,714	3,000,000	10,665	1.D Z
92538U-AC-5	VERUS 2022-3 A3		03/30/2022	BARCLAYS CAPITAL		(53,446)	(54,312)		1.D Z
92539A-AA-2	VERUS 2022-6 A1		06/21/2022	CREDIT SUISSE		3,963,056	4,000,000	14,730	1.D Z
95000U-2M-4	WELLS FARGO & COMPANY		06/27/2022	BOFA SECURITIES INC		10,327,590	10,500,000	124,281	2.A FE
96042V-AF-6	WLAKE 2022-2A C		06/08/2022	BMO CAPITAL MARKETS		2,999,640	3,000,000		1.F FE
96042V-AG-4	WLAKE 2022-2A D		06/08/2022	BMO CAPITAL MARKETS		1,999,997	2,000,000		2.B FE
963320-AV-8	WHIRLPOOL CORP		06/09/2022	BOFA SECURITIES INC		2,230,925	2,500,000	3,750	2.B FE
963320-AX-4	WHIRLPOOL CORP		06/09/2022	CITIGROUP GLOBAL		2,329,193	2,576,000	9,216	2.B FE
98138H-AJ-0	WORKDAY INC		04/14/2022	MORGAN STANLEY & CO		5,796,840	6,000,000	11,400	2.B FE
06417X-AE-1	BANK OF NOVA SCOTIA		06/29/2022	VARIOUS		4,142,794	5,013,000	58,339	1.F FE
13607H-R5-3	CANADIAN IMPERIAL BANK		06/16/2022	VARIOUS		5,329,620	6,000,000	44,400	1.F FE
89115A-2E-1	TORONTO-DOMINION BANK		06/16/2022	MORGAN STANLEY & CO		5,752,560	6,000,000	9,655	1.E FE
00119C-AJ-0	AGL 2022-20A AF	C	06/30/2022	BNP PARIBAS		7,000,000	7,000,000		1.D Z
00787C-AD-4	AEROPUERTO INTL TOCUMEN	C	06/29/2022	VARIOUS		2,516,200	3,070,000	46,969	2.B FE
02364W-BE-4	AMERICA MOVIL SAB DE CV	C	06/14/2022	HSBC SECURITIES INC		3,249,440	3,680,000	67,083	2.A FE
03331P-AA-6	ANCHF 2022-15A A	C	04/21/2022	GREENSLEDGE CAPITAL MARKETS LLC		7,000,000	7,000,000		1.A FE
034863-AX-8	ANGLO AMERICAN CAPITAL	C	05/05/2022	JEFFERIES LLC		1,961,534	2,303,000	9,908	2.B FE
034863-BC-3	ANGLO AMERICAN CAPITAL	C	05/04/2022	VARIOUS		5,026,775	5,500,000	36,285	2.B FE
03880K-AA-2	ARCLO 2021-FL3 A	C	06/14/2022	BOFA SECURITIES INC		4,815,625	5,000,000	333	1.D Z
04342J-AA-5	ASB BANK LIMITED	C	06/08/2022	CITIGROUP GLOBAL		10,000,000	10,000,000		1.G FE
05523R-AC-1	BAE SYSTEMS PLC	C	06/15/2022	CITIGROUP GLOBAL		5,160,950	5,000,000	53,167	2.B FE
05971V-2A-2	BANCO DE CREDITO DEL PERU 2.7% 11 JAN 20	C	06/30/2022	BARCLAYS CAPITAL		1,056,440	1,120,000	14,196	2.B FE
05971V-2D-6	BANCO DE CREDITO DEL PER 3.25% 30 SEMP 2	C	06/29/2022	BARCLAYS CAPITAL		2,516,800	2,860,000	23,496	2.C FE
09659W-2P-8	BNP PARIBAS	C	06/13/2022	HSBC SECURITIES INC		4,084,850	5,000,000	22,330	1.G FE
09659W-2R-4	BNP PARIBAS	C	06/14/2022	BARCLAYS CAPITAL		8,243,250	10,000,000	54,275	1.G FE
12232K-AL-4	BURNH 2016-1A CR	C	06/24/2022	BOFA SECURITIES INC		1,243,719	1,292,578	7,959	1.F FE

SCHEDULE D - PART 3

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
12548R-AD-6	CIFC 2014-2RA A3	C	05/05/2022	SG AMERICAS SECURITIES		8,973,024	9,060,000	10,866	1.E FE
12549A-AN-0	CIFC 2013-1A A2R	C	04/29/2022	BOFA SECURITIES INC		1,990,820	2,000,000	2,329	1.C FE
12661P-AB-5	CSL FINANCE PLC	C	04/20/2022	BOFA SECURITIES INC		1,995,780	2,000,000		1.G FE
12661P-AE-9	CSL FINANCE PLC	C	06/16/2022	VARIOUS		11,670,140	12,000,000	55,944	1.G FE
15674E-AA-0	CERB 2021-1A A	C	05/06/2022	NATIXIS SECURITIES AMERICAS LLC		3,473,750	3,500,000	6,184	1.A FE
28249N-AB-7	EIG PEARL HOLDINGS SARL	C	06/13/2022	STANDARD CHARTERED		6,603,313	8,240,000	140,579	1.F FE
314890-AD-6	FERGUSON FINANCE PLC	C	04/12/2022	BOFA SECURITIES INC		9,947,900	10,000,000		2.B FE
45846A-AA-8	INTERCHILE SA	C	06/14/2022	SANTANDER INVESTMENT		1,663,200	1,980,000	41,085	2.A FE
50200W-AC-6	LCM 28A B	C	04/28/2022	RBC CAPITAL MARKETS		2,948,100	3,000,000	2,663	1.C FE
50247V-AC-3	LYB INTL FINANCE BV	C	05/24/2022	JP MORGAN SECURITIES		5,743,200	6,000,000	57,688	2.B FE
62582P-AA-8	MUNICH RE	C	05/24/2022	VARIOUS		15,726,000	15,600,000	2,742	1.F FE
000000-00-0	NATWEST GROUP PLC	C	06/27/2022	NATWEST MARKET SECURITIES INC		2,000,000	2,000,000		2.A FE
66859W-AC-6	WOODS 2017-16A C	C	04/26/2022	BNP PARIBAS		4,932,500	5,000,000	28,040	1.F FE
66860M-AQ-4	WOODS 2019-18A BR	C	06/08/2022	CITIGROUP GLOBAL		2,925,000	3,000,000	5,824	1.B FE
66860P-AA-2	WOODS 2018-17A A	C	06/29/2022	RBC CAPITAL MARKETS		1,470,000	1,500,000	6,406	1.A FE
69377F-AA-4	FREEPORT INDONESIA PT	C	06/14/2022	VARIOUS		4,016,609	4,040,000	8,449	2.C FE
709629-AS-8	PENTAIR FINANCE SARL	C	06/28/2022	JP MORGAN SECURITIES		5,868,780	6,000,000		2.C FE
78440P-AC-2	SK TELECOM CO LTD	C	06/14/2022	HSBC SECURITIES INC		3,342,936	3,040,000	81,679	1.G FE
80414L-2E-4	SAUDI ARABIAN OIL COMPANY	C	06/14/2022	BNP PARIBAS		6,632,775	7,190,000	50,929	1.F FE
82460N-2A-7	SHINHAN FINANCIAL GROUP	C	06/16/2022	VARIOUS		3,371,872	3,720,000	21,728	1.F FE
89641J-AU-0	TRNTS 2018-9A CRR	C	05/11/2022	JP MORGAN SECURITIES		3,837,200	4,000,000	8,466	1.F FE
89642R-AE-7	TRNTS 2018-8A C	C	04/26/2022	ROBERT W BAIRD		5,436,750	5,500,000	3,866	1.F FE
92338B-AQ-8	VERDE 2019-1A BR	C	04/28/2022	BARCLAYS CAPITAL		1,969,880	2,000,000	2,497	1.C FE
92858R-AB-6	VMED O2 UK FINAN	C	05/19/2022	MARKETAXESS CORP		428,625	500,000	8,444	3.C FE
000000-00-0	KINGDOM OF SAUDI ARABIA	C	06/15/2022	MORGAN STANLEY & CO		2,452,200	2,680,000	16,415	1.F FE
000000-00-0	SINGTEL GROUP TREASURY 2.375% 28 AUG 202	C	06/14/2022	CB COMMERCIAL CTL		1,665,619	1,890,000	13,466	1.F FE
000000-00-0	PLDT INC. 2.5% 23 JAN 2031-30 REGS	C	06/13/2022	JEFFERIES LLC		2,510,650	2,980,000	29,386	2.A FE
000000-00-0	BDO UNIBANK, INC 2.125% 13 JAN 2026 REGS	C	06/14/2022	JEFFERIES LLC		2,569,040	2,720,000	24,565	2.B FE
000000-00-0	NAVER CORPORATION 1.5% 29 MAR 2026 REGS	C	06/14/2022	CITIGROUP GLOBAL		3,360,688	3,760,000	12,063	1.G FE
000000-00-0	NBK SPC LTD 1.625% 15 SEP 2027-26 REGS	C	06/28/2022	VARIOUS		5,087,450	5,700,000	24,969	1.E FE
000000-00-0	PT INDOFOOD CBP SUKSES 4.805% 27 APR 205	C	06/15/2022	VARIOUS		3,172,850	4,590,000	30,325	2.C FE
G2519Y-AA-6	CREDICORP LTD.	C	06/28/2022	MORGAN STANLEY & CO		1,059,630	1,140,000	1,132	2.B FE
M5R07D-AG-5	ICL GROUP LIMITED	C	06/16/2022	BARCLAYS CAPITAL		3,336,600	3,320,000	9,407	2.C FE
P1393H-AC-2	BANCO LATINOAMERICANO SA	C	06/28/2022	VARIOUS		2,512,813	2,750,000	18,868	2.B FE
P1507S-AH-0	BANCO SANTANDER MEXICO	C	06/28/2022	JEFFERIES LLC		1,076,313	1,070,000	11,662	2.A FE
P16259-AJ-5	BBVA BANCOMER SA TEXAS	C	06/28/2022	SMBC NIKKO SECURITY AMERICA		1,079,925	1,190,000	6,322	2.B FE
P3067G-AG-6	CIA CERVECERIAS UNIDAS	C	06/16/2022	BARCLAYS CAPITAL		1,667,430	1,940,000	26,538	2.B FE
Y0606W-BZ-2	BANGKOK BANK PCL/HK	C	06/16/2022	AUSTRALIA & NEW ZEALAND BANKING GRP LTD		2,491,359	2,540,000	27,316	2.A FE
Y52758-AF-9	LG CHEM LTD	C	06/16/2022	VARIOUS		3,351,670	4,070,000	42,558	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						738,983,036	768,641,137	2,259,844	XXX
23343F-AB-0	WIRB-COPERNICUS (DA VINCI)		04/25/2022	BARCLAYS CAPITAL		999,956	997,462		4.B FE
24521T-AJ-5	DEL MONTE FOODS		05/24/2022	GOLDMAN SACHS		495,000	500,000		4.C FE
39843G-AJ-2	GRIFFON CORP		04/05/2022	GOLDMAN SACHS		2,005,000	2,000,000		3.B FE
42804V-BB-6	HERTZ		05/18/2022	BARCLAYS CAPITAL		1,681,476	1,677,283		3.C FE
42804V-BC-4	HERTZ		05/18/2022	BARCLAYS CAPITAL		319,288	318,492		3.C FE
45783D-AB-5	INSTANT BRANDS		06/01/2022	JEFFERIES AND CO		959,379	961,783		4.B FE
58063D-AC-7	MCGRAW-HILL GLOBAL EDUCATION		04/04/2022	UBS SECURITIES		998,741	997,494		4.B FE
70468B-AC-7	PELICAN PRODUCTS INC		06/07/2022	BOFA SECURITIES INC		995,006	997,500		4.B FE
81759A-AB-6	SERVICE LOGIC (SABER)		11/29/2021	JP MORGAN CHASE		29,925	29,851		4.B FE
81759A-AC-4	SERVICE LOGIC (SABER)		05/03/2022	JP MORGAN CHASE		29,851	29,851		4.B FE
000000-00-0	LIFE SCIENCE INT (CALIBRESCIENTIFIC)		05/23/2022	DIRECT ISSUE		4,335,366	4,335,366	53,470	3.B Z
000000-00-0	ROAR 1 SPV FINANCE LLC		06/30/2022	VARIOUS		7,262,500	7,262,500		5.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						20,111,488	20,107,582	53,470	XXX
2509999997. Total - Bonds - Part 3						844,700,977	877,290,504	2,520,682	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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
2509999999. Total - Bonds						844,700,977	877,290,504	2,520,682	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2		06/01/2022	EXCHANGE	144.572	14,457			
000000-00-0	KINDUR SERVICES INC		04/26/2022	CONVERSION	1,505,564.000	1,042,302			
000000-00-0	RIALTO CAPITAL GROUP HOLDINGS INC		04/27/2022	DIRECT ISSUE	26,665.000	63,464,836			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						64,521,595	XXX		XXX
12691#-10-5	CNO FINANCIAL INVESTMENTS CORP.		03/23/2022	CAPITAL CONTRIBUTION	0.000	185			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						185	XXX		XXX
5989999997. Total - Common Stocks - Part 3						64,521,780	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						64,521,780	XXX		XXX
5999999999. Total - Preferred and Common Stocks						64,521,780	XXX		XXX
6009999999 - Totals						909,222,757	XXX	2,520,682	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					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
38373M-6N-5	GNR 2009-19 Z		06/01/2022	MBS PAYDOWN		5,333	5,333	5,533	5,438		(105)		(105)		5,333				119	03/16/2051	1.A
38373M-8M-5	GNR 2009-80 C		06/01/2022	MBS PAYDOWN		42,466	42,466	42,797	43,049		(583)		(583)		42,466				813	04/16/2050	1.A
38373M-P6-1	GNR 2007-77 E		06/01/2022	MBS PAYDOWN		5,755	5,755	6,402	6,306		(551)		(551)		5,755				131	03/16/2042	1.A
38376G-AD-2	GNR 2009-60 Z		06/01/2022	MBS PAYDOWN		2,597,302	2,597,302	2,403,168	2,594,588		2,714		2,714		2,597,302				42,561	06/16/2049	1.A
38376G-CV-0	GNR 2009-115 D		06/01/2022	MBS PAYDOWN		745,960	745,960	745,960	745,960						745,960				13,068	01/16/2050	1.A
38376J-JV-7	GNR 2009-104 XZ		06/01/2022	MBS PAYDOWN		97,820	97,820	97,820	97,820						97,820				1,996	11/20/2039	1.A
38376K-AP-6	GNR 2009-93 UZ		06/01/2022	MBS PAYDOWN		155,031	155,031	153,620	155,014		17		17		155,031				3,182	10/20/2039	1.A
912828-X4-7	US TREASURY N/B		04/30/2022	VARIOUS		220,000	220,000	220,559	220,038		(38)		(38)		220,000				2,063	04/30/2022	1.A
0109999999. Subtotal - Bonds - U.S. Governments						3,869,667	3,869,667	3,675,859	3,868,213		1,454		1,454		3,869,667				63,933	XXX	XXX
29135L-AB-6	ABU DHABI GOVT INT'L	C	06/10/2022	MORGAN STANLEY & CO		2,522,800	2,650,000	2,717,226	2,713,738		(652)		(652)		2,713,086		(190,286)	(190,286)	73,786	10/11/2047	1.C FE
455780-BY-1	REPUBLIC OF INDONESIA	C	06/10/2022	HSBC SECURITIES INC		636,800	640,000	674,886	672,173		(306)		(306)		671,866		(35,066)	(35,066)	31,360	01/08/2047	2.B FE
5006EP-AL-5	KOREA EAST-WEST POWER CO LTD.	C	06/20/2022	VARIOUS		3,367,888	3,410,000	3,368,398			270		270		3,368,668		(780)	(780)	15,686	05/06/2025	1.C FE
74727P-AV-3	STATE OF QATAR	C	06/06/2022	BNP PARIBAS		1,553,325	1,490,000	1,454,329	1,457,775		309		309		1,458,084		95,241	95,241	35,605	06/02/2046	1.D FE
74727P-AY-7	STATE OF QATAR	C	06/06/2022	JP MORGAN CHASE		5,474,600	4,960,000	4,960,000	4,960,000						4,960,000		514,600	514,600	158,193	04/23/2048	1.D FE
74727P-BB-6	STATE OF QATAR	C	06/06/2022	CITIGROUP GLOBAL		2,782,500	2,650,000	2,650,000	2,650,000						2,650,000		132,500	132,500	93,610	03/14/2049	1.D FE
M0153C-AD-6	UNITED ARAB EMIRATES	C	06/06/2022	CITIGROUP GLOBAL		1,314,440	1,360,000	1,388,152	1,386,686		(262)		(262)		1,386,425		(71,985)	(71,985)	36,933	10/11/2047	1.C FE
Y20721-BG-3	REPUBLIC OF INDONESIA	C	06/02/2022	ML INTERNATIONAL		697,245	690,000	709,838	697,706		(1,041)		(1,041)		696,665		580	580	25,379	01/15/2025	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						18,349,598	17,850,000	17,922,829	14,538,078		(1,682)		(1,682)		17,904,794		444,804	444,804	470,552	XXX	XXX
130795-5E-3	CALIFORNIA ST STWD CMNTYS DEV		04/01/2022	SECURITY CALLED at 100.000		26,395,000	26,395,000	26,592,963	26,420,398		(25,398)		(25,398)		26,395,000				659,875	04/01/2042	1.D FE
31283H-WB-7	FG G01542		06/01/2022	MBS PAYDOWN		428	428	431	429						428				12	03/01/2033	1.A
3128K6-GH-7	FG A45600		06/01/2022	MBS PAYDOWN		668	668	670	667						668				15	06/01/2035	1.A
31292G-H8-2	FG C00255		06/01/2022	MBS PAYDOWN		275	275	278	275						275				8	09/01/2023	1.A
31292G-J5-6	FG C00284		06/01/2022	MBS PAYDOWN		53	53	52	53						53				1	11/01/2023	1.A
31292G-J8-0	FG C00287		06/01/2022	MBS PAYDOWN		952	952	864	952						952				26	12/01/2023	1.A
31292G-K4-7	FG C00315		06/01/2022	MBS PAYDOWN		133	133	131	132						133				3	04/01/2024	1.A
31293R-P4-7	FG C27643		06/15/2022	MBS PAYDOWN		19,313	19,313	19,140	19,180		133		133		19,313				398	06/01/2029	1.A
31296M-2Q-1	FG A13483		06/01/2022	MBS PAYDOWN		4,211	4,211	4,243	4,213		(2)		(2)		4,211				113	09/01/2033	1.A
31296T-Q8-0	FG A18579		06/01/2022	MBS PAYDOWN		655	655	657	655						655				15	02/01/2034	1.A
31296U-JK-8	FG A19266		06/01/2022	MBS PAYDOWN		384	384	385	384						384				10	08/01/2034	1.A
31297Q-2U-2	FG A35287		06/01/2022	MBS PAYDOWN		330	330	331	330		(1)		(1)		330				8	06/01/2035	1.A
31356H-RU-3	FG D54999		06/01/2022	MBS PAYDOWN		840	840	847	840						840				23	05/01/2024	1.A
31356H-XZ-5	FG D55196		04/01/2022	MBS PAYDOWN		7,619	7,619	7,681	7,619						7,619				165	07/01/2024	1.A
31356J-2U-6	FG D56187		06/01/2022	MBS PAYDOWN		2,152	2,152	2,169	2,152						2,152				58	09/01/2024	1.A
313615-S4-9	FN 50939		06/01/2022	MBS PAYDOWN		82	82	81	82						82				2	10/01/2023	1.A
313615-TX-4	FN 50966		06/01/2022	MBS PAYDOWN		271	271	271	271						271				8	01/01/2024	1.A
31368H-H2-2	FN 190249		06/01/2022	MBS PAYDOWN		393	393	394	393						393				10	10/01/2023	1.A
31370Y-FZ-0	FN 245084		06/01/2022	MBS PAYDOWN		119	119	117	119						119				3	01/01/2024	1.A
31371C-P9-4	FN 248048		06/01/2022	MBS PAYDOWN		308	308	304	308						308				8	11/01/2023	1.A
31371E-WU-5	FN 250059		06/01/2022	MBS PAYDOWN		1,843	1,843	1,864	1,843						1,843				56	06/01/2024	1.A
31371F-BW-1	FN 250353		06/01/2022	MBS PAYDOWN		577	577	559	576		1		1		577				16	09/01/2025	1.A
31375D-PU-1	FN 331735		06/01/2022	MBS PAYDOWN		383	383	371	383		1		1		383				10	03/01/2026	1.A
3137AR-FM-3	FHR 4066 VZ		06/01/2022	MBS PAYDOWN		16,160	16,160	14,626	16,171		(11)		(11)		16,160				238	06/15/2042	1.A
31395C-QX-2	FHR 2825 PZ		06/01/2022	MBS PAYDOWN		10,314	10,314	11,188	10,354		(40)		(40)		10,314				231	07/15/2034	1.A
31396Q-L7-2	FNR 2009-65 JY		06/01/2022	MBS PAYDOWN		16,011	16,011	15,921	16,013		(2)		(2)		16,011				344	09/25/2039	1.A
31397J-TA-2	FHR 3342 PZ		06/01/2022	MBS PAYDOWN		41,062	41,062	41,056	41,060		2		2		41,062				855	06/15/2037	1.A
31397N-C5-2	FNR 2009-35 DB		06/01/2022	MBS PAYDOWN		822	822	801	823		(1)		(1)		822				15	05/25/2039	1.A
31397U-ZQ-5	FNR 2011-58 HL		06/01/2022	MBS PAYDOWN		4,132	4,132	4,262	4,106		25		25		4,132				66	07/25/2041	1.A
313987-TP-4	FG D46858		06/01/2022	MBS PAYDOWN		278	278	280	278						278				8	01/01/2024	1.A
31398G-HQ-5	FNR 2009-98 WK		06/01/2022	MBS PAYDOWN		38,812	38,812	38,800	38,810		2		2		38,812				786	12/25/2039	1.A
31398K-VF-4	FHR 3600 BJ		06/01/2022	MBS PAYDOWN		5,109	5,109	4,931	5,094		16		16		5,109				85	11/15/2039	1.A
31398N-4W-1	FNR 2010-132 BC		06/01/2022	MBS PAYDOWN		35,577	35,577	36,181	35,543		34		34		35,577				635	11/25/2040	1.A
31398N-F9-0	FNR 2010-112 DZ		06/01/2022	MBS PAYDOWN		237,139	237,139	226,776	237,071		68		68		237,139				3,829	10/25/2040	1.A
31398N-H4-9	FNR 2010-112 LZ		06/01/2022	MBS PAYDOWN		115,600	115,600	110,627	115,310		290		290		115,600				1,866	10/25/2040	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
31398N-NE-0	FNR 2010-115 ZB		06/01/2022	MBS PAYDOWN		44,335	44,335	42,466	44,203		132		132		44,335				739	10/25/2040	1.A
31398N-SS-4	FNR 2010-109 GZ		06/01/2022	MBS PAYDOWN		124,828	124,828	119,531	125,046		(218)		(218)		124,828				2,099	10/25/2040	1.A
31398N-WU-4	FNR 2010-111 BZ		06/01/2022	MBS PAYDOWN		387,171	387,171	373,017	387,511		(340)		(340)		387,171				5,784	10/25/2040	1.A
31398P-CT-4	FNR 2010-38 ME		06/01/2022	MBS PAYDOWN		76,011	76,011	76,201	76,011						76,011				1,406	04/25/2040	1.A
31398S-XH-1	FNR 2010-141 AL		06/01/2022	MBS PAYDOWN		22,479	22,479	23,500	22,434		45		45		22,479				330	12/25/2040	1.A
31398W-VL-5	FHR 3654 Z		06/01/2022	MBS PAYDOWN		7,890	7,890	8,420	7,897		(7)		(7)		7,890				128	04/15/2040	1.A
594654-MV-4	MICHIGAN ST HSG DEV AUTH SF MT		06/01/2022	SECURITY CALLED at 100.000		755,000	755,000	755,000	755,000						755,000				13,458	06/01/2051	1.C FE
607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE		05/09/2022	SINKING FUND PMT		110,322	110,322	110,322	110,322						110,322				2,102	11/09/2032	1.F
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH TU		06/27/2022	UBS SECURITIES		6,527,100	5,000,000	5,537,950	5,416,676		(7,063)		(7,063)		5,409,613		1,117,487	1,117,487	368,641	01/01/2040	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						35,013,141	33,486,041	34,186,659	33,927,987		(32,334)		(32,334)		33,895,654		1,117,487	1,117,487	1,064,488	XXX	XXX
00075Q-AS-1	ABFC 2006-OPT1 A3C1		06/25/2022	MBS PAYDOWN		84,851	84,851	78,513	83,306		1,545		1,545		84,851				258	09/25/2036	1.A FM
00442V-AA-5	ACE 2006-ASP3 A1		06/25/2022	MBS PAYDOWN		149,669	149,671	117,866	145,483		4,187		4,187		149,669				389	06/25/2036	1.A FM
00443P-AD-1	ACE 2007-HE2 A2C		06/25/2022	MBS PAYDOWN		216,523	216,523	124,636	212,438		4,085		4,085		216,523				441	12/25/2036	1.D FM
00817Y-AG-3	AETNA INC		06/28/2022	MARKETAXESS CORP		12,324,620	11,000,000	10,925,420	10,943,786		997		997		10,944,783		1,379,837	1,379,837	402,188	12/15/2037	2.B FE
008684-AA-0	AHMA 2006-6 A1A		06/25/2022	MBS PAYDOWN		52,492	45,813	32,384	52,137		355		355		52,492				91	12/25/2046	1.D FM
015271-AN-9	ALEXANDRIA REAL ESTATE E		04/25/2022	BARCLAYS CAPITAL		20,458,200	20,000,000	20,420,400	20,319,477		(10,325)		(10,325)		20,309,152		149,048	149,048	770,278	07/01/2030	2.A FE
02148G-AD-5	CWALT 2007-OA8 2A1		06/25/2022	MBS PAYDOWN		374,095	472,322	374,260	368,822		5,272		5,272		374,095				1,304	06/25/2047	1.D FM
02150P-AA-6	CWALT 2007-OA6 A1A		06/25/2022	MBS PAYDOWN		56,882	56,882	50,199	56,227		656		656		56,882				113	06/25/2037	1.A FM
02376A-AA-7	AMER AIRLINE 17-2 AA PTT		04/15/2022	MBS PAYDOWN		77,665	77,665	72,870	77,362		303		303		77,665				1,301	10/15/2029	2.A FE
023771-R9-1	AMER AIRLINE 16-3 AA PTT		04/15/2022	MBS PAYDOWN		50,086	50,086	46,956	49,886		200		200		50,086				751	10/15/2028	2.A FE
02660T-ER-0	AHM 2005-2 5A1		06/01/2022	MBS PAYDOWN		23,533	23,533	23,662	23,213		320		320		23,533				286	09/25/2035	1.D FM
02660T-GN-7	AHM 2005-4 1A1		06/25/2022	MBS PAYDOWN		252,521	252,521	215,906	249,397		3,125		3,125		252,521				789	11/25/2045	1.A FM
026874-DB-0	AMERICAN INTL GROUP		04/27/2022	WELLS FARGO SECURITY		2,874,960	3,000,000	2,768,670	2,775,801		916		916		2,776,716		98,244	98,244	103,177	01/15/2055	2.B FE
026930-AA-5	AHMA 2007-2 A1		06/25/2022	MBS PAYDOWN		361,727	361,727	284,139	354,230		7,497		7,497		361,727				639	03/25/2047	1.D FM
026935-AJ-5	AHMA 2007-3 22A1		06/01/2022	MBS PAYDOWN		99,590	99,462	75,809	99,635		(45)		(45)		99,590				1,660	06/25/2037	1.D FM
03072S-A2-1	AMSI 2005-R3 M4		06/25/2022	MBS PAYDOWN		80,968	80,968	80,715	80,761		207		207		80,968				422	05/25/2035	1.A FM
03072S-QC-2	AMSI 2004-R3 M1		06/25/2022	MBS PAYDOWN		76,418	76,418	70,424	74,682		1,737		1,737		76,418				353	05/25/2034	1.A FM
03072S-WQ-4	AMSI 2004-R11 M1		06/25/2022	MBS PAYDOWN		261,590	261,590	244,505	258,427		3,164		3,164		261,590				1,395	11/25/2034	1.A FM
03464B-AC-2	AOMT 2022-1 A3		06/01/2022	MBS PAYDOWN		149,907	149,907	149,905							149,907				1,600	12/25/2066	1.D Z
03464P-AC-1	AOMT 2022-2 A3		06/01/2022	MBS PAYDOWN		215,985	215,985	215,442			11		11		215,985				1,987	01/25/2067	1.D Z
03464T-AC-3	AOMT 2022-3 A3		06/01/2022	MBS PAYDOWN		149,257	149,257	145,501			190		190		149,257				819	01/10/2067	1.D Z
039483-BQ-4	ARCHER-DANIELS-MIDLAND C		04/25/2022	CITIGROUP GLOBAL		8,467,280	8,000,000	8,433,230	8,410,045		(2,700)		(2,700)		8,407,346		59,934	59,934	221,000	03/15/2049	1.F FE
040104-PC-9	ARSI 2005-W3 M1		06/25/2022	MBS PAYDOWN		915,620	915,620	636,356	878,876		36,744		36,744		915,620				3,829	11/25/2035	1.A FM
040104-PT-2	ARSI 2005-W4 A2D		06/25/2022	MBS PAYDOWN		196,222	196,222	126,318	191,329		4,893		4,893		196,222				877	02/25/2036	1.D FM
040104-QP-9	ARSI 2005-W5 A2D		06/25/2022	MBS PAYDOWN		487,396	487,396	347,270	478,642		8,754		8,754		487,396				1,782	01/25/2036	1.A FM
04541G-UP-5	ABSHE 2005-HE8 M2		05/25/2022	MBS PAYDOWN		324,215	324,215	288,957	317,804		6,411		6,411		324,215				1,098	11/25/2035	1.A FM
04544N-AD-6	ABSHE 2006-HE6 A4		05/25/2022	MBS PAYDOWN		36,645	36,645	33,107	35,910		735		735		36,645				55	11/25/2036	1.A FM
04544P-AD-1	ABSHE 2006-HE5 A4		06/25/2022	MBS PAYDOWN		22,408	22,408	19,502	21,891		517		517		22,408				47	07/25/2036	1.A FM
04544Q-AD-9	ABSHE 2006-HE7 A4		06/25/2022	MBS PAYDOWN		262,203	262,203	174,037	257,501		4,703		4,703		262,203				451	11/25/2036	1.D FM
05490Q-AD-0	BCAP 2015-RR6 1A4		05/01/2022	MBS PAYDOWN		233,962	233,962	221,094	233,302		659		659		233,962				4,305	05/26/2037	1.A FM
05570G-AD-5	BNCMT 2007-4 A4		06/25/2022	MBS PAYDOWN		80,319	80,319	62,247	79,191		1,128		1,128		80,319				641	11/25/2037	1.D FM
056057-AA-0	BX 2018-BIOA A		05/15/2022	MBS PAYDOWN		4,543,992	4,543,992	4,478,672	4,531,793		12,199		12,199		4,543,992				17,961	03/15/2037	1.A
05608W-AJ-3	BX 2021-SOAR C		06/15/2022	MBS PAYDOWN		18,796	18,796	18,796	18,796						18,796				140	06/15/2038	1.A
05608W-AL-8	BX 2021-SOAR D		06/15/2022	MBS PAYDOWN		7,518	7,518	7,518	7,518						7,518				67	06/15/2038	1.A
05610H-AC-7	BX 2022-LP2 B		06/15/2022	MBS PAYDOWN		463,225	463,225	461,247			712		712		463,225				1,826	02/15/2039	1.A Z
05610H-AE-3	BX 2022-LP2 C		06/15/2022	MBS PAYDOWN		330,875	330,875	329,461			540		540		330,875				1,500	02/15/2039	1.G Z
058931-BL-9	BAFC 2006-3 5A8		06/01/2022	MBS PAYDOWN		21,899	22,699	20,798	21,909		(10)		(10)		21,899				535	03/25/2036	1.D FM
05946X-U9-2	BAFC 2005-7 4A3		06/01/2022	MBS PAYDOWN		56,947	56,947	55,897	56,959		(12)		(12)		56,947				1,353	11/25/2035	1.A FM
05946X-WF-6	BAFC 2005-3 1A23		06/01/2022	MBS PAYDOWN		7,155	7,155	6,949	7,149		6		6		7,155				164	06/25/2035	1.A FM
05946X-ZZ-9	BAFC 2005-4 2A1		06/01/2022	MBS PAYDOWN		3,615	3,615	3,402	3,599		15		15		3,615				83	08/25/2035	1.A FM
05949Q-AY-1	BAFC 2006-2 2A17		06/01/2022	MBS PAYDOWN		2,915	3,013	2,947	2,895		20		20		2,915				77	03/25/2036	1.D FM
05949T-BD-0	BAFC 2006-1 2A1		06/01/2022	MBS PAYDOWN		33,856	35,156	33,166	33,966		(110)		(110)		33,856				864	01/25/2036	1.D FM
05950F-AE-5	BAFC 2006-4 A5		06/01/2022	MBS PAYDOWN		24,835	32,617	29,049	24,916		(81)		(81)		24,835				749	07/25/2036	3.B FM

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
05951V-AV-1	BAFC 2006-I 6A1		06/20/2022	MBS PAYDOWN		32,566	32,566	23,829	31,651		915		915		32,566				80	12/20/2046	1.A FM
06051G-BU-2	BAFC 2004-2 3A1		06/01/2022	MBS PAYDOWN		65,394	65,394	64,893	65,358		35		35		65,394				1,494	09/20/2034	1.A FM
06540V-BC-8	BANK 2019-BN24 XA		06/15/2022	INTEREST ONLY PAYMENT				5,848	4,921		(4,921)		(4,921)						297	11/15/2062	1.A FE
06650A-AA-5	BANK 2017-BNK8 A1		06/01/2022	MBS PAYDOWN		690,342	690,342	690,338	690,336		6		6		690,342				6,697	11/15/2050	1.A
07324S-CB-6	BAYC 2005-3A A1		06/25/2022	MBS PAYDOWN		119,167	119,167	108,591	116,809		2,358		2,358		119,167				406	11/25/2035	2.C FE
07324Y-AB-5	BAYC 2006-2A A1		06/25/2022	MBS PAYDOWN		84,731	84,731	74,987	83,945		786		786		84,731				210	07/25/2036	2.C FE
07325Y-AA-6	BAYC 2007-3 A1		06/25/2022	MBS PAYDOWN		28,059	28,059	25,464	27,428		632		632		28,059				79	07/25/2037	3.A FE
07336F-AW-6	BVINV 2022-3 A19		06/01/2022	MBS PAYDOWN		89,597	89,597	87,329			32		32		89,597				582	01/25/2052	1.D Z
07336G-BP-8	BVINV 2021-4 B3A		06/01/2022	MBS PAYDOWN		35,529	35,529	36,559	35,561		(33)		(33)		35,529				520	10/25/2051	1.A
07336J-CK-2	BVINV 2021-5 B2		05/27/2022	VARIOUS		766			14,691		1,864		1,864		1,864		(1,098)	(1,098)	(14)	11/25/2051	1.G FE
07336J-CL-0	BVINV 2021-5 B3A		06/01/2022	MBS PAYDOWN		22,247	22,247	22,762	22,263		(16)		(16)		22,247				324	11/25/2051	2.C FE
073879-J7-4	BSABS 2005-HE8 M2		04/25/2022	MBS PAYDOWN		54,807	54,807	51,827	53,373		1,434		1,434		54,807				216	08/25/2035	1.A FM
073879-LN-6	BSABS 2004-AC6 A1		06/01/2022	MBS PAYDOWN		36,341	36,341	35,092	36,052		289		289		36,341				289	11/25/2034	1.D FM
08162Y-AK-8	BMARK 2019-B14 XA		06/15/2022	INTEREST ONLY PAYMENT				5,108	4,091		(4,091)		(4,091)						308	12/15/2062	1.A FE
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)		06/15/2022	SINKING FUND PMT		147,559	147,559	153,675	147,755		(196)		(196)		147,559				3,992	06/15/2032	1.B
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)		06/15/2022	SINKING FUND PMT		30,051	30,051	29,932	30,036		15		15		30,051				499	06/15/2032	1.B
09179@-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)		06/15/2022	SINKING FUND PMT		34,085	34,085	34,085	34,085						34,085				655	03/15/2033	1.G
09748R-AA-6	BOJA 2020-1A A2		04/27/2022	VARIOUS		3,903,000	4,040,000	4,040,000	4,040,000						4,040,000		(137,000)	(137,000)	81,229	10/20/2050	2.B FE
10805@-AB-0	BRIDGE INV GRP		06/07/2022	RETURN OF CAPITAL		5,000		5,000	5,000						5,000					07/22/2027	1.G PL
110122-DK-1	BRISTOL-MYERS SQUIBB CO		04/25/2022	WELLS FARGO SECURITY		5,002,150	5,000,000	4,852,000	4,863,915		896		896		4,864,810		137,340	137,340	97,271	11/15/2047	1.F FE
110122-DL-9	BRISTOL-MYERS SQUIBB CO		06/02/2022	BOFA SECURITIES INC		6,135,900	6,000,000	5,582,700	5,608,310		3,196		3,196		5,611,506		524,394	524,394	216,883	02/20/2048	1.F FE
11042C-AA-8	BRITISH AIR 21-1 A PPT		06/15/2022	SINKING FUND PMT		8,502	8,502	8,502	8,502						8,502				123	03/15/2035	1.F FE
11042C-AB-6	BRITISH AIR 21-1 B PTT		06/15/2022	SINKING FUND PMT		7,441	7,413	7,413	7,468		28		28		7,441				145	09/15/2031	2.B FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT		06/20/2022	MBS PAYDOWN		37,713	37,713	39,882	37,856		(143)		(143)		37,713				717	09/20/2031	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PTT		05/15/2022	MBS PAYDOWN		83,220	83,220	85,642	46,241		(58)		(58)		83,220				1,768	11/15/2032	1.G FE
12433A-AC-3	BX 2020-FOX B		04/15/2022	MBS PAYDOWN		4,145,886	4,145,886	4,145,886	4,145,886						4,145,886				21,616	11/15/2032	1.D FE
12433A-AE-9	BX 2020-FOX C		04/15/2022	MBS PAYDOWN		5,804,240	5,804,240	5,804,240	5,804,240						5,804,240				34,165	11/15/2032	1.G FE
12433Y-AJ-6	BX 2020-VKNG C		05/15/2022	MBS PAYDOWN		422,930	422,930	422,930	422,930						422,930				2,534	10/15/2037	1.A
12498#-AA-8	TERRA FUNDING-200 SOUTH, LLC		06/15/2022	MBS PAYDOWN		8,861	8,861	8,861	8,861						8,861				171	04/15/2044	1.E PL
12510H-AF-7	CAUTO 2020-1A A6		06/15/2022	MBS PAYDOWN		11,875	11,875	11,868	11,858		17		17		11,875				189	02/15/2050	1.E FE
12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		06/10/2022	SINKING FUND PMT		100,796	100,796	100,796	100,681		116		116		100,796				1,975	07/10/2040	2.A
125433-AD-4	CWHL 2006-J3 A4		06/01/2022	MBS PAYDOWN		310,948	310,948	292,291	306,071		4,877		4,877		310,948				8,000	05/25/2036	1.A FM
12543P-AK-9	CWHL 2006-21 A10		06/01/2022	MBS PAYDOWN		26,517	26,511	22,343	26,520		(3)		(3)		26,517				586	02/25/2037	1.D FM
12543R-AM-1	CWHL 2007-3 A12		06/01/2022	MBS PAYDOWN		18,936	19,677	15,840	18,924		12		12		18,936				488	04/25/2037	1.D FM
12543T-AU-9	CWHL 2006-13 1A19		06/01/2022	MBS PAYDOWN		33,097	33,784	27,027	33,162		(65)		(65)		33,097				954	09/25/2036	1.D FM
12543W-AJ-7	CWHL 2006-18 2A7		06/01/2022	MBS PAYDOWN			15	13												12/25/2036	1.D FM
12543X-AF-3	CWHL 2006-19 1A6		06/01/2022	MBS PAYDOWN		16,162	16,682	14,190	16,150		13		13		16,162				406	01/25/2037	1.D FM
12544A-AS-4	CWHL 2006-20 1A17		06/01/2022	MBS PAYDOWN		9,594	9,735	7,745	9,573		20		20		9,594				219	02/25/2037	1.D FM
12554T-AL-5	CIM 2019-INV2 A11		06/25/2022	MBS PAYDOWN		149,649	149,649	148,339	148,928		720		720		149,649				676	05/25/2049	1.A
12566T-AM-9	CMALT 2006-A7 1A12		06/01/2022	MBS PAYDOWN		52,571	55,806	40,640	52,208		363		363		52,571				1,434	12/25/2036	1.D FM
12566U-AJ-3	CMALT 2007-A2 1A9		06/01/2022	MBS PAYDOWN		114,551	132,686	112,618	114,466		85		85		114,551				3,386	02/25/2037	1.D FM
12566V-AN-2	CMALT 2007-A4 1A13		06/01/2022	MBS PAYDOWN		57,109	61,338	52,837	57,174		(66)		(66)		57,109				1,332	04/25/2037	1.D FM
12567A-AG-2	CMALT 2007-A3 1A7		06/01/2022	MBS PAYDOWN		78,181	81,010	70,555	78,317		(136)		(136)		78,181				1,889	03/25/2037	1.D FM
12594X-AM-6	CSMC 2017-HL1 A12		06/01/2022	MBS PAYDOWN		301,681	301,681	302,410	301,681						301,681				4,503	06/25/2047	1.A
12638P-CP-2	CSMC 2007-3 2A19		05/01/2022	MBS PAYDOWN		93,622	92,953	82,271	94,658		(1,037)		(1,037)		93,622				2,123	04/25/2037	1.D FM
12657V-AG-7	CSWF 2021-SOP2 B		05/15/2022	MBS PAYDOWN		421,657	421,657	419,741	419,870		1,787		1,787		421,657				2,721	06/15/2034	1.D FE
12659T-BG-9	CSMC 2021-INV2 A15		06/01/2022	MBS PAYDOWN		198,812	198,812	202,789	198,973		(160)		(160)		198,812				2,498	11/25/2056	1.A
126670-CK-2	CWL 2005-11 AF5A		06/01/2022	MBS PAYDOWN		715,239	715,239	717,475	713,239		2,001		2,001		715,239				12,223	02/25/2036	1.A FM
126670-GT-9	CWL 2005-13 AF6		06/01/2022	MBS PAYDOWN		13,930	15,828	14,047	9,524		4,405		4,405		13,930				296	04/25/2036	1.D FM
126670-LQ-9	CWL 2005-14 M2		06/25/2022	MBS PAYDOWN		1,282,070	1,282,070	1,026,457	1,220,453		61,616		61,616		1,282,070				5,390	04/25/2036	1.A FM
126671-3Y-0	CWL 2004-2 3A4		05/25/2022	MBS PAYDOWN		55,052	55,052	53,400	54,564		488		488		55,052				184	07/25/2034	1.A FM
126673-GB-2	CWL 2004-9 MF1		06/01/2022	MBS PAYDOWN		167,961	167,961	163,342	167,787		174		174		167,961				3,692	12/25/2034	1.A FM
126673-QH-8	CWL 2004-AB2 M3		06/25/2022	MBS PAYDOWN		331,516	331,516	243,664	320,558		10,957		10,957		331,516				1,576	05/25/2036	1.A FM
126673-WD-0	CWL 2005-1 AF6		05/01/2022	MBS PAYDOWN		5	5	4			5		5		5					07/25/2035	1.A FM

STATEMENT AS OF JUNE 30, 2022 OF THE BANKERS LIFE AND CASUALTY COMPANY

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 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
126673-Y9-7	CWL 2005-7 AF6		05/01/2022	MBS PAYDOWN		66	66	58			66		66		66				1	10/25/2035	1.A FM
12667F-GD-1	CWALT 2004-7T1 A4		06/01/2022	MBS PAYDOWN		5,759	5,759	5,727	5,746		13		13		5,759				138	06/25/2034	1.A FM
12667F-RY-3	CWALT 2004-22CB 1A1		06/01/2022	MBS PAYDOWN		110,765	110,765	105,226	110,336		429		429		110,765				2,646	10/25/2034	1.A FM
12667F-VN-2	CWALT 2004-24CB 1A1		06/01/2022	MBS PAYDOWN		396,565	396,565	394,582	396,254		311		311		396,565				9,826	11/25/2034	1.A FM
12667G-PB-3	CWALT 2005-24 4A1		06/20/2022	MBS PAYDOWN		116,101	116,102	103,040	114,824		1,278		1,278		116,101				393	07/20/2035	1.D FM
12667G-RV-7	CWALT 2005-17 1A1		06/25/2022	MBS PAYDOWN		32,742	32,742	28,281	32,316		426		426		32,742				139	07/25/2035	1.D FM
12667G-TS-2	CWALT 2005-26CB A6		06/01/2022	MBS PAYDOWN		69,441	69,405	58,635	68,723		718		718		69,441				1,500	07/25/2035	1.D FM
12667G-Z3-0	CWALT 2005-38 A3		06/25/2022	MBS PAYDOWN		67,495	67,495	57,370	66,607		888		888		67,495				271	09/25/2035	1.D FM
12668A-2N-4	CWALT 2005-70CB A4		06/01/2022	MBS PAYDOWN		14,872	14,734	12,239	14,732		140		140		14,872				354	12/25/2035	1.D FM
12668A-EV-3	CWALT 2005-59 1A1		06/19/2022	MBS PAYDOWN		141,684	141,684	115,650	139,264		2,420		2,420		141,684				534	11/20/2035	1.D FM
12668A-MF-9	CWALT 2005-49CB A1		06/01/2022	MBS PAYDOWN		51,698	51,698	49,630	51,908		(210)		(210)		51,698				1,222	11/25/2035	1.D FM
12668A-TN-5	CWALT 2005-62 1A1		05/25/2022	MBS PAYDOWN		111,061	111,061	87,165	110,452		609		609		111,061				379	12/25/2035	1.D FM
126694-2H-0	CWHL 2006-10 1A11		06/01/2022	MBS PAYDOWN		27,974	28,039	22,081	28,090		(116)		(116)		27,974				662	05/25/2036	1.D FM
126694-3B-2	CWHL 2006-8 1A1		06/01/2022	MBS PAYDOWN		30,866	35,109	30,692	30,829		37		37		30,866				896	05/25/2036	1.D FM
126694-EK-0	CWHL 2005-18 A3		06/01/2022	MBS PAYDOWN		45,244	43,753	39,749	45,461		(217)		(217)		45,244				1,008	10/25/2035	1.D FM
126694-GU-6	CWHL 2005-23 A1		06/01/2022	MBS PAYDOWN		11,304	13,499	11,973	11,238		66		66		11,304				361	11/25/2035	1.D FM
126694-PH-5	CWHL 2005-28 A3		06/01/2022	MBS PAYDOWN		3,211	3,197	2,725	3,198		13		13		3,211				74	12/25/2035	1.D FM
12669G-BA-8	CWHL 2004-HYB6 A2		06/01/2022	MBS PAYDOWN		43,963	43,963	32,972	43,153		810		810		43,963				400	11/20/2034	1.A FM
12669G-Q5-3	CWHL 2005-15 A1		06/01/2022	MBS PAYDOWN		290	290	270	290		(1)		(1)		290				7	08/25/2035	1.D FM
12669G-Q9-5	CWHL 2005-15 A5		06/01/2022	MBS PAYDOWN		1,201	1,201	1,072	1,202		(1)		(1)		1,201				29	08/25/2035	1.D FM
12669G-R4-5	CWHL 2005-15 A8		06/01/2022	MBS PAYDOWN		2,021	2,021	1,758	2,021						2,021				49	08/25/2035	1.D FM
12672#-AA-6	CVS CAREMARK CORPORATION		06/10/2022	MBS PAYDOWN		115,629	115,629	115,629	115,629						115,629				2,268	09/10/2034	2.B
12803V-AA-3	CAJUN 2021-1 A2		05/20/2022	MBS PAYDOWN		86,250	86,250	86,301	86,253		(3)		(3)		86,250				1,837	11/20/2051	2.B FE
14448C-AN-4	CARRIER GLOBAL CORP		05/25/2022	MARKETAXESS CORP		1,072,988	1,113,000	1,088,792			1,583		1,583		1,090,375		(17,388)	(17,388)	7,070	02/15/2025	2.C FE
14576A-AD-4	CARM 2020-1A A4		06/15/2022	MBS PAYDOWN		7,844	7,844	7,839	7,833		11		11		7,844				120	12/15/2050	1.F FE
14855J-AB-1	CLAST 2016-1 A		06/15/2022	MBS PAYDOWN		183,006	183,006	182,953	182,831		175		175		183,006				3,077	08/15/2041	1.G FE
16125#-AA-0	CHARTER NEW FAIRFLD (STOP & SHOP)		06/01/2022	SINKING FUND PMT		145,942	145,942	145,942	145,942						145,942				4,336	09/01/2027	2.B
16159W-AC-8	CHASE 2019-1 A3		06/01/2022	MBS PAYDOWN		305,498	305,498	309,364	305,366		132		132		305,498				3,962	03/25/2050	1.A
16162W-KT-5	CHASE 2005-S1 1A13		06/01/2022	MBS PAYDOWN		16,501	16,501	16,006	16,477		24		24		16,501				454	05/25/2035	1.A FM
16164A-AE-5	CHASE 2016-SH2 M4		06/01/2022	MBS PAYDOWN		83,734	83,734	77,943	83,526		208		208		83,734				5,879	12/25/2045	1.A
172973-W5-4	CMSI 2005-4 1A6		06/01/2022	MBS PAYDOWN		9,139	9,139	8,762	9,124		15		15		9,139				208	07/25/2035	1.A FM
172981-AD-4	CMLTI 2006-4 2A1A		06/01/2022	MBS PAYDOWN		31,060	33,857	29,788	30,747		313		313		31,060				855	12/25/2035	1.D FM
17309K-AJ-6	CMALT 2006-A3 1A9		06/01/2022	MBS PAYDOWN		201,465	192,091	171,681	201,285		181		181		201,465				4,641	07/25/2036	1.D FM
17309Y-AD-9	CMLTI 2006-FX1 A4		06/01/2022	MBS PAYDOWN		37,461	37,461	28,353	37,261		200		200		37,461				685	10/25/2036	1.D FM
173103-AD-4	CMSI 2007-6 1A4		06/01/2022	MBS PAYDOWN		25,298	26,645	22,315	25,163		135		135		25,298				553	07/25/2037	1.D FM
17312E-AA-4	CMLTI 2007-AMC3 A1		06/25/2022	MBS PAYDOWN		393,148	393,148	309,910	385,498		7,650		7,650		393,148				1,035	03/25/2037	1.A FM
17320Q-AL-3	CGCMT 2013-375P D		04/25/2022	JP MORGAN SECURITIES		3,900,000	4,000,000	3,588,750	3,883,902		14,520		14,520		3,898,422		1,578	1,578	57,389	05/01/2035	1.A
181396-AE-2	CLARK EQUIPMENT CO		06/24/2022	SECURITY CALLED at 102.938		1,029,380	1,000,000	1,013,125	1,008,249		(1,557)		(1,557)		1,006,692		(6,692)	(6,692)	62,508	06/01/2025	3.C FE
189054-AY-5	CLOROX COMPANY		06/06/2022	DAIWA CAITAL MARKETS		3,013,770	3,000,000	2,985,810			126		126		2,985,936		27,834	27,834	9,900	05/01/2029	2.A FE
18976G-AC-0	CMALT 2007-A6 1A3		06/01/2022	MBS PAYDOWN		192,221	218,222	188,489	192,701		(480)		(480)		192,221				5,127	06/25/2037	1.D FM
19260M-AA-4	COIN 2017-1A A2		04/25/2022	MBS PAYDOWN		28,750	28,750	28,750	28,750						28,750				750	04/25/2047	2.B FE
194204-AA-1	CASL 2017-A A1		06/25/2022	MBS PAYDOWN		73,414	73,414	73,414	73,414						73,414				589	11/26/2046	1.B FE
19421U-AA-2	CASL 2019-A A1		06/25/2022	MBS PAYDOWN		72,454	72,454	72,104	72,237		218		218		72,454				499	12/28/2048	1.A FE
19421U-AD-6	CASL 2019-A C		06/25/2022	MBS PAYDOWN		287,778	287,778	287,673	286,988		790		790		287,778				5,161	12/28/2048	1.F FE
19423D-AA-8	CASL 2018-A A1		06/25/2022	MBS PAYDOWN		60,280	60,280	60,280	60,280						60,280				374	12/26/2047	1.D FE
19423D-AB-6	CASL 2018-A A2		06/25/2022	MBS PAYDOWN		90,420	90,420	90,380	90,201		220		220		90,420				1,522	12/26/2047	1.D FE
19424K-AE-3	CASL 2021-A D		05/03/2022	GOLDMAN SACHS & CO		1,643,120	1,786,000	1,785,263	1,785,744		18		18		1,785,762		(142,642)	(142,642)	26,572	07/25/2051	2.B FE
19685G-AA-4	COLT 2022-4 A1		06/01/2022	MBS PAYDOWN		108,786	108,786	108,785							108,786				646	03/25/2067	1.D Z
19685G-AC-0	COLT 2022-4 A3		06/01/2022	MBS PAYDOWN		108,786	108,786	107,861			11		11		108,786				676	03/25/2067	1.D Z
20030N-CG-4	COMCAST CORP		06/02/2022	JANE ST EXECUTION		5,262,122	5,680,000	4,329,528	4,389,106		6,904		6,904		4,396,010		866,113	866,113	137,351	11/01/2052	1.G FE
20030N-CN-9	COMCAST CORP		06/02/2022	VARIOUS		14,436,088	13,410,000	15,478,633	15,424,891		(11,615)		(11,615)		15,413,276		(977,188)	(977,188)	425,935	10/15/2058	1.G FE
20267T-AB-8	CBSLT 2016-A A2		06/25/2022	MBS PAYDOWN		61,716	61,716	61,716	61,716						61,716				673	05/25/2040	1.A FE
20267T-AC-6	CBSLT 2016-A B		06/25/2022	MBS PAYDOWN		23,410	23,410	22,584	23,246		164		164		23,410				416	05/25/2040	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 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
20754N-AB-1	CAS 2022-R06 1M1		06/25/2022	MBS PAYDOWN		72,273	72,273	72,273							72,273				114	05/25/2042	1.D Z
225458-XJ-2	CSFB 2005-6 1A4		06/01/2022	MBS PAYDOWN		1,145	1,145	1,158	1,155		(9)		(9)		1,145				26	07/25/2035	1.A FM
225470-VP-5	CSMC 2006-1 4A13		06/01/2022	MBS PAYDOWN		93,465	93,465	85,111	92,966		499		499		93,465				2,317	02/25/2036	1.D FM
22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		06/15/2022	SINKING FUND PMT		72,396	72,396	72,396	72,396						72,396				1,536	08/15/2034	1.G
22968#-AA-8	WARREN ST. JOE AVE PROP LLC (CVS-EVANSV)		06/20/2022	SINKING FUND PMT		47,994	47,994	47,994	47,994						47,994				820	01/20/2040	2.B
22968@-AA-0	TR CTF - HOLIDAY CVS LLC		06/20/2022	SINKING FUND PMT		52,250	52,250	52,250	52,250						52,250				883	01/20/2040	2.B
23242W-AR-0	CWALT 2006-J4 2A9		06/01/2022	MBS PAYDOWN		71,330	93,537	65,300	70,534		795		795		71,330				2,262	07/25/2036	1.D FM
232434-AE-0	CWALT 2006-OC8 2A3		06/25/2022	MBS PAYDOWN		102,837	100,268	59,117	100,904		1,932		1,932		102,837				342	11/25/2036	1.D FM
23243A-AB-2	CWALT 2006-OA12 A1B		06/20/2022	MBS PAYDOWN		123,016	132,101	95,938	118,413		4,603		4,603		123,016				320	09/20/2046	1.D FM
23244G-AD-4	CWALT 2006-OA18 A1		06/25/2022	MBS PAYDOWN		193,680	193,680	167,533	189,373		4,307		4,307		193,680				379	12/25/2046	1.D FM
233046-AF-8	DNKN 2017-1A A2II		05/20/2022	MBS PAYDOWN		58,838	58,838	58,637	58,810		27		27		58,838				1,186	11/20/2047	2.B FE
233046-AL-5	DNKN 2019-1A A23		05/20/2022	MBS PAYDOWN		37,500	37,500	37,500	37,500						37,500				816	05/20/2049	2.B FE
23342W-AJ-7	DTAOT 2018-1A E		04/15/2022	MBS PAYDOWN		5,462,101	5,462,101	5,461,339	5,465,640		(3,538)		(3,538)		5,462,101				98,682	03/17/2025	1.A FE
25150M-AC-0	DBALT 2007-RMP1 A2		06/25/2022	MBS PAYDOWN		188,663	188,663	153,517	186,931		1,732		1,732		188,663				1,710	12/25/2036	1.A FM
25150Q-AA-5	DBALT 2006-OA1 A1		06/25/2022	MBS PAYDOWN		158,783	158,783	128,614	156,089		2,693		2,693		158,783				402	02/25/2047	1.D FM
25150V-AL-0	DBALT 2007-AR3 2A4		06/25/2022	MBS PAYDOWN		972,460	961,174	578,087	958,437		14,024		14,024		972,460				3,795	06/25/2037	1.A FM
25150W-AA-2	DBALT 2007-OA3 A1		06/25/2022	MBS PAYDOWN		35,253	35,253	30,274	34,817		436		436		35,253				61	07/25/2047	1.A FM
25151A-AB-7	DBALT 2006-AR3 A2		06/25/2022	MBS PAYDOWN		245,604	226,774	175,450	241,423		4,181		4,181		245,604				514	08/25/2036	1.A FM
25151A-AG-6	DBALT 2006-AR3 A6		06/25/2022	MBS PAYDOWN		81,086	77,621	55,014	79,580		1,506		1,506		81,086				278	08/25/2036	1.A FM
25151K-AA-7	DBALT 2007-3 1A1		06/01/2022	MBS PAYDOWN		181,449	144,501	121,381	180,096		1,353		1,353		181,449				1,022	10/25/2047	1.D FM
25151K-AC-3	DBALT 2007-3 2A1		06/25/2022	MBS PAYDOWN		146,240	141,140	114,853	144,618		1,621		1,621		146,240				647	10/25/2047	1.D FM
25151R-AF-1	DBALT 2007-AR1 A4		06/25/2022	MBS PAYDOWN		246,849	241,872	195,033	212,850		33,998		33,998		246,849				607	01/25/2047	1.A FM
25151X-AC-5	DBALT 2007-OA4 2A1		06/25/2022	MBS PAYDOWN		298,895	298,895	272,368	293,483		5,411		5,411		298,895				584	08/25/2047	1.A FM
251563-DL-3	DMSI 2004-2 A5		06/01/2022	MBS PAYDOWN		141,890	141,890	141,890	141,890						141,890				3,141	01/25/2034	1.A FM
25755T-AE-0	DPABS 2015-1A A2II		04/25/2022	MBS PAYDOWN		18,500	18,500	18,272	18,438		62		62		18,500				414	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23		04/25/2022	MBS PAYDOWN		37,500	37,500	37,500	37,500						37,500				772	07/25/2047	2.A FE
25755T-AK-6	DPABS 2018-1A A2II		04/25/2022	MBS PAYDOWN		12,500	12,500	12,500	12,465		35		35		12,500				271	07/25/2048	2.A FE
25755T-AP-5	DPABS 2021-1A A2II		04/25/2022	MBS PAYDOWN		37,500	37,500	37,500	37,500						37,500				591	04/25/2051	2.A FE
26208L-AC-2	HONK 2018-1A A2		04/20/2022	MBS PAYDOWN		12,500	12,500	12,500	12,500						12,500				296	04/20/2048	2.C FE
26208L-AD-0	HONK 2019-1A A2		04/20/2022	MBS PAYDOWN		12,500	12,500	12,500	12,500						12,500				290	04/20/2049	2.C FE
26209X-AC-5	HONK 2020-2A A2		04/20/2022	MBS PAYDOWN		32,500	32,500	32,500	32,500						32,500				526	01/20/2051	2.C FE
26210Y-AG-1	DROP 2021-FILE B		04/11/2022	JP MORGAN SECURITIES		7,805,000	8,000,000	8,000,000	8,000,000						8,000,000		(195,000)	(195,000)	52,632	10/15/2043	1.A
26834#-AA-1	EDF SEEKONK II LLC (HOME DEPOT)		04/14/2022	SINKING FUND PMT		9,723,793	9,723,793	9,723,793	9,723,793						9,723,793				3,034,983	01/01/2034	1.F
281020-AN-7	EDISON INTERNATIONAL		05/04/2022	WELLS FARGO SECURITY		2,584,850	2,500,000	2,855,425			(20,923)		(20,923)		2,834,502		(249,652)	(249,652)	56,302	06/15/2027	2.C FE
28416L-AD-4	EHGVT 2021-A D		06/25/2022	MBS PAYDOWN		207,688	207,688	207,640	207,258		430		430		207,688				2,820	08/27/2035	3.B FE
30247D-AD-3	FFML 2006-FF13 A2C		06/25/2022	MBS PAYDOWN		174,702	174,702	123,766	171,800		2,902		2,902		174,702				467	10/25/2036	1.D FM
30290M-AQ-0	FREMF 2012-K19 C		04/01/2022	MBS PAYDOWN		372,819	372,819	365,916	371,576		1,243		1,243		372,819				5,325	05/25/2045	1.A FM
000000-00-0	FLCON 2017-1 A		06/15/2022	MBS PAYDOWN		64,859	64,859	64,859	64,746		113		113		64,859				1,348	02/15/2042	1.G FE
30711X-DS-0	CAS 2016-C06 1M2		06/25/2022	MBS PAYDOWN		283,590	283,590	299,320	284,305		(715)		(715)		283,590				5,330	04/25/2029	1.D
30711X-EP-5	CAS 2017-C01 1M2		06/25/2022	MBS PAYDOWN		471,302	471,302	484,136	469,903		1,399		1,399		471,302				7,518	07/25/2029	1.D
30711X-J7-0	CAS 2018-C03 1M2		06/25/2022	MBS PAYDOWN		653,734	653,734	656,672	653,539		195		195		653,734				6,698	10/25/2030	1.D
30711X-JX-3	CAS 2017-C03 1M2		06/25/2022	VARIOUS		2,169,015	2,119,094	2,120,110	2,119,053		41		41		2,119,094		49,921	49,921	24,322	10/25/2029	1.D
30711X-LT-9	CAS 2017-C04 2M2		06/25/2022	MBS PAYDOWN		850,815	850,815	882,357	847,797		3,019		3,019		850,815				11,187	11/25/2029	1.D
30711X-NX-8	CAS 2017-C05 1M2		06/25/2022	MBS PAYDOWN		359,891	359,891	369,114	360,260		(368)		(368)		359,891				3,733	01/25/2030	1.D
30711X-YX-6	CAS 2018-C01 1M2		06/25/2022	MBS PAYDOWN		712,366	712,366	723,509	712,608		(242)		(242)		712,366				7,523	07/25/2030	1.D
3137G0-AD-1	STACR 2013-DN2 M2		04/26/2022	VARIOUS		9,548,859	9,364,945	9,619,555	9,599,494		(16,176)		(16,176)		9,583,319		(34,460)	(34,460)	142,013	11/25/2023	1.D
3137G0-AM-1	STACR 2014-DN1 M3		06/25/2022	MBS PAYDOWN		121,526	121,526	125,780	122,002		(476)		(476)		121,526				2,386	02/25/2024	1.D
31572Y-AA-6	EFMT 2022-2 A1		06/01/2022	MBS PAYDOWN		157,442	157,442	156,787			5		5		157,442				724	04/25/2067	1.D Z
31572Y-AC-2	EFMT 2022-2 A3		06/01/2022	MBS PAYDOWN		104,962	104,962	103,027			16		16		104,962				482	04/25/2067	1.D Z
316773-DF-4	FIFTH THIRD BANCORP		04/26/2022	BOFA SECURITIES INC		7,061,670	7,000,000	7,000,000							7,000,000		61,670	61,670	1,687	04/25/2033	2.A FE
32027N-A3-5	FFML 2006-FF2 A5		06/25/2022	MBS PAYDOWN		260,405	260,405	204,866	256,031		4,374		4,374		260,405				1,029	02/25/2036	1.A FM
32027N-VE-8	FFML 2005-FFH3 M3		06/25/2022	MBS PAYDOWN		269,031	269,031	246,668	263,918		5,113		5,113		269,031				1,353	09/25/2035	1.A FM
32027N-YR-6	FFML 2006-FF1 M1		06/25/2022	MBS PAYDOWN		1,043,281	1,043,281	772,028	989,692		53,589		53,589		1,043,281				4,212	01/25/2036	1.A FM
32028P-AE-5	FFML 2006-FF11 2A3		06/25/2022	MBS PAYDOWN		103,917	103,918	75,470	99,000		4,917		4,917		103,917				292	08/25/2036	1.A FM

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
32056C-AH-2	FHASI 2007-4 1A8		06/01/2022	MBS PAYDOWN		69,753	69,755	62,540	70,111		(358)		(358)		69,753				1,759	08/25/2037	1.D FM
337358-BD-6	WACHOVIA CORP		06/10/2022	WELLS FARGO SECURITY		12,653,960	11,210,000	12,516,122	12,077,287		(19,054)		(19,054)		12,058,233		595,728	595,728	487,464	10/15/2035	2.B FE
33844K-AE-6	FCAT 2017-3 E		06/15/2022	MBS PAYDOWN		2,060,000	2,060,000	2,060,000	2,060,000						2,060,000				54,178	10/15/2024	1.G FE
33851R-BE-0	FSMT 2021-10IN B3		06/01/2022	MBS PAYDOWN		41,193	41,193	42,500	41,231		(38)		(38)		41,193				605	10/25/2051	1.A
33851T-AU-1	FSMT 2021-11IN A18		06/01/2022	MBS PAYDOWN		82,417	82,417	82,120	82,406		11		11		82,417				848	11/25/2051	1.A
33852C-BW-2	FSMT 2021-3INV B3		06/01/2022	MBS PAYDOWN		43,997	43,997	44,039	43,998		(1)		(1)		43,997				590	06/25/2051	1.A
33852F-BU-9	FSMT 2021-4 B3		06/01/2022	MBS PAYDOWN		34,906	34,906	33,873	34,885		21		21		34,906				395	06/01/2051	3.B
33852H-BG-6	FSMT 2021-8INV B3		06/01/2022	MBS PAYDOWN		41,321	41,321	43,395	41,362		(41)		(41)		41,321				608	09/25/2051	1.A
33852J-BU-1	FSMT 2021-7 B3		06/01/2022	MBS PAYDOWN		44,962	44,962	44,936	44,962						44,962				552	08/25/2051	2.B
34417M-AB-3	FOCUS 2017-1A A2II		04/30/2022	MBS PAYDOWN		40,000	40,000	40,000	40,000						40,000				1,019	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2		04/30/2022	MBS PAYDOWN		22,500	22,500	22,500	22,500						22,500				583	10/30/2048	2.B FE
35042P-AA-8	FFIN 2021-2A A		06/15/2022	MBS PAYDOWN		375,400	375,400	375,391	375,125		276		276		375,400				3,796	01/15/2042	1.D FE
35564K-RE-1	STACR 2022-DNA2 M1A		06/25/2022	MBS PAYDOWN		188,525	188,525	188,525							188,525				774	02/25/2042	1.D Z
35564K-WS-4	STACR 2022-DNA4 M1A		06/25/2022	MBS PAYDOWN		177,843	177,843	177,843							177,843				567	05/25/2042	1.D Z
36168M-AC-7	GCAT 2022-NQM3 A3		06/29/2022	MBS PAYDOWN		108,989	108,989	104,574			394		394		108,989				395	04/25/2067	1.D Z
36169K-AC-0	GCAT 2022-NQM2 A3		06/01/2022	MBS PAYDOWN		136,891	136,891	133,317			54		54		136,891				652	02/25/2067	1.D Z
361886-BZ-6	GFORT 2019-1 A		04/15/2022	MBS PAYDOWN		7,000,000	7,000,000	7,065,078	7,006,868		(6,868)		(6,868)		7,000,000				63,000	04/15/2024	1.A FE
36192@-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA		06/15/2022	SINKING FUND PMT		289,107	289,107	291,998	289,219		(112)		(112)		289,107				5,436	03/15/2030	3.A
362257-AC-1	GSAA 2006-17 A3A		06/25/2022	MBS PAYDOWN		145,817	145,817	85,454	143,862		1,956		1,956		145,817				411	11/25/2036	1.D FM
3622EC-AC-0	GSAA 2007-5 2A2A		06/25/2022	MBS PAYDOWN		111,089	111,089	68,181	108,568		2,522		2,522		111,089				355	04/25/2047	1.D FM
3622EC-AF-3	GSAA 2007-5 2A3A		06/25/2022	MBS PAYDOWN		133,307	133,307	82,650	130,313		2,994		2,994		133,307				524	04/25/2047	1.D FM
3622MG-AD-0	GSAMP 2007-NC1 A2C		06/25/2022	MBS PAYDOWN		262,186	262,186	141,580	257,257		4,929		4,929		262,186				549	12/25/2046	1.D FM
362334-GT-5	GSAA 2006-5 2A3		06/25/2022	MBS PAYDOWN		92,979	92,979	63,110	91,450		1,530		1,530		92,979				314	03/25/2036	1.D FM
362334-MH-4	GSAA 2006-6 AF6		06/01/2022	MBS PAYDOWN		48,750	48,750	29,311	48,546		204		204		48,750				289	03/25/2036	1.D FM
362341-Z2-8	GSAA 2006-1 A1		06/25/2022	MBS PAYDOWN		73,006	73,006	39,195	72,193		812		812		73,006				200	01/25/2036	1.D FM
36245A-AD-8	GSAMP 2006-HE6 A4		06/25/2022	MBS PAYDOWN		226,591	226,591	169,377	223,493		3,098		3,098		226,591				600	08/25/2036	1.D FM
36245R-AB-5	GSAA 2007-6 1A2		06/25/2022	MBS PAYDOWN		537,450	537,450	382,933	523,050		14,400		14,400		537,450				1,840	05/25/2047	1.D FM
36245R-AF-6	GSAA 2007-6 A4		06/25/2022	MBS PAYDOWN		228,465	228,465	181,630	224,107		4,358		4,358		228,465				931	05/25/2047	1.D FM
36245T-AE-5	GSAMP 2006-FM3 A2D		06/25/2022	MBS PAYDOWN		660,188	660,188	353,201	647,433		12,755		12,755		660,188				1,653	11/25/2036	1.D FM
36249B-AD-2	GSAA 2007-7 A4		06/25/2022	MBS PAYDOWN		81,108	81,108	73,359	79,515		1,592		1,592		81,108				310	07/25/2037	1.A FM
36259V-AY-9	GSMBS 2020-PJ4 B3		06/01/2022	MBS PAYDOWN		30,680	30,680	30,573	30,682		(2)		(2)		30,680				424	01/25/2051	1.A
36260R-AD-1	GSMBS 2020-PJ6 A4		06/01/2022	MBS PAYDOWN		85,968	85,968	86,747	86,038		(69)		(69)		85,968				836	05/25/2051	1.A
36261M-AY-5	GSMBS 2021-PJ1 B3		06/01/2022	MBS PAYDOWN		19,963	19,963	19,559	19,958		5		5		19,963				230	06/25/2051	1.D
36262D-AS-7	GSMBS 2020-PJ2 B2		06/01/2022	MBS PAYDOWN		66,091	66,091	67,971	66,075		16		16		66,091				992	07/25/2050	1.A
36262J-BJ-3	GSMBS 2021-GR2 B3		06/01/2022	MBS PAYDOWN		33,998	33,998	35,367	34,029		(31)		(31)		33,998				479	02/25/2052	1.A
36262L-BA-7	GSMBS 2021-PJ6 B3		06/01/2022	MBS PAYDOWN		74,534	74,534	72,870	74,492		42		42		74,534				833	11/25/2051	2.B
36263C-AD-1	GSMBS 2021-PJ9 A4		06/01/2022	MBS PAYDOWN		110,985	110,985	112,025	111,028		(43)		(43)		110,985				1,125	02/26/2052	1.A
36418G-BC-7	GFMT 2018-2 A52		06/01/2022	MBS PAYDOWN		935,031	935,031	946,427	936,724		(1,693)		(1,693)		935,031				14,768	10/25/2058	1.A
36418W-BC-2	GFMT 2019-1 A52		06/01/2022	MBS PAYDOWN		1,445,781	1,445,781	1,425,340	1,443,686		2,095		2,095		1,445,781				21,608	02/25/2059	1.A
374593-A*-2	GIANTS STADIUM LLC		04/01/2022	MBS PAYDOWN		369,583	369,583	369,583	369,583						369,583				13,120	04/01/2040	2.B PL
375558-AS-2	GILEAD SCIENCES INC		06/02/2022	MARKETAXESS CORP		4,470,040	4,000,000	4,218,840	4,178,409		(2,309)		(2,309)		4,176,100		293,940	293,940	116,139	12/01/2041	2.A FE
375558-BA-0	GILEAD SCIENCES INC		04/28/2022	BOFA SECURITIES INC		1,902,720	2,000,000	1,977,240	1,979,035		170		170		1,979,205		(76,485)	(76,485)	67,000	02/01/2045	2.A FE
38147U-AB-3	GOLDMAN SACHS BDC INC		04/01/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,500	04/01/2022	2.C FE
38237K-AA-8	GOOD 2022-2CS A		06/20/2022	MBS PAYDOWN		101,957	101,957	100,605			154		154		101,957				221	04/20/2049	1.F FE
39539L-AH-4	GPMF 2007-AR2 2A1		06/25/2022	MBS PAYDOWN		122,756	122,756	98,895	120,238		2,518		2,518		122,756				370	05/25/2037	1.A FM
40430H-EQ-7	HASC 2006-NC1 1A		06/25/2022	MBS PAYDOWN		51,075	51,075	48,777	49,753		1,322		1,322		51,075				156	11/25/2035	1.A FM
40439H-AC-3	HINTT 2020-A C		05/03/2022	VARIOUS		1,185,158	1,232,001	1,231,840	1,232,878		115		115		1,232,993		(47,834)	(47,834)	16,972	10/09/2039	2.B FE
41165A-AB-8	HVMLT 2007-5 A1A		06/19/2022	MBS PAYDOWN		273,486	273,486	245,676	270,494		2,992		2,992		273,486				494	09/19/2037	1.A FM
41165B-AC-4	HVMLT 2007-6 2A1A		06/19/2022	MBS PAYDOWN		130,878	130,878	114,600	129,533		1,345		1,345		130,878				215	08/19/2037	1.A FM
411707-AD-4	HNGRY 2018-1A A2II		06/20/2022	MBS PAYDOWN		50,000	50,000	50,000	50,000						50,000				1,240	06/20/2048	2.B FE
411707-AH-5	HNGRY 2020-1A A2		06/20/2022	MBS PAYDOWN		10,000	10,000	10,000	10,000						10,000				199	12/20/2050	2.B FE
42249#-AA-7	HEALTHPARTNERS INC		05/15/2022	SINKING FUND PMT		401,757	401,757	401,757	401,757						401,757				9,260	05/15/2030	1.F
43283B-AB-9	HGVT 2022-1D B		06/20/2022	MBS PAYDOWN		456,934	456,934	456,858			953		953		456,934				2,152	06/20/2034	1.G FE
43285H-AB-4	HGVT 2020-AA B		06/25/2022	MBS PAYDOWN		160,805	160,805	160,802	160,407		399		399		160,805				2,799	02/25/2039	1.F 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 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
43720@-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)		06/15/2022	SINKING FUND PMT		400,041	400,041	400,041	400,041						400,041				9,507	03/15/2025	1.F
444859-BB-7	HUMANA INC		04/26/2022	CITIGROUP GLOBAL		7,210,171	7,240,000	7,244,739	7,243,791		(38)		(38)		7,243,753		(33,582)	(33,582)	136,730	12/01/2042	2.C FE
44974A-AL-1	IMTT 2017-APTS DFL		06/15/2022	MBS PAYDOWN		3,520,562	3,520,562	3,520,562	3,520,562						3,520,562				34,256	06/15/2034	1.A
45254N-PU-5	IMM 2005-5 A1		06/25/2022	MBS PAYDOWN		54,553	54,553	52,814	54,303		250		250		54,553				228	08/25/2035	1.A FM
45254T-SM-7	IMSA 2005-2 A1		06/25/2022	MBS PAYDOWN		267,213	302,743	204,080	260,885		6,328		6,328		267,213				1,353	03/25/2036	1.D FM
45257B-AD-2	IMSA 2006-4 A2C		06/25/2022	MBS PAYDOWN		551,070	551,070	361,640	538,314		12,756		12,756		551,070				1,811	01/25/2037	1.D FM
45257V-AB-2	IMSA 2007-3 A1B		06/25/2022	MBS PAYDOWN		228,306	228,451	160,201	224,738		3,568		3,568		228,306				572	09/25/2037	1.D FM
45660N-F7-5	RAST 2004-A3 A7		06/01/2022	MBS PAYDOWN		10,164	10,164	9,840	10,158		6		6		10,164				226	06/25/2034	1.A FM
45661E-AF-1	INDX 2006-AR2 2A1		06/25/2022	MBS PAYDOWN		191,376	191,376	151,965	189,159		2,218		2,218		191,376				478	02/25/2046	1.D FM
45667W-AA-6	INDX 2006-FLX1 A1		06/25/2022	MBS PAYDOWN		246,539	246,539	218,495	244,302		2,236		2,236		246,539				672	11/25/2036	1.A FM
456866-AL-6	TRANE TECHNOLOGIES CO LL		06/01/2022	SINKING FUND PMT		444,000	444,000	483,886	444,491		(491)		(491)		444,000				15,984	06/01/2025	2.B FE
45783N-AB-3	INSTR 2021-1A B		05/15/2022	MBS PAYDOWN		5,047	5,047	5,044	5,041		6		6		5,047				72	02/15/2054	2.B FE
45866F-AV-6	INTERCONTINENTALEXCHANGE		06/06/2022	WELLS FARGO SECURITY		1,500,195	1,500,000	1,498,410			11		11		1,498,421		1,774	1,774	2,719	06/15/2029	1.G FE
46185J-AC-2	IHSFR 2018-SFR1 B		05/24/2022	VARIOUS		3,916,313	3,999,426	3,999,426	3,999,426						3,999,426		(83,113)	(83,113)	22,335	03/17/2037	1.A FE
46187V-AE-9	IHSFR 2018-SFR3 C		04/17/2022	MBS PAYDOWN		2,251,693	2,251,693	2,252,944	2,251,693						2,251,693				11,365	07/17/2037	1.D FE
46187X-AC-9	IHSFR 2018-SFR4 B		05/24/2022	BARCLAYS CAPITAL		6,384,940	6,499,700	6,499,700	6,499,700						6,499,700		(114,760)	(114,760)	44,964	01/17/2038	1.A FE
46591K-AC-7	JPMMT 2019-8 A3		06/01/2022	MBS PAYDOWN		277,902	277,902	281,506	277,512		390		390		277,902				3,830	03/25/2050	1.A
46591N-BW-6	JPMMT 2020-LTV1 B3A		06/01/2022	MBS PAYDOWN		35,806	35,806	35,492	35,850		(44)		(44)		35,806				562	06/25/2050	1.A
46591T-BT-0	JPMMT 2020-2 B2A		06/01/2022	MBS PAYDOWN		51,603	51,603	53,006	51,615		(12)		(12)		51,603				676	07/25/2050	1.A
46592X-CC-6	JPMMT 2021-13 B2		06/01/2022	VARIOUS		162,843	162,843	164,853	171,014		704		704		163,633		(789)	(789)	2,131	04/25/2052	1.A
46592X-CF-9	JPMMT 2021-13 B3		06/01/2022	MBS PAYDOWN		84,196	84,196	84,313	84,202		(6)		(6)		84,196				1,105	04/25/2052	1.D
46616V-AA-8	HENDR 2012-1A A		06/15/2022	MBS PAYDOWN		67,680	67,680	67,665	67,575		105		105		67,680				1,138	02/16/2065	1.A FE
46617A-AB-1	HENDR 2012-3A B		06/15/2022	MBS PAYDOWN		34,569	34,569	34,568	34,491		78		78		34,569				885	09/15/2067	1.G FE
46617F-AC-8	HENDR 2013-1A B		06/15/2022	MBS PAYDOWN		312,346	312,346	312,099	311,711		635		635		312,346				6,430	04/15/2069	2.A FE
466247-VD-2	JPMMT 2005-S2 2A11		06/01/2022	MBS PAYDOWN		1,313	1,314	1,250	1,320		(8)		(8)		1,313				27	09/25/2035	1.D FM
466247-VH-3	JPMMT 2005-S2 2A15		06/01/2022	MBS PAYDOWN		24,945	23,517	21,665	24,938		6		6		24,945				556	09/25/2035	1.D FM
46625H-HF-0	JPMORGAN CHASE & CO		05/19/2022	BOFA SECURITIES INC		20,725,786	17,800,000	19,766,254	19,281,569		(22,110)		(22,110)		19,259,459		1,466,327	1,466,327	594,916	05/15/2038	1.F FE
46627M-AV-9	JPALT 2005-S1 2A10		06/01/2022	MBS PAYDOWN		81,705	81,861	69,172	81,337		368		368		81,705				1,852	12/25/2035	1.D FM
46644Y-BB-5	JPMBB 2015-C31 C		04/20/2022	MORGAN STANLEY & CO		7,690,000	8,000,000	7,608,160	7,800,488		57,070		57,070		7,857,558		(167,558)	(167,558)	146,502	08/01/2048	2.B
46645G-AG-3	JPMMT 2015-6 A7		06/01/2022	MBS PAYDOWN		32,918	32,918	33,212	32,790		128		128		32,918				447	10/25/2045	1.A
46648C-AH-7	JPMMT 2017-1 A8		06/01/2022	MBS PAYDOWN		1,059,984	1,059,984	1,058,514	1,059,994		(10)		(10)		1,059,984				14,465	01/25/2047	1.A
46648H-AG-8	JPMMT 2017-2 A7		06/01/2022	MBS PAYDOWN		846,913	846,913	843,750	846,946		(33)		(33)		846,913				11,006	05/25/2047	1.A
46649C-AG-8	JPMMT 2018-4 A7		06/01/2022	MBS PAYDOWN		303,807	303,807	310,832	303,327		480		480		303,807				4,040	10/25/2048	1.A
46649K-AC-9	JPMMT 2018-5 A3		06/01/2022	MBS PAYDOWN		220,763	220,763	224,661	221,128		(365)		(365)		220,763				2,949	10/25/2048	1.A
46650H-AE-8	JPMMT 2019-1 A5		06/01/2022	MBS PAYDOWN		379,722	379,722	369,866	381,429		(1,707)		(1,707)		379,722				6,383	05/25/2049	1.A
46650H-AK-4	JPMMT 2019-1 A10		06/01/2022	MBS PAYDOWN		231,967	231,967	228,269	232,639		(671)		(671)		231,967				3,899	05/25/2049	1.A
46650J-AG-9	JPMMT 2018-6 1A7		06/01/2022	MBS PAYDOWN		338,677	338,677	317,139	339,483		(806)		(806)		338,677				4,826	12/25/2048	1.A
46650M-AG-2	JPMMT 2018-8 A7		06/01/2022	MBS PAYDOWN		634,376	634,376	623,275	635,018		(641)		(641)		634,376				10,443	01/25/2049	1.A
46650P-AE-0	JPMMT 2019-LTV1 A5		04/01/2022	MBS PAYDOWN		80,580	80,580	79,394	79,023		1,557		1,557		80,580				1,061	06/25/2049	1.A
46650P-AR-1	JPMMT 2019-LTV1 A15		04/01/2022	MBS PAYDOWN		7,762	7,762	7,717	7,634		127		127		7,762				102	06/25/2049	1.A
46650Q-BA-5	JPMMT 2019-3 B2		04/30/2022	MBS PAYDOWN		5,456,042	5,456,042	5,507,192	5,486,177		(30,136)		(30,136)		5,456,042				81,177	09/25/2049	1.A
46651G-AC-3	JPMMT 2019-7 A3		06/01/2022	MBS PAYDOWN		86,862	86,862	88,355	86,786		76		76		86,862				1,247	02/25/2050	1.A
46651T-AB-7	HENDR 2018-1A B		06/15/2022	MBS PAYDOWN		11,928	11,928	11,923	11,906		21		21		11,928				222	10/15/2074	2.B FE
46651Y-AC-4	JPMMT 2019-9 A3		06/01/2022	MBS PAYDOWN		219,313	219,313	222,397	220,014		(702)		(702)		219,313				3,131	05/25/2050	1.A
46652F-CA-6	JPMMT 2020-4 B3		06/01/2022	MBS PAYDOWN		27,813	27,813	27,321	27,893		(80)		(80)		27,813				426	11/25/2050	1.A
46653Q-BP-9	JPMMT 2021-14 A15		06/01/2022	MBS PAYDOWN		239,874	239,874	236,763	239,743		131		131		239,874				2,343	05/25/2052	1.A
46654K-BP-1	JPMMT 2021-11 A15		06/01/2022	MBS PAYDOWN		176,041	176,041	177,911	176,127		(86)		(86)		176,041				1,759	01/25/2052	1.A
46654K-CB-1	JPMMT 2021-11 B2		06/01/2022	MBS PAYDOWN		72,294	72,294	73,556	72,324		(30)		(30)		72,294				914	01/25/2052	1.A
46654K-CE-5	JPMMT 2021-11 B3		06/01/2022	MBS PAYDOWN		93,567	93,567	95,008	93,601		(35)		(35)		93,567				1,183	01/25/2052	3.B
46654R-BJ-0	JPMMT 2021-INV8 B1		03/14/2022	VARIOUS				22,595			(384)		(384)		1		(1)	(1)	179	05/25/2052	1.D Z
46654R-BN-1	JPMMT 2021-INV8 B3		06/01/2022	VARIOUS		43,527	43,526	43,071			2		2		43,527				480	05/25/2052	2.B Z
46654T-AF-5	JPMMT 2021-15 A4		06/01/2022	MBS PAYDOWN		367,397	367,397	370,555	367,617		(219)		(219)		367,397				3,055	06/25/2052	1.A FE
46654V-AC-7	JPMMT 2021-LTV2 A3		06/01/2022	MBS PAYDOWN		292,427	292,427	292,427	292,427						292,427				3,595	05/25/2052	1.E FE
46655D-CJ-9	JPMMT 2022-2 B1		06/01/2022	MBS PAYDOWN		27,545	27,545	26,207			15		15		27,545				216	08/25/2052	1.D Z

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
46655D-CM-2	JPMMT 2022-2 B2		06/01/2022	MBS PAYDOWN		58,980	58,980	54,808			47		47		58,980				463	08/25/2052	1.D Z
476681-AA-9	JMIKE 2019-1A A2		05/15/2022	MBS PAYDOWN		37,500	37,500	37,500	37,500						37,500				831	02/15/2050	2.B FE
476681-AB-7	JMIKE 2021-1A A2I		05/15/2022	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				313	02/15/2052	2.B FE
477164-AA-5	JETBLUE AIRWAYS CORP		05/15/2022	SINKING FUND PMT		163,592	163,592	164,819	163,617		(24)		(24)		163,592				3,272	11/15/2032	1.F FE
47760Q-AB-9	JIMMY 2017-1A A2II		04/30/2022	MBS PAYDOWN		42,500	42,500	42,500	42,500						42,500				1,030	07/30/2047	2.B FE
48251C-AA-6	KKR WOLVERINE I LLC		04/15/2022	SINKING FUND PMT		82,101	82,101	82,101	82,101						82,101				2,722	01/15/2027	1.G FE
487836-BQ-0	KELLOGG CO		05/10/2022	JP MORGAN SECURITIES		4,724,050	5,000,000	4,710,120	4,729,683		2,150		2,150		4,731,833		(7,783)	(7,783)	138,125	04/01/2046	2.B FE
502175-B*-2	LTC PROPERTIES INC SERIES 2012 A		05/18/2022	RETURN OF CAPITAL		3,000		3,000	3,000						3,000					07/19/2024	2.C
525221-EE-3	LXS 2005-8 2A4A		06/01/2022	MBS PAYDOWN		10,724	10,784	8,722	9,763		961		961		10,724				231	12/25/2035	1.A FM
525221-EM-5	LXS 2005-7N 1A1A		06/25/2022	MBS PAYDOWN		31,385	31,385	27,933	30,902		483		483		31,385				133	12/25/2035	1.A FM
525221-GM-3	LXS 2005-9N 1A1		06/25/2022	MBS PAYDOWN		279,715	279,715	241,554	277,358		2,357		2,357		279,715				988	02/25/2036	1.D FM
525226-AG-1	LXS 2006-12N A31A		06/25/2022	MBS PAYDOWN		240,902	240,832	176,059	232,406		8,496		8,496		240,902				812	08/25/2046	1.A FM
525229-AE-0	LXS 2006-10N 1A3A		06/25/2022	MBS PAYDOWN		97,083	96,939	75,249	94,844		2,239		2,239		97,083				297	07/25/2046	1.A FM
52522R-AD-2	LXS 2006-GP1 A3A		06/25/2022	MBS PAYDOWN		394,880	371,586	328,389	376,631		18,249		18,249		394,880				923	05/25/2046	1.A FM
52524V-AG-4	LXS 2007-15N 2A1		06/25/2022	MBS PAYDOWN		242,277	242,277	207,752	233,269		9,008		9,008		242,277				525	08/25/2037	1.A FM
52548#-AA-4	LEJEUNE/E 9TH (JCP/CVS)		05/01/2022	VARIOUS		10,639	10,639	10,396	10,624		15		15		10,639				264	05/01/2022	2.B
542514-DB-7	LBMLT 2002-5 M1		06/25/2022	MBS PAYDOWN		125,511	125,511	117,964	122,536		2,975		2,975		125,511				902	11/25/2032	1.A FM
55028B-AG-2	LUM 2006-7 2A1		06/25/2022	MBS PAYDOWN		237,157	237,157	215,220	234,380		2,777		2,777		237,157				416	12/25/2036	1.A FM
55294@-AA-5	MCH WHALLY, LLC (WALGREENS)		06/10/2022	SINKING FUND PMT		68,181	68,181	68,181	68,181						68,181				1,708	12/10/2033	2.B
55378M-AG-4	MTRO 2019-TECH D		04/15/2022	MBS PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				100,921	12/15/2033	1.A
55400U-AC-7	MVWOT 2022-1A C		06/20/2022	MBS PAYDOWN		100,532	100,532	100,511			273		273		100,532				482	11/21/2039	2.B FE
57109K-AB-1	MFT 2022-1A B		04/01/2022	GOLDMAN SACHS & CO		96,125	100,000	99,006			55		55		99,061		(2,936)	(2,936)	312	04/15/2032	1.D FE
576433-RU-2	MARM 2004-9 M2		06/25/2022	MBS PAYDOWN		78,709	78,709	75,265	77,822		887		887		78,709				588	11/25/2034	1.A FM
576434-TE-4	MALT 2004-7 3A1		06/01/2022	MBS PAYDOWN		24,104	24,104	24,051	23,961		143		143		24,104				654	08/25/2034	1.A FM
576434-UG-7	MALT 2004-9 A5		06/01/2022	MBS PAYDOWN		53,410	53,410	49,338	53,156		254		254		53,410				1,156	08/25/2034	1.A FM
57643A-AA-8	MASD 2006-2 A		06/25/2022	MBS PAYDOWN		119,367	119,367	113,324	116,759		2,608		2,608		119,367				469	02/25/2036	1.A FM
57643L-LC-8	MABS 2005-AB1 A4		06/01/2022	MBS PAYDOWN		81,131	81,131	79,889	80,064		1,067		1,067		81,131				1,132	11/25/2035	1.A FM
57643L-NX-0	MABS 2006-AB1 A4		06/01/2022	MBS PAYDOWN		18,274	18,274	16,584	17,960		314		314		18,274				241	02/25/2036	1.D FM
585491-BV-4	MELLO 2021-INV3 B2		06/01/2022	MBS PAYDOWN		50,320	50,320	51,501	50,342		(22)		(22)		50,320				674	10/25/2051	1.A
585491-BW-2	MELLO 2021-INV3 B3		06/01/2022	MBS PAYDOWN		19,422	19,422	19,643	19,429		(7)		(7)		19,422				260	10/25/2051	1.A
585495-EQ-3	MELLO 2021-MTG1 B3		06/01/2022	MBS PAYDOWN		20,997	20,997	20,186	20,982		15		15		20,997				232	04/25/2051	3.B
59020U-Z6-5	MLMI 2005-A10 A		06/25/2022	MBS PAYDOWN		58,085	58,085	52,590	57,488		597		597		58,085				206	02/25/2036	1.A FM
590238-AA-9	MLMI 2007-HE3 A1		06/25/2022	MBS PAYDOWN		127,523	127,523	68,504	125,240		2,284		2,284		127,523				177	04/25/2047	1.D FM
61691U-BF-5	MSC 2019-L3 XA		06/15/2022	INTEREST ONLY PAYMENT				3,069	2,609		(2,609)		(2,609)						159	11/15/2052	1.A FE
61744C-GD-2	MSAC 2004-HE7 M1		06/25/2022	MBS PAYDOWN		49,065	49,065	48,451	48,810		255		255		49,065				246	08/25/2034	1.A FM
61744C-HA-7	MSAC 2004-HE8 M1		06/25/2022	MBS PAYDOWN		21,674	21,674	21,396	21,473		201		201		21,674				116	09/25/2034	1.A FM
61744C-WM-4	MSAC 2005-HE7 M2		06/25/2022	MBS PAYDOWN		171,921	171,921	129,371	165,515		6,406		6,406		171,921				950	11/25/2035	1.A FM
61746W-A7-5	MSDWC 2003-NC2 M1		06/25/2022	MBS PAYDOWN		43,280	43,280	41,278	42,253		1,027		1,027		43,280				317	02/25/2033	1.A FM
61746W-YU-8	MSDWC 2003-NC1 M1		06/25/2022	MBS PAYDOWN		81,532	81,532	78,755	80,131		1,402		1,402		81,532				726	11/25/2032	1.A FM
61747Y-DY-8	MORGAN STANLEY		04/25/2022	MORGAN STANLEY & CO		2,865,930	3,000,000	2,806,620	2,828,072		1,340		1,340		2,829,411		36,519	36,519	96,392	01/27/2045	1.G FE
61748H-KA-8	MSM 2005-4 3A1		06/01/2022	MBS PAYDOWN		43,803	43,803	38,765	43,230		572		572		43,803				773	08/25/2035	1.D FM
61771Q-CC-3	MSRM 2020-1 B3		06/01/2022	MBS PAYDOWN		16,599	16,599	16,180	16,596		4		4		16,599				210	12/25/2050	1.A
61772C-AZ-4	MSRM 2021-3 B3		06/01/2022	MBS PAYDOWN		14,144	14,144	13,783	14,135		8		8		14,144				165	06/25/2051	1.A
61772L-BW-0	MSRM 2021-2 B3		06/01/2022	MBS PAYDOWN		22,562	22,562	22,188	22,553		9		9		22,562				273	05/25/2051	1.A
61772Q-AT-7	MSRM 2021-6 A9		06/01/2022	MBS PAYDOWN		53,923	53,923	53,839	53,919		4		4		53,923				556	09/25/2051	1.A
61772Q-AY-6	MSRM 2021-6 B3		06/01/2022	MBS PAYDOWN		21,932	21,932	21,644	21,926		6		6		21,932				283	09/25/2051	1.A
62878Y-AA-2	BUNDT 2021-1 A2		04/30/2022	MBS PAYDOWN		26,250	26,250	26,250	26,250						26,250				392	07/30/2051	2.C FE
62952E-AB-3	NYU HOSPITALS CENTER		05/24/2022	CANTOR FITZGERALD & CO		5,654,900	5,000,000	5,000,000	5,000,000						5,000,000		654,900	654,900	259,549	07/01/2043	1.F FE
62955M-AB-2	NZES 2021-FHT1 A		06/25/2022	MBS PAYDOWN		114,696	114,696	114,693	114,476		220		220		114,696				1,479	07/25/2026	2.C FE
63615#-AD-3	THE NATL FOOTBALL LEAGUE		04/15/2022	SINKING FUND PMT		285,624	285,624	285,624	285,624						285,624				7,997	03/31/2024	1.E FE
63941K-AC-9	NAVSL 2020-CA A2B		06/15/2022	MBS PAYDOWN		222,941	222,941	222,941	222,941						222,941				2,046	11/15/2068	1.A FE
64016N-AA-5	NBLY 2021-1A A2		04/30/2022	MBS PAYDOWN		34,375	34,375	34,375	34,375						34,375				616	04/30/2051	2.C FE
64016N-AC-1	NBLY 2022-1A A2		04/30/2022	MBS PAYDOWN		25,000	25,000	25,000							25,000				259	01/30/2052	2.C FE
64352V-NK-3	NCHET 2005-B M1		06/25/2022	MBS PAYDOWN		675,216	675,216	503,458	654,677		20,540		20,540		675,216				2,829	10/25/2035	1.A FM

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
64828F-CQ-3	NRZT 2018-4A A1S		06/25/2022	MBS PAYDOWN		142,674	142,674	139,553	141,355		1,319		1,319		142,674				624	01/25/2048	1.A
64828M-BK-2	NRZT 2017-3A B3		06/01/2022	MBS PAYDOWN		182,793	182,793	191,765	183,387		(595)		(595)		182,793				3,993	04/25/2057	1.A
64828N-AA-3	NRZT 2017-5A A1		06/25/2022	MBS PAYDOWN		86,291	86,291	86,157	86,031		260		260		86,291				653	06/25/2057	1.A
64829C-AM-0	NRZT 2015-1A B4		06/01/2022	MBS PAYDOWN		86,036	86,036	88,170	86,218		(182)		(182)		86,036				1,852	05/28/2052	1.A
64829X-BJ-0	NRZT 2018-5A B3		06/01/2022	MBS PAYDOWN		265,412	265,412	271,052	265,676		(263)		(263)		265,412				5,532	12/25/2057	1.A
65535V-PD-4	NAA 2005-AP3 A3		06/01/2022	MBS PAYDOWN		33,346	33,346	22,133	33,093		253		253		33,346				326	08/25/2035	1.D FM
65536H-AG-3	NHELI 2005-FM1 M2		06/25/2022	MBS PAYDOWN		171,694	171,694	162,358	170,164		1,531		1,531		171,694				765	05/25/2035	1.A FM
65537K-AB-6	NHELI 2007-1 2A1A		06/25/2022	MBS PAYDOWN		329,808	325,720	237,313	323,134		6,674		6,674		329,808				832	02/25/2037	1.A FM
65540G-BD-5	NMRR 2014-4R 3A10		06/25/2022	MBS PAYDOWN		440,744	440,744	326,151	426,052		14,692		14,692		440,744				879	09/26/2036	1.A FM
655844-BV-9	NORFOLK SOUTHERN CORP		04/27/2022	MARKETAXESS CORP		2,609,671	2,837,000	2,666,752	2,674,940		829		829		2,675,769		(66,098)	(66,098)	80,748	08/15/2052	2.A FE
666807-BP-6	NORTHROP GRUMMAN CORP		04/27/2022	CITIGROUP GLOBAL		15,352,755	16,500,000	15,402,240	15,467,578		7,029		7,029		15,474,607		(121,852)	(121,852)	356,487	10/15/2047	2.A FE
669884-AA-6	NHEL 2006-1 A1A		06/25/2022	MBS PAYDOWN		365,499	365,499	348,367	358,942		6,557		6,557		365,499				1,028	05/25/2036	1.A FM
67113A-AP-5	OBX 2019-EXP3 1A8		06/01/2022	MBS PAYDOWN		710,616	710,616	717,613	712,995		(2,379)		(2,379)		710,616				9,618	10/25/2059	1.A
67113A-BA-7	OBX 2019-EXP3 2A1B		06/25/2022	MBS PAYDOWN		1,319,404	1,319,404	1,298,758	1,306,950		12,455		12,455		1,319,404				6,523	10/25/2059	1.A
67113K-AL-2	OBX 2019-EXP2 2A2		06/25/2022	MBS PAYDOWN		210,779	210,779	210,779	210,779						210,779				1,304	06/25/2059	1.A
67114K-AV-9	OBX 2021-INV2 A19		06/01/2022	MBS PAYDOWN		253,154	253,154	251,690	253,087		67		67		253,154				2,660	10/25/2051	1.A
67114W-AN-1	OBX 2022-INV2 A13		06/01/2022	MBS PAYDOWN		104,995	104,995	103,436			34		34		104,995				1,064	01/25/2052	1.D Z
67181D-AJ-0	OAKIG 2021-2A A1		06/20/2022	MBS PAYDOWN		21,412	21,412	21,404	21,385		27		27		21,412				212	11/20/2051	1.A FE
67181D-AK-7	OAKIG 2021-2A A2		06/20/2022	MBS PAYDOWN		20,983	20,983	20,983	20,955		29		29		20,983				230	11/20/2051	1.A FE
67448Q-AT-8	OBX 2019-EXP1 2A1B		06/25/2022	MBS PAYDOWN		956,128	956,128	944,376	952,346		3,782		3,782		956,128				4,323	01/25/2059	1.A
67448W-BE-7	OBX 2020-EXP3 2A2		06/25/2022	MBS PAYDOWN		227,025	227,025	227,025	227,025						227,025				1,514	01/25/2060	1.A
67647E-AU-1	OCMT 2021-5 A19		06/01/2022	MBS PAYDOWN		91,347	91,347	91,275	91,344		3		3		91,347				893	10/25/2051	1.A
67647W-CF-2	BVINV 2021-3 B3A		03/11/2022	VARIOUS		183			2,096		(534)		(534)		(474)		657	657	3,464	07/25/2051	1.A
68275C-AC-2	FB 2005-1 A3		06/08/2022	MBS PAYDOWN		88,560	88,560	87,223	88,468		92		92		88,560				1,949	08/10/2035	1.A FM
68383N-CA-9	OPMAC 2005-4 1APT		06/25/2022	MBS PAYDOWN		106,562	106,562	96,383	104,995		1,568		1,568		106,562				405	11/25/2035	1.A FM
69337B-AH-7	PHHAM 2007-1 21A		06/01/2022	MBS PAYDOWN		26,778	34,302	25,894	26,662		116		116		26,778				781	02/25/2037	1.D FM
69359Y-BC-0	PMTLT 2021-INV1 A27		06/01/2022	MBS PAYDOWN		147,788	147,788	147,118	147,758		30		30		147,788				1,531	07/25/2051	1.A
69374X-AA-8	PSMC 2019-2 A1		06/01/2022	MBS PAYDOWN		20,908	20,908	21,326	20,871		37		37		20,908				283	10/25/2049	1.A
694476-AD-4	PACIFIC LIFECORP		04/26/2022	VARIOUS		6,368,290	6,000,000	6,160,500	6,145,912		(1,461)		(1,461)		6,144,451		223,839	223,839	228,917	01/30/2043	1.G FE
70069F-BS-5	PPSI 2004-WHQ1 M2		06/25/2022	MBS PAYDOWN		227,521	227,521	214,165	226,088		1,433		1,433		227,521				1,286	09/25/2034	1.A FM
70137#-AA-3	PARKLEY-GLEN (ALBERTSONS)		05/01/2022	SINKING FUND PMT		16,183	16,183	17,156	16,262		(79)		(79)		16,183				415	09/01/2022	3.C
717081-DT-7	PFIZER INC		06/29/2022	MORGAN STANLEY & CO		2,772,725	2,500,000	2,596,425	2,579,726		(1,355)		(1,355)		2,578,370		194,355	194,355	111,222	09/15/2040	1.F FE
718549-AC-2	PHILLIPS 66 PARTNERS LP		05/05/2022	RETURN OF CAPITAL		8,500		8,500	8,500						8,500					02/15/2045	2.C FE
72703P-AC-7	PLNT 2019-1A A2		06/05/2022	MBS PAYDOWN		5,000	5,000	5,147	5,011		(11)		(11)		5,000				96	12/05/2049	2.C FE
72703P-AD-5	PLNT 2022-1A A2I		05/09/2022	BARCLAYS CAPITAL		4,521,875	5,000,000	5,000,000							5,000,000		(478,125)	(478,125)	40,638	12/05/2051	2.C FE
72703P-AE-3	PLNT 2022-1A A2II		06/05/2022	MBS PAYDOWN		11,250	11,250	11,250							11,250				144	12/05/2051	2.C FE
73316N-AB-1	POPLR 2007-A A2		06/25/2022	MBS PAYDOWN		207,826	207,826	178,730	199,987		7,839		7,839		207,826				445	06/25/2047	1.A FM
73316P-CK-4	POPLR 2005-2 M1		06/01/2022	MBS PAYDOWN		671,841	671,841	664,846	670,955		886		886		671,841				9,845	04/25/2035	1.A FM
73316P-DS-6	POPLR 2005-3 M1		06/01/2022	MBS PAYDOWN		1,190,991	1,190,991	1,167,601	1,189,060		1,931		1,931		1,190,991				17,891	07/25/2035	1.A FM
73316P-GV-6	POPLR 2005-5 MV1		06/25/2022	MBS PAYDOWN		50,707	50,707	46,840	48,980		1,727		1,727		50,707				230	11/25/2035	1.A FM
73316P-HP-8	POPLR 2005-D A5		06/01/2022	MBS PAYDOWN		787,504	787,504	744,437	783,621		3,883		3,883		787,504				10,635	01/25/2036	1.A FM
73316P-KJ-8	POPLR 2006-B M1		06/25/2022	MBS PAYDOWN		94,719	94,719	90,339	93,135		1,584		1,584		94,719				338	05/25/2036	1.A FM
73557*-AB-0	PORT WASHINGTON GEN STATION LLC		06/15/2022	SINKING FUND PMT		99,075	99,075	99,075	99,075						99,075				2,479	06/15/2033	1.F
74162F-AB-1	PRIME 2007-1 A2		06/01/2022	MBS PAYDOWN		218,208	288,401	222,523	218,451		(243)		(243)		218,208				7,212	03/25/2037	1.D FM
74166Y-AA-8	PROSE 2019-1A A2		04/30/2022	MBS PAYDOWN		20,000	20,000	20,000	20,000						20,000				448	07/30/2049	2.B FE
74922N-AB-5	RALI 2006-QA10 A2		06/25/2022	MBS PAYDOWN		145,481	144,489	108,006	142,929		2,553		2,553		145,481				350	12/25/2036	1.A FM
74922W-AA-7	RALI 2007-QH3 A1		06/25/2022	MBS PAYDOWN		127,039	127,039	111,596	125,772		1,267		1,267		127,039				213	04/25/2037	1.A FM
749239-AF-6	RAMP 2006-RZ5 M1		06/25/2022	MBS PAYDOWN		210,932	201,917	159,449	209,033		1,900		1,900		210,932				734	08/25/2046	1.A FM
74923L-AB-8	RALI 2007-Q04 A1A		06/25/2022	MBS PAYDOWN		131,505	131,505	118,725	129,895		1,611		1,611		131,505				442	05/25/2047	1.A FM
74924S-AD-8	RASC 2007-KS1 A4		06/25/2022	MBS PAYDOWN		379,933	379,933	269,990	362,589		17,345		17,345		379,933				1,246	01/25/2037	1.A FM
749357-AA-7	RCKT 2019-1 A1		06/01/2022	MBS PAYDOWN		50,723	50,723	51,508	50,647		76		76		50,723				740	09/25/2049	1.A
749384-CB-7	RCKT 2021-5 A25		06/01/2022	MBS PAYDOWN		229,311	229,311	227,770	229,237		74		74		229,311				2,226	11/25/2051	1.A
74938F-BU-1	RCKT 2022-1 B2A		05/01/2022	MBS PAYDOWN		29,935	29,935	28,359			26		26		29,935				241	01/25/2052	1.D Z
74939K-AE-6	RCKT 2021-6 A5		06/01/2022	MBS PAYDOWN		338,292	338,292	339,877	338,401		(109)		(109)		338,292				2,794	12/25/2051	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
74957E-AF-4	RFMSI 2006-S5 A6		06/01/2022	MBS PAYDOWN		19,629	22,015	17,502	19,434		196		196		19,629				576	06/25/2036	1.D FM
74957E-AM-9	RFMSI 2006-S5 A12		06/01/2022	MBS PAYDOWN		33,245	37,286	29,828	32,894		351		351		33,245				976	06/25/2036	1.D FM
74978F-AH-2	RAAC 2007-SP3 A2		06/25/2022	MBS PAYDOWN		179,315	179,315	174,833	176,636		2,680		2,680		179,315				1,441	09/25/2047	1.A FM
75114H-AA-5	RALI 2006-Q05 1A1		06/25/2022	MBS PAYDOWN		123,775	123,775	108,922	122,821		954		954		123,775				346	05/25/2046	1.D FM
75114H-AD-9	RALI 2006-Q05 2A1		06/25/2022	MBS PAYDOWN		412,932	412,932	316,151	397,675		15,257		15,257		412,932				1,161	05/25/2046	1.D FM
751153-AA-5	RALI 2006-Q010 A1		06/25/2022	MBS PAYDOWN		272,794	272,794	210,264	265,215		7,579		7,579		272,794				849	01/25/2037	1.A FM
75115Y-AA-7	RALI 2007-Q01 A1		06/25/2022	MBS PAYDOWN		533,090	533,090	468,927	526,326		6,764		6,764		533,090				1,230	02/25/2047	1.A FM
75157D-AC-8	RAMP 2007-RS2 A3		06/25/2022	MBS PAYDOWN		1,015,629	988,325	642,277	1,006,352		9,277		9,277		1,015,629				4,426	05/25/2037	1.D FM
75409Q-DH-1	RATE 2021-J2 B3		06/01/2022	MBS PAYDOWN		18,602	18,602	17,796	18,589		13		13		18,602				214	08/25/2051	1.A
75410R-DE-3	RATE 2022-J1 B2		06/01/2022	MBS PAYDOWN		22,352	22,352	20,564			41		41		22,352				205	01/25/2052	1.D Z
756109-AT-1	REALTY INCOME CORP		04/25/2022	VARIOUS		6,220,540	6,000,000	6,117,318	6,109,677		(780)		(780)		6,108,897		111,643	111,643	171,275	03/15/2047	1.G FE
75970N-BE-6	RAMC 2005-3 AF4		06/01/2022	MBS PAYDOWN		216,737	216,737	193,370	213,994		2,743		2,743		216,737				4,897	11/25/2035	1.A FM
759950-EM-6	RAMC 2004-4 AF5		06/01/2022	MBS PAYDOWN		120,835	120,835	117,634	120,654		182		182		120,835				1,808	02/25/2035	1.A FM
76110W-N6-9	RASC 2005-KS2 M1		06/25/2022	MBS PAYDOWN		59,554	59,554	55,478	58,087		1,467		1,467		59,554				266	03/25/2035	1.A FM
761118-UG-1	RALI 2006-QS2 1A1		06/01/2022	MBS PAYDOWN		26,206	32,162	22,352	26,072		134		134		26,206				768	02/25/2036	1.D FM
76111X-RB-1	RFMSI 2004-S9 1A23		06/01/2022	MBS PAYDOWN		33,817	33,817	30,985	33,674		143		143		33,817				641	12/25/2034	1.A FM
76112B-2S-8	RAMP 2006-RS2 A3B		06/25/2022	MBS PAYDOWN		160,441	160,441	148,609	156,023		4,419		4,419		160,441				648	03/25/2036	1.A FM
76112B-SQ-4	RAAC 2005-SP1 2A3		06/01/2022	MBS PAYDOWN		122,693	122,693	111,037	122,118		576		576		122,693				3,197	09/25/2034	1.A FM
76112B-X3-9	RAMP 2006-NC1 M1		06/25/2022	MBS PAYDOWN		640,879	640,879	459,030	608,257		32,622		32,622		640,879				1,996	01/25/2036	1.A FM
76112B-ZK-9	RAMP 2005-RS8 M2		06/25/2022	MBS PAYDOWN		771,195	771,195	585,361	738,138		33,056		33,056		771,195				3,967	09/25/2035	1.A FM
76114D-AE-4	RAST 2006-A15 A5		06/01/2022	MBS PAYDOWN		24,313	17,309	12,280	24,538		(225)		(225)		24,313				483	01/25/2037	1.D FM
76774L-AA-5	RITCHIE BROS HLDGS INC		05/04/2022	SECURITY CALLED at 100.000		2,000,000	2,000,000	2,038,438	2,038,304		(38,304)		(38,304)		2,000,000				35,097	12/15/2031	3.C FE
78433D-AA-2	SEB4P 2021-1A A2		04/30/2022	MBS PAYDOWN		12,500	12,500	12,500	12,500						12,500				271	01/30/2052	2.C FE
78443C-BH-6	SLMA 2004-A A3		06/15/2022	MBS PAYDOWN		115,037	115,037	107,632	113,249		1,788		1,788		115,037				534	06/15/2033	1.C FE
78470R-AA-5	SOFI 2016-E A1		06/25/2022	MBS PAYDOWN		160,275	160,275	161,771	160,275						160,275				883	07/25/2039	1.A FE
81743A-AA-7	SEMT 2019-5 A1		06/01/2022	MBS PAYDOWN		216,688	216,688	220,480	217,394		(706)		(706)		216,688				3,128	12/25/2049	1.A
81744L-AA-2	SEMT 2007-2 1A1		06/20/2022	MBS PAYDOWN		18,337	18,337	16,228	18,105		232		232		18,337				47	06/20/2036	1.A FM
81744M-AA-0	SEMT 2007-3 1A1		06/20/2022	MBS PAYDOWN		19,172	19,172	17,159	19,002		170		170		19,172				57	07/20/2036	1.D FM
81745J-AA-6	SEMT 2013-11 A1		06/01/2022	MBS PAYDOWN		8,326	8,326	7,924	8,402		(75)		(75)		8,326				120	09/25/2043	1.A
81746Q-AG-6	SEMT 2018-2 A7		06/01/2022	MBS PAYDOWN		444,800	444,800	455,573	440,937		3,863		3,863		444,800				6,283	02/25/2048	1.A
81746W-AN-8	SEMT 2018-CH3 A13		06/01/2022	MBS PAYDOWN		238,929	238,929	243,194	239,109		(180)		(180)		238,929				4,352	08/25/2048	1.A
81747M-AN-9	SEMT 2019-CH1 A13		05/01/2022	MBS PAYDOWN		177,588	177,588	183,041	179,263		(1,676)		(1,676)		177,588				3,084	03/25/2049	1.A
81748B-AB-8	SEMT 2019-3 A2		06/01/2022	MBS PAYDOWN		486,610	486,610	494,289	485,568		1,041		1,041		486,610				6,110	09/25/2049	1.A
81748J-AA-3	SEMT 2019-4 A1		06/01/2022	MBS PAYDOWN		27,859	27,859	28,442	27,888		(30)		(30)		27,859				355	11/25/2049	1.A
81748R-CE-5	SEMT 2020-4 B3		06/01/2022	MBS PAYDOWN		10,741	10,741	10,422	10,737		4		4		10,741				131	11/25/2050	1.A
81748R-CF-2	SEMT 2020-4 B4		06/01/2022	MBS PAYDOWN		4,958	4,958	4,277	4,938		20		20		4,958				61	11/25/2050	3.C FE
81748Y-AU-6	SEMT 2021-6 A19		06/01/2022	MBS PAYDOWN		73,266	73,266	73,873	73,282		(16)		(16)		73,266				787	10/25/2051	1.A
81749C-CH-0	SEMT 2022-1 B2		06/01/2022	MBS PAYDOWN		41,043	41,043	39,413			34		34		41,043				403	02/25/2052	1.D Z
81753R-AC-3	RRT 2014-1 B		04/26/2022	PERFORMANCE TRUST		5,420,625	6,000,000	3,777,188	5,318,467		90,732		90,732		5,409,200		11,426	11,426		05/25/2047	2.B FE
81761T-AC-9	SERV 2020-1 A2II		04/30/2022	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				417	01/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2		04/25/2022	MBS PAYDOWN		13,313	13,313	13,381	13,315		(3)		(3)		13,313				258	10/25/2049	2.C FE
826525-AC-1	SRFC 2020-2A C		05/03/2022	VARIOUS		3,481,885	3,589,036	3,588,589	3,591,419		(405)		(405)		3,591,014		(109,129)	(109,129)	47,006	07/20/2037	2.B FE
82652N-AA-6	SRFC 2019-3A A		06/20/2022	MBS PAYDOWN		212,195	212,195	197,341	209,209		2,986		2,986		212,195				2,046	08/20/2036	1.A FE
83405X-AD-6	SCLP 2018-3 C		06/25/2022	MBS PAYDOWN		2,042,836	2,042,836	2,042,628	2,037,722		5,114		5,114		2,042,836				36,986	08/25/2027	2.B FE
83546D-AJ-7	SONIC 2020-1A A2II		06/20/2022	MBS PAYDOWN		35,000	35,000	35,000	35,000						35,000				632	01/20/2050	2.B FE
83612Q-AC-2	SVHE 2007-NS1 A3		06/25/2022	MBS PAYDOWN		323,314	323,314	227,734	303,817		19,497		19,497		323,314				675	01/25/2037	1.A FM
84075#-AA-8	S WILLOW EDF (AHOLD/STOP & SHOP)		06/01/2022	SINKING FUND PMT		137,209	137,209	137,236	137,210		(1)		(1)		137,209				4,291	01/01/2027	2.B
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2022	MBS PAYDOWN		196,744	196,744	196,744	196,744						196,744				4,926	04/01/2039	2.C PL
854502-AA-9	STANLEY BLACK & DECKER I		05/19/2022	MESIROW FINANCIAL INC		8,269,660	8,000,000	7,590,480	7,673,523		4,008		4,008		7,677,531		592,129	592,129	302,756	09/01/2040	1.G FE
86207#-AA-4	STONEHENGE CAP		06/01/2022	SINKING FUND PMT		9,968	9,968	9,968	9,968						9,968				369	03/01/2023	1.A FE
86212X-AC-4	STR 2019-1 A3		06/20/2022	MBS PAYDOWN		2,813	2,813	2,764	2,805		8		8		2,813				39	11/20/2049	1.E FE
86212X-AD-2	STR 2019-1 A4		06/20/2022	MBS PAYDOWN		22,500	22,500	22,491	22,448		53		53		22,500				421	11/20/2049	1.E FE
86358E-E6-9	SAIL 2006-2 A3		06/25/2022	MBS PAYDOWN		51,121	51,121	45,562	50,097		1,025		1,025		51,121				160	04/25/2036	1.A FM

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
86358E-EK-8	SAIL 2003-BC11 A3		06/25/2022	MBS PAYDOWN		86,462	86,462	85,705	85,868		594		594		86,462				414	10/25/2033	1.A FM
86358E-RB-4	SAIL 2005-2 M2		06/25/2022	MBS PAYDOWN		47,410	47,410	44,847	46,757		653		653		47,410				212	03/25/2035	1.A FM
86358E-RX-6	SAIL 2005-3 M3		06/25/2022	MBS PAYDOWN		361,348	361,348	356,210	358,111		3,237		3,237		361,348				1,517	04/25/2035	1.A FM
86358E-UW-4	SAIL 2005-HE1 M2		06/25/2022	MBS PAYDOWN		280,895	280,895	271,678	278,264		2,630		2,630		280,895				1,127	07/25/2035	1.A FM
86359A-2G-7	SAIL 2003-BC10 A4		06/25/2022	MBS PAYDOWN		160,005	160,005	153,805	157,581		2,424		2,424		160,005				901	10/25/2033	1.A FM
86359D-UL-9	LXS 2005-5N 1A1		06/25/2022	MBS PAYDOWN		855,272	855,272	779,930	828,927		26,345		26,345		855,272				2,032	11/25/2035	1.A FM
86359D-VD-6	SASC 2005-OPT1 A3		06/25/2022	MBS PAYDOWN		448,403	448,403	239,895	441,041		7,361		7,361		448,403				2,295	11/25/2035	1.D FM
86772F-AA-9	SUNRN 2019-2 A		04/30/2022	MBS PAYDOWN		754	754	754	754						754				14	02/01/2055	1.F FE
86790#-AA-7	SUPER BATH ROUTE 1 LCC (SHAWS)		06/01/2022	SINKING FUND PMT		151,166	151,166	151,166	151,166						151,166				4,491	07/01/2028	2.B
87244B-AA-6	TGIF 2017-1A A2		04/30/2022	MBS PAYDOWN		218,507	218,507	222,886	218,805		(298)		(298)		218,507				6,776	04/30/2047	4.B FE
87264A-BB-0	T-MOBILE USA INC		05/25/2022	GOLDMAN SACHS & CO		3,966,320	4,000,000	4,023,200			(1,368)		(1,368)		4,021,832		(55,512)	(55,512)	86,333	04/15/2025	2.C FE
87342R-AC-8	BELL 2016-1A A23		05/25/2022	MBS PAYDOWN		43,750	43,750	43,750	43,750						43,750				1,087	05/25/2046	2.B FE
87342R-AE-4	BELL 2018-1A A2II		05/25/2022	MBS PAYDOWN		34,250	34,250	34,889	34,283		(33)		(33)		34,250				846	11/25/2048	2.B FE
87612B-BJ-0	TARGA RESOURCES PARTNERS		04/22/2022	SECURITY CALLED at 102.938		3,088,140	3,000,000	2,988,750	2,993,382		421		421		2,993,803		6,197	6,197	179,692	04/15/2026	2.C FE
87818#-AA-3	1701 SUNRISE ASSOCIATES LLC (TD BANK)		04/15/2022	VARIOUS		3,640,657	3,640,711	3,640,711	3,640,711		(54)		(54)		3,640,657				837,576	09/15/2035	1.B
88156Y-AA-0	TMTS 2006-11 A1		06/25/2022	MBS PAYDOWN		533,990	533,990	512,964	524,110		9,880		9,880		533,990				1,118	10/25/2037	1.A FM
885220-FE-8	TMST 2004-2 A1		06/25/2022	MBS PAYDOWN		75,386	75,386	70,486	74,800		586		586		75,386				293	06/25/2044	1.A FM
88632A-AN-8	TBMLT 2018-3 A13		06/01/2022	MBS PAYDOWN		605,116	605,116	585,848	605,754		(639)		(639)		605,116				10,884	11/25/2048	1.A
89656C-AA-1	TRL 2010-1A A		06/16/2022	MBS PAYDOWN		242,390	242,390	255,286	242,960		(570)		(570)		242,390				5,348	10/16/2040	1.F FE
90278P-BB-5	UBSCM 2019-C18 XA		06/15/2022	INTEREST ONLY PAYMENT				22,514	17,996		(17,996)		(17,996)						1,306	12/15/2052	1.A FE
90355D-BH-5	UWM 2021-INV5 B2		06/01/2022	MBS PAYDOWN		29,613	29,613	29,907	29,622		(9)		(9)		29,613				401	01/25/2052	1.A
90932L-AA-5	UNITED AIR 2015-1 AA PTT		06/01/2022	MBS PAYDOWN		133,817	133,817	135,996			(54)		(54)		133,817				2,308	12/01/2027	1.F FE
911365-BF-0	UNITED RENTALS NORTH AM		05/23/2022	SECURITY CALLED at 102.750		1,547,415	1,506,000	1,511,030	1,508,277		(236)		(236)		1,508,041		(2,041)	(2,041)	104,918	05/15/2027	3.A FE
913017-BP-3	RAYTHEON TECH CORP		06/07/2022	MORGAN STANLEY & CO		9,823,280	8,500,000	9,462,078	9,219,365		(12,115)		(12,115)		9,207,250		616,030	616,030	468,563	07/15/2038	2.A FE
91324P-BE-1	UNITEDHEALTH GROUP INC		06/27/2022	GOLDMAN SACHS & CO		4,784,280	4,000,000	4,259,040	4,197,442		(3,721)		(3,721)		4,193,721		590,559	590,559	164,889	11/15/2037	1.F FE
91824N-BB-7	UWM 2021-1 B3		06/01/2022	MBS PAYDOWN		20,619	20,619	20,256	20,614		5		5		20,619				247	06/25/2051	1.A
91913Y-AL-4	VALERO ENERGY CORP		06/08/2022	GOLDMAN SACHS & CO		6,807,300	6,000,000	6,643,260	6,490,514		(8,816)		(8,816)		6,481,698		325,602	325,602	193,229	06/15/2037	2.B FE
92204#-AC-1	VANGUARD EQUIT(AHOLD/GIANT LANDOVER)		06/01/2022	SINKING FUND PMT		183,665	183,665	183,665	183,665						183,665				5,744	08/01/2024	2.B
92204@-AA-7	VANGUARD LGHTHS(AHOLD/GIANT LANDOVER)		06/01/2022	SINKING FUND PMT		95,098	95,098	95,098	95,098						95,098				2,875	02/01/2029	2.B
92537K-AJ-3	VERUS 2019-4 A1B		06/01/2022	MBS PAYDOWN		393,501	393,501	372,842	386,587		6,914		6,914		393,501				4,880	11/25/2059	1.A
92538N-AC-1	VERUS 2022-4 A3		06/01/2022	MBS PAYDOWN		134,489	134,489	132,907			21		21		134,489				772	04/25/2067	1.D Z
92538U-AB-7	VERUS 2022-3 A2		06/01/2022	MBS PAYDOWN		53,439	53,439	52,929			12		12		53,439				217	02/25/2067	1.D Z
92538U-AC-5	VERUS 2022-3 A3		06/01/2022	MBS PAYDOWN		62,930	62,930	61,927							62,930				428	02/25/2067	1.D Z
927804-FE-9	VIRGINIA ELEC & POWER CO		05/19/2022	BARCLAYS CAPITAL		4,659,040	4,000,000	4,368,360	4,273,920		(4,244)		(4,244)		4,269,676		389,364	389,364	122,061	11/30/2037	2.A FE
92922F-2N-7	WAMU 2005-AR11 A1C3		06/25/2022	MBS PAYDOWN		114,597	114,597	114,490	114,424		173		173		114,597				646	08/25/2045	1.A FM
92922F-4V-7	WAMU 2005-AR13 A1C3		06/25/2022	MBS PAYDOWN		202,445	202,445	201,686	201,860		585		585		202,445				1,108	10/25/2045	1.A FM
92922F-L4-8	WAMU 2005-AR6 2AB3		06/25/2022	MBS PAYDOWN		150,563	150,563	137,012	148,221		2,342		2,342		150,563				517	04/25/2045	1.A FM
92938J-AF-9	WFRBS 2013-UBS1 ASB		06/01/2022	MBS PAYDOWN		784,194	784,194	818,196	787,265		(3,071)		(3,071)		784,194				12,201	03/15/2046	1.A
92966*-AG-4	WABASH VALLEY PWR ASSOC		04/30/2022	SINKING FUND PMT		75,595	75,595	75,595	75,595						75,595				2,321	01/31/2028	1.F
93146*-AA-8	PORT DOCK AND STONE CORP (WALGREENS)		06/15/2022	SINKING FUND PMT		41,469	41,469	41,884	41,478		(9)		(9)		41,469				849	11/15/2037	2.B
93363X-AA-1	WMHE 2007-HE4 1A		06/25/2022	MBS PAYDOWN		501,824	501,824	328,695	492,262		9,561		9,561		501,824				1,108	07/25/2047	1.D FM
93364E-AA-2	WMHE 2007-HE3 1A		06/25/2022	MBS PAYDOWN		446,111	446,111	334,583	436,921		9,190		9,190		446,111				1,033	05/25/2037	1.A FM
93934F-DF-6	WMALT 2005-8 3CB1		06/01/2022	MBS PAYDOWN		172,047	163,062	121,176	172,344		(297)		(297)		172,047				4,011	10/25/2035	1.D FM
93934F-HC-9	WMALT 2005-AR1 A1A		06/25/2022	MBS PAYDOWN		46,782	46,782	38,098	46,063		718		718		46,782				193	12/25/2035	1.D FM
93934J-AD-6	WMABS 2006-HE2 A4		06/25/2022	MBS PAYDOWN		124,178	124,178	85,838	121,832		2,345		2,345		124,178				399	05/25/2036	1.D FM
93934X-AA-1	WMABS 2006-HE5 1A		05/25/2022	MBS PAYDOWN		366,619	366,619	263,966	360,264		6,355		6,355		366,619				595	10/25/2036	1.D FM
93935H-AH-0	WMALT 2006-7 A5		06/01/2022	MBS PAYDOWN		39,691	39,691	22,624	39,630		60		60		39,691				265	09/25/2036	1.D FM
93935Y-AD-2	WMALT 2006-AR10 A3A		06/25/2022	MBS PAYDOWN		112,383	112,383	87,378	109,391		2,992		2,992		112,383				375	12/25/2036	1.A FM
94985F-AA-6	WFALT 2007-PA2 1A1		06/01/2022	MBS PAYDOWN		56,590	57,815	46,595	55,963		628		628		56,590				1,492	06/25/2037	1.D FM
94989U-AJ-0	WFMBS 2018-1 A9		06/01/2022	MBS PAYDOWN		597,376	597,376	555,972	591,210		6,165		6,165		597,376				8,536	07/25/2047	1.A
95001T-AE-5	WFMBS 2019-1 A5		06/01/2022	MBS PAYDOWN		624,156	624,156	611,051	619,845		4,312		4,312		624,156				9,710	11/25/2048	1.A
95001T-AJ-4	WFMBS 2019-1 A9		06/01/2022	MBS PAYDOWN		187,825	187,825	185,374	186,854		971		971		187,825				2,922	11/25/2048	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
95002B-AF-0	WFCM 2019-C53 XA		06/15/2022	INTEREST ONLY PAYMENT				7,040	5,797		(5,797)		(5,797)						386	10/15/2052	1.A FE
95002F-AA-2	WFMBS 2019-4 A1		06/01/2022	MBS PAYDOWN		267,275	267,275	272,035	268,156		(882)		(882)		267,275				4,085	09/25/2049	1.A
95002F-BJ-2	WFMBS 2019-4 B2		06/01/2022	MBS PAYDOWN		58,383	58,383	60,208	58,436		(52)		(52)		58,383				858	09/25/2049	1.A
95002T-BK-9	WFMBS 2020-3 B3		06/01/2022	MBS PAYDOWN		14,255	14,255	13,901	14,257		(2)		(2)		14,255				190	06/25/2050	1.A
95003B-BK-7	WFMBS 2020-5 B3		06/01/2022	MBS PAYDOWN		11,987	11,987	10,938	11,983		4		4		11,987				146	09/25/2050	1.A
95003K-BK-7	WFMBS 2021-INV1 B3		06/01/2022	MBS PAYDOWN		24,744	24,744	25,103	24,755		(11)		(11)		24,744				343	08/25/2051	1.D
95058X-AH-1	WEN 2019-1A A2II		06/15/2022	MBS PAYDOWN		37,500	37,500	37,500	37,500						37,500				765	06/15/2049	2.B FE
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)		06/15/2022	SINKING FUND PMT		101,723	101,723	101,723	101,723						101,723				2,137	09/15/2033	4.A
97651L-CE-9	WIN 2015-4 B4		06/01/2022	MBS PAYDOWN		52,470	52,470	51,847	52,435		35		35		52,470				783	06/20/2045	1.A
98138H-AJ-0	WORKDAY INC		04/28/2022	GOLDMAN SACHS & CO		4,754,350	5,000,000	4,830,700			507		507		4,831,207		(76,857)	(76,857)	16,361	04/01/2032	2.B FE
983024-AN-0	WYETH LLC		06/27/2022	MORGAN STANLEY & CO		11,746,334	10,289,000	11,144,399	10,925,331		(13,611)		(13,611)		10,911,720		834,614	834,614	455,746	04/01/2037	1.F FE
98920M-AA-0	ZAXBY 2021-1A A2		04/30/2022	MBS PAYDOWN		25,000	25,000	25,070			(3)		(3)		25,000				405	07/30/2051	2.B FE
98978V-AH-6	ZOETIS INC		04/25/2022	JANE ST EXECUTION		5,090,300	5,000,000	5,085,374	5,071,238		(682)		(682)		5,070,556		19,744	19,744	172,986	02/01/2043	2.A FE
000000-00-0	KINDUR SERVICES		04/26/2022	CONVERSION		1,042,302	2,500,000	2,500,000	2,500,000						2,500,000		(1,457,698)	(1,457,698)		12/11/2022	5.B GI
0778FP-AA-7	BELL CANADA		04/25/2022	JANE ST EXECUTION		5,125,617	5,248,000	5,090,980	5,100,882		927		927		5,101,809		23,808	23,808	133,404	04/01/2048	2.A FE
460919-AB-9	INTERTAPE POLYMER GROUP		06/28/2022	SECURITY CALLED at 103.670		1,555,050	1,500,000	1,510,000	1,508,984		(913)		(913)		1,508,071		(8,071)	(8,071)	90,232	06/15/2029	4.A FE
67077M-AG-3	NUTRIEN LTD		05/19/2022	JP MORGAN SECURITIES		7,463,050	7,000,000	6,995,550	6,996,476		38		38		6,996,514		466,536	466,536	188,125	12/01/2040	2.B FE
775109-CA-7	ROGERS COMMUNICATIONS IN		06/02/2022	GOLDMAN SACHS & CO		4,907,450	5,000,000	4,960,600			2,785		2,785		4,963,385		(55,935)	(55,935)	34,826	03/15/2025	2.A FE
87425E-AJ-2	REPSOL OIL & GAS CANADA		06/28/2022	SECURITY CALLED at 129.515		16,417,321	12,676,000	12,707,401	12,705,604		(719)		(719)		12,704,885		(28,885)	(28,885)	4,414,892	02/01/2037	2.B FE
87425E-AK-9	REPSOL OIL & GAS CANADA		06/28/2022	SECURITY CALLED at 129.886		14,287,460	11,000,000	12,112,410	11,838,697		(16,243)		(16,243)		11,822,454		(822,454)	(822,454)	3,911,939	02/01/2038	2.B FE
884903-BH-7	THOMSON REUTERS CORP		05/23/2022	JANE ST EXECUTION		7,493,080	7,000,000	6,880,160	6,904,965		1,169		1,169		6,906,134		586,946	586,946	250,250	04/15/2040	2.B FE
89352H-AD-1	TRANSCANADA PIPELINES		06/29/2022	JANE ST EXECUTION		3,253,230	3,000,000	2,984,250	2,988,646		216		216		2,988,863		264,368	264,368	132,267	10/15/2037	2.A FE
00401M-AB-2	ABU DHABI CRUDE OIL	C	06/09/2022	VARIOUS		15,038,388	15,490,000	15,784,145	15,746,875		(4,307)		(4,307)		15,742,567		(704,180)	(704,180)	671,417	11/02/2047	1.C FE
05587T-AA-4	BSPRT 2019-FL5 A	C	06/15/2022	MBS PAYDOWN		565,962	565,962	565,962	565,962						565,962				3,186	05/15/2029	1.A FE
12661P-AB-5	CSL FINANCE PLC	C	06/06/2022	BOFA SECURITIES INC		1,989,940	2,000,000	1,995,780			60		60		1,995,840		(5,900)	(5,900)	9,225	04/27/2029	1.G FE
14316E-AU-3	CGMS 2019-2A CR	C	04/18/2022	VARIOUS		4,968,670	5,000,000	5,000,000	5,000,000						5,000,000		(31,330)	(31,330)	53,062	07/15/2032	2.C FE
15239X-AA-6	CNTL AMR BOTTLING CORP	C	06/06/2022	BARCLAYS CAPITAL		650,828	680,000	675,009			152		152		675,161		(24,333)	(24,333)	12,991	04/27/2029	3.B FE
23330J-AA-9	DP WORLD PLC	C	06/01/2022	CITIGROUP GLOBAL		4,513,014	4,140,000	4,782,523	4,714,599		(10,111)		(10,111)		4,704,488		(191,474)	(191,474)	260,745	07/02/2037	2.C FE
25243Y-AH-2	DIAGEO CAPITAL PLC	C	05/19/2022	BARCLAYS CAPITAL		16,048,690	14,000,000	14,223,090	14,156,062		(2,696)		(2,696)		14,153,366		1,895,324	1,895,324	532,340	09/30/2036	1.G FE
26245J-AW-8	DRSLF 2019-80A DR	C	05/06/2022	CITIGROUP GLOBAL		4,627,500	5,000,000	5,000,000							5,000,000		(372,500)	(372,500)	39,864	01/17/2033	2.C FE
282523-BF-5	GUGG4 2016-1A CR	C	04/18/2022	CITIGROUP GLOBAL		5,835,000	6,000,000	5,997,000	5,997,663		1,369		1,369		5,999,031		(164,031)	(164,031)	110,004	10/15/2031	2.C FE
36190C-AA-5	GNL QUINTERO SA	C	06/09/2022	JEFFERIES LLC		799,631	811,808	811,808	811,808						811,808		(12,177)	(12,177)	32,708	07/31/2029	2.B FE
36259B-AC-1	GPMT 2019-FL2 AS	C	04/28/2022	GOLDMAN SACHS & CO		16,747,545	16,816,000	16,816,000	16,816,000						16,816,000		(68,455)	(68,455)	114,605	02/22/2036	1.A FE
368266-AH-5	GAZPROM (GAZ CAPITAL SA)	C	05/25/2022	MORGAN STANLEY & CO INT PLC		1,803,500	5,740,000	7,879,075	7,785,502		(35,593)		(35,593)		7,749,909		(5,946,409)	(5,946,409)	315,143	08/16/2037	6. *
37952U-AE-3	SEACO 2014-1A A2	C	06/17/2022	MBS PAYDOWN		240,200	240,200	217,074	231,415		8,785		8,785		240,200				3,067	07/17/2029	1.G FE
40052V-AD-6	GRUPO BIMBO SAB DE CV	C	06/01/2022	HSBC SECURITIES INC		1,675,724	1,745,000	1,538,563	1,558,892		1,738		1,738		1,560,630		115,093	115,093	36,863	06/27/2044	2.B FE
403950-AA-6	HGI 2022-FL3 A	C	04/26/2022	GOLDMAN SACHS & CO		7,146,810	7,219,000	7,219,000							7,219,000		(72,190)	(72,190)	5,917	04/19/2037	1.D Z
46616A-AW-6	JFIN 2012-1A CR	C	06/23/2022	JANNEY MONTGOMERY SCOTT LLC		1,956,240	2,000,000	2,005,000	2,005,000						2,005,000		(48,760)	(48,760)	49,012	07/20/2028	1.F FE
48667Q-AP-0	KAZMUNAYGAS NATIONAL CO	C	04/28/2022	ING BANK NV		2,860,038	3,130,000	2,960,045	3,016,516		657		657		3,017,174		(157,136)	(157,136)	96,987	04/19/2047	2.C FE
55283L-AA-3	MAPSL 2019-1A A	C	06/15/2022	MBS PAYDOWN		57,178	57,178	57,588	57,193		(15)		(15)		57,178				1,205	03/15/2044	1.F
55379V-AA-6	M360 2019-CRE2 A	C	05/15/2022	MBS PAYDOWN		458,394	458,394	458,394	458,394						458,394				3,015	09/15/2034	1.A FE
592838-AA-4	MEXICO GENERADORA DE ENE	C	06/06/2022	SINKING FUND PMT		62,870	62,870	66,921	62,979		(109)		(109)		62,870				1,729	12/06/2032	2.B FE
62877P-AA-2	NBK SPC LTD	C	05/30/2022	MATURITY		2,360,000	2,360,000	2,347,988	2,358,941		1,059		1,059		2,360,000				32,450	05/30/2022	1.E FE
67109W-AN-8	OZLM 2015-12A BR	C	06/23/2022	CREDIT SUISSE		2,970,750	3,000,000	3,000,900							3,000,900		(30,150)	(30,150)	33,381	04/30/2027	1.A FE
685218-AB-5	ORANGE SA	C	06/02/2022	BARCLAYS CAPITAL		7,667,940	7,000,000	7,241,640	7,211,963		(2,330)		(2,330)		7,209,633		458,307	458,307	320,833	02/06/2044	2.A FE
71922L-AC-3	PHOSAGRO(PHOS BOND FUND)	C	05/25/2022	VARIOUS		1,495,000	5,980,000	5,980,000	5,980,000						5,980,000		(4,485,000)	(4,485,000)	150,460	01/23/2025	6. *
74730D-AD-5	QATAR ENERGY	C	06/10/2022	MORGAN STANLEY & CO		841,020	1,070,000	1,090,865	1,090,668		(198)		(198)		1,090,471		(249,451)	(249,451)	32,564	07/12/2051	1.D FE
74735K-2C-5	OOREDOO INTL FINANCE	C	06/06/2022	SMBC NIKKO SECURITY AMERICA		986,500	1,000,000	1,040,000	1,034,879		(453)		(453)		1,034,426		(47,926)	(47,926)	38,500	01/31/2043	1.G 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
75405U-AA-4	RAS LAFFAN LNG 3	C	06/06/2022	ML INTERNATIONAL		2,063,077	1,968,209	2,217,783	2,077,457		(13,343)		(13,343)		2,064,114		(1,037)	(1,037)	79,156	09/30/2027	1.E FE
759470-AS-6	RELIANCE INDUSTRIES LTD	C	06/10/2022	HSBC SECURITIES INC		1,712,475	1,770,000	1,749,676	1,751,936		192		192		1,752,128		(39,653)	(39,653)	72,865	02/10/2045	2.B FE
77340G-AN-1	ROCKT 2017-2A CR	C	05/09/2022	JP MORGAN SECURITIES		3,339,150	3,390,000	3,397,119	3,397,084		35		35		3,397,119		(57,969)	(57,969)	42,578	10/15/2029	1.D FE
82937J-AC-8	SINOPEC GRP OVERSEA 2012	C	06/10/2022	DEUTSCHE BANK		4,646,185	4,700,000	5,244,918	5,182,665		(6,934)		(6,934)		5,175,730		(529,545)	(529,545)	131,747	05/17/2042	1.E FE
85572R-AA-7	STARR 2018-1 A	C	06/15/2022	MBS PAYDOWN		68,517	68,517	68,644	68,461		56		56		68,517				1,401	05/15/2043	2.A FE
87122V-AL-5	STCP 2021-1A D	C	04/05/2022	BARCLAYS CAPITAL		4,890,000	5,000,000	4,986,250			3,043		3,043		4,989,293		(99,293)	(99,293)	68,690	10/20/2034	2.C FE
88034Q-AA-5	TENGIZCHEVROIL FIN CO IN	C	05/23/2022	SEAPORT GLOBAL		4,476,050	5,060,000	5,023,821	5,042,140		1,498		1,498		5,043,638		(567,588)	(567,588)	156,876	08/15/2026	2.C FE
88315L-AF-5	TMCL 2020-1A B	C	06/20/2022	MBS PAYDOWN		101,737	101,737	101,704	101,480		257		257		101,737				2,094	08/21/2045	2.B FE
88432G-AU-1	WINDR 2015-2A DR	C	05/04/2022	MBS PAYDOWN		1,375,000	1,375,000	1,377,750	1,377,750		(2,750)		(2,750)		1,375,000				19,916	10/15/2027	1.C FE
88433A-AN-9	WINDR 2016-1A CR	C	05/11/2022	MBS PAYDOWN		4,000,000	4,000,000	4,006,000			(6,000)		(6,000)		4,000,000				55,189	07/15/2028	1.B FE
88606W-AA-0	TBOLT 2017-A A	C	06/15/2022	MBS PAYDOWN		184,840	184,840	184,832	184,550		290		290		184,840				3,199	05/17/2032	2.B FE
89473L-AP-9	TRMPK 2015-1A DRR	C	05/20/2022	VARIOUS		2,800,000	2,800,000	2,800,840			(840)		(840)		2,800,000				32,167	10/20/2028	1.F FE
89624N-AG-3	CAVU 2021-1A D	C	04/18/2022	ROBERT W BAIRD		2,933,400	3,000,000	3,003,900	3,003,676		2,266		2,266		3,005,942		(72,542)	(72,542)	53,373	04/23/2032	2.C FE
92331V-AA-6	VENTR 2018-31A A1	C	06/23/2022	SMBC NIKKO SECURITY AMERICA		1,462,950	1,500,000	1,500,000	1,500,000						1,500,000		(37,050)	(37,050)	15,197	04/20/2031	1.A FE
92857W-AQ-3	VODAFONE GROUP PLC	C	06/01/2022	VARIOUS		18,018,280	16,000,000	16,697,310	16,515,062		(9,073)		(9,073)		16,505,989		1,512,291	1,512,291	753,033	02/27/2037	2.B FE
D2736#-AN-9	FRITZ DRAXLMAIER GMBH	C	06/07/2022	RETURN OF CAPITAL		10,500		10,500	10,500						10,500					04/02/2024	2.C PL
G87602-AA-9	TENGIZCHEVROIL FIN CO IN	C	05/23/2022	SEAPORT GLOBAL		566,400	640,000	608,640	620,673		1,610		1,610		622,283		(55,883)	(55,883)	19,911	08/15/2026	2.C FE
L4191B-BL-6	GAZPROM (GAZ CAPITAL SA)	C	05/25/2022	MORGAN STANLEY & CO INT PLC		313,500	1,140,000	1,261,125	1,258,888		(7,234)		(7,234)		1,251,654		(938,154)	(938,154)	45,614	02/06/2028	6. *
M8222M-AA-0	RAS LAFFAN LNG 3	C	06/06/2022	ML INTERNATIONAL		973,751	928,974	1,045,096	987,077		(7,111)		(7,111)		979,966		(6,215)	(6,215)	37,361	09/30/2027	1.E FE
M8222M-AD-4	RAS LAFFAN LNG 3	C	06/09/2022	ML INTERNATIONAL		2,399,524	2,278,750	2,594,927	2,412,012		(20,075)		(20,075)		2,391,937		7,587	7,587	101,404	09/30/2027	1.E FE
N55218-AB-2	LUKOIL INTL FINANCE BV	C	05/26/2022	IMPERIAL CAPITAL LLC		2,519,400	2,720,000	3,043,000	2,737,366		(16,698)		(16,698)		2,720,668		(201,268)	(201,268)	87,000	06/07/2022	5.C Z
N55218-AP-1	LUKOIL INTL FINANCE BV	C	05/25/2022	LIQUIDNET INC		696,000	1,160,000	1,271,360	1,268,665		(8,576)		(8,576)		1,260,089		(564,089)	(564,089)	31,376	11/02/2026	6. *
P00173-AA-5	ABENGOA TRANSMISION SUR	C	04/30/2022	VARIOUS		12,283	12,283	13,712	12,295		(12)		(12)		12,283				422	04/30/2043	2.B FE
P31442-AC-3	CORP LINDLEY SA	C	04/12/2022	SINKING FUND PMT		444,500	444,500	431,824	443,565		935		935		444,500				10,279	04/12/2023	2.A FE
P58072-AL-6	INVERSIONES CMPC SA	C	06/10/2022	ML INTERNATIONAL		1,096,125	1,110,000	1,129,425	1,123,617		(1,061)		(1,061)		1,122,556		(26,431)	(26,431)	33,724	04/04/2027	2.C FE
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO	C	06/30/2022	SINKING FUND PMT		120,000	120,000	120,000	120,000						120,000				4,200	11/30/2033	3.C PL
P90475-AB-3	TELFON CELUAR DEL PARAGU	C	06/01/2022	HSBC SECURITIES INC		1,368,405	1,410,000	1,479,795	1,456,392		(8,260)		(8,260)		1,448,132		(79,727)	(79,727)	52,464	04/15/2027	3.A FE
Y0R15U-CU-2	ADANI TRANS STEP-ONE LTD	C	06/10/2022	HSBC SECURITIES INC		2,446,820	2,580,000	2,585,957	2,584,090		(372)		(372)		2,583,718		(136,897)	(136,897)	89,153	08/03/2026	2.C FE
Y71548-BZ-6	PTT PCL	C	06/10/2022	CITIGROUP GLOBAL		1,079,449	1,190,000	1,291,965	1,285,174		(1,379)		(1,379)		1,283,796		(204,347)	(204,347)	34,064	10/25/2042	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						696,979,525	687,584,036	689,600,719	627,198,870		662,264		662,264		695,892,951		(6,156,188)	(6,156,188)	27,806,801	XXX	XXX
46138G-80-5	INVESCO TAXABLE MUNICIPAL BOND		05/13/2022	SUSQUEHANNA FINANCIAL	0.000	17,045,264		20,681,042	20,681,042						20,681,042		(3,635,779)	(3,635,779)	173,541		1.F
1619999999. Subtotal - Bonds - SVO Identified Funds						17,045,264		20,681,042	20,681,042						20,681,042		(3,635,779)	(3,635,779)	173,541	XXX	XXX
00169Q-AD-1	AIR MEDICAL GROUP HOLDINGS		06/30/2022	SINKING FUND PMT		5,145	5,145	5,145	5,145						5,145				112	03/14/2025	4.B FE
00217H-AB-7	OREGON TOOL (ASP BLADE)		06/30/2022	SINKING FUND PMT		2,353	2,353	2,362							2,353				52	10/13/2028	4.C FE
00866H-AF-2	AHEAD DB		06/30/2022	SINKING FUND PMT		6,250	6,250	6,250	6,250						6,250				146	10/18/2027	4.A FE
09238F-AK-7	BLACKHAWK NETWORKS (BHN MERGER)		06/30/2022	SINKING FUND PMT		3,807	3,807	3,812	3,802		5		5		3,807				66	06/15/2025	4.B FE
20600R-AB-8	CONAIR		06/30/2022	SINKING FUND PMT		5,000	5,000	5,025	4,998		2		2		5,000				113	05/17/2028	4.C FE
21870F-BA-6	CORELOGIC		06/30/2022	SINKING FUND PMT		5,000	5,000	4,975	4,965		35		35		5,000				104	06/02/2028	4.C FE
24701P-AC-0	MATERIAL HANDLING SYSTEMS (DELIVER BUYER		06/01/2022	SINKING FUND PMT		1,989,556	1,989,556	1,984,582			4,961		4,961		1,989,556				40,499	05/01/2024	4.C FE
27943U-AK-2	EDELMAN FINANCIAL CENTER (THE)		06/30/2022	SINKING FUND PMT		5,000	5,000	4,975	4,979		21		21		5,000				108	04/07/2028	4.B FE
29102T-AB-8	PRESS GANEY (AZALEA)		06/30/2022	SINKING FUND PMT		2,506	2,506	2,516	2,497		9		9		2,506				47	07/24/2026	4.C FE
29210R-AB-1	EMPIRE TODAY		06/30/2022	VARIOUS		1,571,166	1,987,487	1,973,819	985,205		5,057		5,057		1,981,521		(410,355)	(410,355)	44,827	04/03/2028	4.C FE
33937K-AV-6	FLEXERA SOFTWARE		06/30/2022	VARIOUS		8,578	8,578	8,567			15		15		8,578				67	03/03/2028	4.C FE
33939N-AC-0	EASTMAN TIRE (FLEXSYS)		06/30/2022	SINKING FUND PMT		3,125	3,125	3,063	3,097		28		28		3,125				123	11/01/2028	4.B FE
37254Y-AB-6	GEON PERFORMANCE		06/30/2022	SINKING FUND PMT		1,250	1,250	1,241	1,243		7		7		1,250				46	08/18/2028	4.B FE
37987U-AC-6	PROTECTIVE INDUSTRIAL PRODUCTS (GLOVES)		04/29/2022	SINKING FUND PMT		3,770	3,770	3,774							3,770				43	12/29/2027	4.C FE
39843G-AJ-2	GRIFFON CORP		06/30/2022	SINKING FUND PMT		755,000	755,000	756,888							755,000				5,811	01/24/2029	3.B FE
42351E-AB-2	HELPSYSTEMS (HS PURCHASER)		06/30/2022	SINKING FUND PMT		12,538	12,538	12,426	12,511		27		27		12,538				348	11/19/2026	4.C FE
42804V-BB-6	HERTZ		06/30/2022	SINKING FUND PMT		4,225	4,225	4,235							4,225				21	06/30/2028	3.C FE
45567Y-AL-9	INTERNET BRANDS (MH SUB I LLC)		06/30/2022	SINKING FUND PMT		5,013	5,013	4,938	4,993		19		19		5,013				120	09/13/2024	4.B FE
45674K-AB-1	INFINITE ELECTRONICS		06/30/2022	SINKING FUND PMT		1,250	1,250	1,247	1,242		8		8		1,250				26	03/02/2028	4.C FE
45783D-AB-5	INSTANT BRANDS		06/30/2022	SINKING FUND PMT		19,108	19,108	19,061			100		100		19,108					04/12/2028	4.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 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
57165K-AB-2	LIFTOFF MOBILE		06/30/2022	SINKING FUND PMT		5,000	5,000	4,975	4,964		36		36		5,000				113	10/02/2028	4.B FE
57767E-AE-2	MAVENIR SYSTEMS		04/29/2022	SINKING FUND PMT		625	625	619	622		3		3		625				8	08/18/2028	4.C FE
58063D-AC-7	MCGRAW-HILL GLOBAL EDUCATION		06/30/2022	SINKING FUND PMT		3,756	3,756	3,747			7		7		3,756				42	07/28/2028	4.B FE
59835X-AC-8	DUPAGE MEDICAL GROUP (MIDWEST PHYSICIAN)		06/30/2022	SINKING FUND PMT		2,474	2,474	2,471	2,465		10		10		2,474				51	03/12/2028	4.B FE
59909T-AC-8	MILANO ACQUISITION (DXC)		06/30/2022	SINKING FUND PMT		6,250	6,250	6,181	6,198		52		52		6,250				153	10/01/2027	4.A FE
60662W-AS-1	MITCHELL INTERNATIONAL INC		06/30/2022	SINKING FUND PMT		2,500	2,500	2,483	2,475		25		25		2,500				57	10/15/2028	4.C FE
60976E-AH-6	MONOGRAM FOOD		06/30/2022	SINKING FUND PMT		2,500	2,500	2,475	2,482		18		18		2,500				58	08/28/2028	4.B FE
69519U-AF-9	PACKERS HOLDINGS LLC		06/30/2022	SINKING FUND PMT		4,869	4,869	4,875	4,863		6		6		4,869				74	03/09/2028	4.B FE
70468B-AC-7	PELICAN PRODUCTS INC		06/30/2022	SINKING FUND PMT		7,500	7,500	7,506			10		10		7,500				52	12/29/2028	4.B FE
72819Q-AN-2	PLZ AEROSCIENCE (PLAZE INC)		06/30/2022	SINKING FUND PMT		3,894	3,894	3,853	2,474		27		27		3,894				87	08/03/2026	4.C FE
73641V-AG-8	PORTILLO'S HOLDINGS LLC		06/30/2022	SINKING FUND PMT		1,355	1,355	1,342	1,345		10		10		1,355				44	09/06/2024	4.B FE
74274N-AG-8	PROAMPAC PG BORROWER LLC		06/30/2022	SINKING FUND PMT		3,731	3,731	3,731	3,731						3,731				86	11/03/2025	4.C FE
75025K-AH-1	RCN GRANDE (RADIATE HOLDCO)		06/30/2022	SINKING FUND PMT		2,500	2,500	2,494	2,489		11		11		2,500				51	09/25/2026	4.B FE
75774E-AG-0	RSA SECURITY (REDSTONE)		06/30/2022	VARIOUS		3,750	3,750	3,713	3,723		27		27		3,750				105	04/27/2028	4.B FE
76680Y-AG-7	RING CONTAINER		06/30/2022	SINKING FUND PMT		3,750	3,750	3,748	3,746		4		4		3,750				53	08/12/2028	4.B FE
81527C-AL-1	SEDGWICK HOLDINGS INC		06/30/2022	SINKING FUND PMT		2,525	2,525	2,525	2,525						2,525				47	12/31/2025	4.B FE
81527C-AN-7	SEDGWICK HOLDINGS, INC		06/30/2022	SINKING FUND PMT		2,500	2,500	2,444	2,483		17		17		2,500				66	09/03/2026	4.B FE
81759A-AB-6	SERVICE LOGIC (SABER)		11/29/2021	JP MORGAN CHASE		29,925	29,851	29,925	29,925						29,925					10/29/2027	4.B FE
81759A-AC-4	SERVICE LOGIC (SABER)		06/30/2022	SINKING FUND PMT		4,814	4,814	4,824	4,731		3		3		4,814				130	10/29/2027	4.B FE
82981M-AC-6	SITEL WORLDWIDE		06/30/2022	SINKING FUND PMT		3,250	3,250	3,234	3,230		20		20		3,250				72	08/28/2028	4.A FE
85350E-AB-2	STANDARD INDUSTRIES		06/22/2022	SINKING FUND PMT		7,809	7,809	7,829							7,809				69	09/22/2028	2.C FE
87583F-AK-4	TANK HOLDING CORP		04/28/2022	VARIOUS															4,708	03/26/2026	4.C FE
89334G-AX-2	TRANS UNION LLC		06/30/2022	SINKING FUND PMT		2,763	2,763	2,763	2,763						2,763				31	11/16/2026	3.B FE
89787R-AH-5	TRUGREEN LP		06/30/2022	SINKING FUND PMT		5,000	5,000	4,988	4,968		32		32		5,000				121	11/02/2027	4.B FE
90932R-AJ-3	UNITED AIRLINES		06/30/2022	SINKING FUND PMT		5,013	5,013	5,031	5,011		2		2		5,013				134	04/21/2028	3.B FE
92940K-AK-1	CITYMD (WP CITYMD)		06/30/2022	SINKING FUND PMT		2,500	2,500	2,503							2,500				33	12/22/2028	4.B FE
92943H-AB-5	WR GRACE HOLDINGS		06/30/2022	SINKING FUND PMT		2,075	2,075	2,070	2,064		11		11		2,075				47	09/22/2028	4.A FE
000000-00-0	ELEMENT MATERIALS (GREENROCK FINANCE)		06/30/2022	SINKING FUND PMT		2,598	2,598	2,598							2,598				37	06/28/2024	4.C FE
000000-00-0	COP COLLISIONRIGHT HOLDINGS, INC.		04/30/2022	SINKING FUND PMT		1,827,508	1,827,508	1,827,508	1,827,508						1,827,508				47,849	11/09/2025	3.B Z
000000-00-0	COP COLLISIONRIGHT HOLDINGS, INC.		04/14/2022	SINKING FUND PMT		981,768	981,768	981,768	981,768						981,768				25,735	11/09/2025	3.B Z
000000-00-0	COP COLLISIONRIGHT HOLDINGS, INC.		04/14/2022	SINKING FUND PMT		2,596,867	2,596,867	2,596,867	2,596,867						2,596,867				68,085	11/09/2025	3.B Z
000000-00-0	COP COLLISIONRIGHT HOLDINGS, INC.		04/14/2022	SINKING FUND PMT		1,586,301	1,586,301	1,586,301	1,586,301						1,586,301				40,851	11/09/2025	4.B Z
000000-00-0	AMERICAN AUTO AUCTION (XLERATE)		04/01/2022	VARIOUS		5,000	5,000	4,950			4		4		5,000				29	12/30/2027	4.C FE
000000-00-0	LIFE SCIENCE INT (CALIBRESCIENTIFIC)		06/30/2022	SINKING FUND PMT		11,031	11,031	11,031							11,031				89	06/10/2027	3.B Z
000000-00-0	ROAR 1 SPV FINANCE LLC		06/30/2022	VARIOUS		1,882,870	1,882,870	1,882,870	1,445,370						1,882,870				36,072	03/24/2025	5.B Z
000000-00-0	UNIRAC, INC.		06/30/2022	SINKING FUND PMT		53,928	53,928	53,928	53,928						53,928				2,853	06/25/2026	2.C Z
C2918P-AE-8	DHX MEDIA LTD		06/30/2022	VARIOUS		5,025	5,025	5,044							5,025				83	03/24/2028	4.B FE
C4953E-AD-7	KDC (KNOWLTON DEV CORP)		04/29/2022	SINKING FUND PMT		2,525	2,525	2,532	2,519		6		6		2,525				33	12/22/2025	4.C FE
C7052B-AH-7	GFL ENVIRONMENTAL		06/30/2022	VARIOUS		5,051	5,051	5,063							5,051				22	05/30/2025	3.C FE
000000-00-0	BELRON S.A.	C	06/30/2022	SINKING FUND PMT		5,038	5,038	5,050							5,038				30	04/13/2028	3.B FE
49865N-AT-7	KLOCKNER PENTAPLAST	C	06/30/2022	SINKING FUND PMT		2,513	2,513	2,509	2,497		15		15		2,513				30	02/12/2026	4.B FE
N7900L-AC-8	AMG ADVANCED METALLURGCIAL GROUP	C	06/30/2022	SINKING FUND PMT		2,500	2,500	2,484			18		18		2,500				51	11/30/2028	3.C FE
Q8800E-AD-8	COLONIAL FIRST (SUPERANNUATION)	C	06/30/2022	SINKING FUND PMT		2,500	2,500	2,509							2,500				42	12/01/2028	3.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						13,505,291	13,921,538	13,904,262	9,636,962		10,668		10,668		13,915,646		(410,355)	(410,355)	321,062	XXX	XXX
2509999997. Total - Bonds - Part 4						784,762,486	756,711,282	779,971,370	709,851,152		640,370		640,370		786,159,754		(8,640,031)	(8,640,031)	29,900,377	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						784,762,486	756,711,282	779,971,370	709,851,152		640,370		640,370		786,159,754		(8,640,031)	(8,640,031)	29,900,377	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													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							XXX													XXX	XXX
31338*-11-6	FED HOME LOAN BANK CHICAGO B-1		06/01/2022	EXCHANGE	144.572	14,457		14,457	14,457						14,457				307		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						14,457	XXX	14,457	14,457						14,457				307	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					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
12691#-10-5	CNO FINANCIAL INVESTMENTS CORP.		03/17/2022	RETURN OF CAPITAL	0.000	2,030		2,030	2,030						2,030						
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						2,030	XXX	2,030	2,030						2,030					XXX	XXX
5989999997. Total - Common Stocks - Part 4						16,487	XXX	16,487	16,487						16,487				307	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						16,487	XXX	16,487	16,487						16,487				307	XXX	XXX
5999999999. Total - Preferred and Common Stocks						16,487	XXX	16,487	16,487						16,487				307	XXX	XXX
6009999999 - Totals						784,778,973	XXX	779,987,857	709,867,639		640,370		640,370		786,176,241		(8,640,031)	(8,640,031)	29,900,684	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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/06/2021	07/01/2022	8,800	38,300,592	4,352.34	1,344,351			262,903		262,903	(1,081,448)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/06/2021	07/05/2022	4,000	17,374,160	4,343.54	634,157			173,358		173,358	(460,799)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	07/07/2021	07/06/2022	5,200	22,662,276	4,358.13	833,972			157,975		157,975	(675,997)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/08/2021	07/07/2022	3,500	15,122,870	4,320.82	581,474			239,987		239,987	(341,488)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/09/2021	07/08/2022	3,400	14,856,470	4,369.55	543,747			56,419		56,419	(487,327)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/09/2021	07/12/2022	1,400	6,546,582	4,676.13	57,709						(57,709)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/16/2021	07/14/2022	6,000	25,962,960	4,327.16	999,574			21,998		21,998	(977,576)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/16/2021	07/15/2022	4,000	17,481,720	4,370.43	541,971			679		679	(541,292)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	07/16/2021	07/15/2022	4,500	19,666,935	4,370.43	642,583			4,480		4,480	(638,103)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/19/2021	07/18/2022	1,000	4,258,490	4,258.49	183,967			59,090		59,090	(124,877)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/20/2021	07/19/2022	2,600	11,239,956	4,323.06	456,904			16,681		16,681	(440,224)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/21/2021	07/20/2022	2,000	8,717,380	4,358.69	346,952			139		139	(346,813)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	07/22/2021	07/21/2022	1,300	5,677,724	4,367.48	217,457			48		48	(217,409)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/03/2021	07/27/2022	1,100	4,865,465	4,423.15	186,347			11		11	(186,336)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/04/2021	07/29/2022	2,000	8,805,320	4,402.66	336,363			549		549	(335,814)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/16/2021	08/02/2022	4,000	17,918,840	4,479.71	256,452			4,681		4,681	(251,771)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/05/2021	08/03/2022	1,500	6,643,650	4,429.10	253,787			13		13	(253,774)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/06/2021	08/05/2022	13,500	59,893,020	4,436.52	2,263,956			144		144	(2,263,812)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/13/2021	08/11/2022	4,600	20,552,800	4,468.00	758,398						(758,398)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/13/2021	08/12/2022	4,000	18,050,720	4,512.68	561,181						(561,181)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	08/16/2021	08/15/2022	2,000	8,959,420	4,479.71	339,562			2		2	(339,561)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	08/17/2021	08/16/2022	3,000	13,344,240	4,448.08	512,419			12		12	(512,407)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/13/2021	08/16/2022	3,200	14,440,576	4,512.68	441,635			11,936		11,936	(429,699)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/18/2021	08/17/2022	3,400	14,960,918	4,400.27	595,445			244		244	(595,201)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	08/19/2021	08/18/2022	700	3,084,060	4,405.80	132,306			23		23	(132,283)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/20/2021	08/19/2022	6,500	28,870,855	4,441.67	1,177,931			33		33	(1,177,898)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/08/2021	08/26/2022	2,800	12,639,396	4,514.07	177,109			10,695		10,695	(166,413)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/03/2021	09/02/2022	14,700	66,670,821	4,535.43	2,560,160			9		9	(2,560,150)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/07/2021	09/06/2022	3,800	17,176,114	4,520.03	671,586			12		12	(671,574)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/08/2021	09/07/2022	3,000	13,542,210	4,514.07	552,522			21		21	(552,502)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/09/2021	09/08/2022	800	3,594,624	4,493.28	142,707			21		21	(142,686)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/10/2021	09/09/2022	1,100	4,904,438	4,458.58	200,101			84		84	(200,017)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/13/2021	09/12/2022	1,400	6,256,222	4,468.73	260,884			33		33	(260,852)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/14/2021	09/13/2022	2,300	10,219,015	4,443.05	429,199			128		128	(429,071)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/16/2021	09/14/2022	3,800	17,000,250	4,473.75	702,110			55		55	(702,056)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/15/2021	09/14/2022	3,500	15,839,285	4,525.51	550,454			4		4	(550,450)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/15/2021	09/15/2022	3,800	17,196,938	4,525.51	551,848			43,251		43,251	(508,597)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/17/2021	09/16/2022	10,000	44,329,900	4,432.99	1,912,835			1,838		1,838	(1,910,997)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/20/2021	09/19/2022	1,900	8,279,687	4,357.73	392,457			3,083		3,083	(389,374)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/21/2021	09/20/2022	2,100	9,143,799	4,354.19	428,844			3,302		3,302	(425,542)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	09/22/2021	09/21/2022	2,200	9,670,408	4,395.64	421,630			1,322		1,322	(420,307)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/13/2021	09/23/2022	4,800	20,946,240	4,363.80	299,775			61,433		61,433	(238,342)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	10/01/2021	09/26/2022	6,800	29,627,872	4,357.04	1,318,440			20,462		20,462	(1,297,978)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/04/2021	10/03/2022	1,100	4,730,506	4,300.46	223,280			15,075		15,075	(208,205)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/05/2021	10/04/2022	4,500	19,555,740	4,345.72	864,364			40,960		40,960	(823,403)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/06/2021	10/05/2022	3,000	13,090,650	4,363.55	602,170			13,559		13,559	(588,610)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/07/2021	10/06/2022	6,000	26,398,560	4,399.76	1,137,778			14,343		14,343	(1,123,435)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	10/11/2021	10/10/2022	1,000	4,361,190	4,361.19	185,351			3,219		3,219	(182,132)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/14/2021	10/12/2022	2,800	12,427,128	4,438.26	500,813			1,878		1,878	(498,935)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	11/09/2021	10/12/2022	600	2,937,654	4,896.09	41,043						(41,043)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/15/2021	10/14/2022	8,000	35,770,960	4,471.37	1,405,799			2,069		2,069	(1,403,730)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/15/2021	10/14/2022	3,600	16,161,336	4,489.26	516,819			79,936		79,936	(436,883)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/21/2021	10/14/2022	700	3,184,846	4,549.78	221,044			18,139		18,139	(202,905)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/15/2021	10/14/2022	4,500	20,221,785	4,493.73	730,398			651		651	(729,747)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/18/2021	10/17/2022	3,500	15,702,610	4,486.46	623,394			1,057		1,057	(622,337)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/22/2021	10/17/2022	2,000	9,089,800	4,544.90	131,006			21,066		21,066	(109,941)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	10/19/2021	10/18/2022	1,200	5,423,556	4,519.63	211,519			161		161	(211,357)						106/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/20/2021	10/19/2022	1,100	4,989,809	4,536.19	192,607			113		113	(192,494)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	10/21/2021	10/20/2022	1,000	4,549,780	4,549.78	176,076			74		74	(176,003)						107/102

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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	11/03/2021	10/27/2022	3,600	16,778,052	4,660.57	634,210			93		93	(634,117)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	11/04/2021	10/31/2022	6,000	28,080,360	4,680.06	1,067,054			120		120	(1,066,934)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/11/2021	10/31/2022	3,000	13,947,810	4,649.27	198,487			28,629		28,629	(169,858)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022	10,800	50,733,324	4,697.53	1,943,086			344		344	(1,942,742)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	11/08/2021	11/07/2022	700	3,291,190	4,701.70	130,989			17		17	(130,973)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	11/09/2021	11/08/2022	1,000	4,685,250	4,685.25	190,690			38		38	(190,652)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2022	6,000	28,097,100	4,682.85	1,101,406			144		144	(1,101,262)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	11/16/2021	11/14/2022	4,600	21,624,140	4,700.90	841,179			76		76	(841,103)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/15/2021	11/14/2022	4,500	21,283,335	4,729.63	717,522			31		31	(717,491)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	11/17/2021	11/15/2022	4,000	18,754,680	4,688.67	752,063			149		149	(751,914)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/15/2021	11/15/2022	3,500	16,553,705	4,729.63	511,289			60,685		60,685	(450,605)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	11/18/2021	11/16/2022	3,600	16,936,344	4,704.54	691,003			93		93	(690,910)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/19/2021	11/17/2022	5,000	23,489,800	4,697.96	964,256			144		144	(964,112)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	11/22/2021	11/18/2022	1,000	4,682,940	4,682.94	192,469			38		38	(192,431)						107/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	12/03/2021	11/25/2022	6,600	29,953,638	4,538.43	1,566,575			5,520		5,520	(1,561,055)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/17/2021	11/28/2022	4,000	18,482,560	4,620.64	271,890			54,036		54,036	(217,854)						104/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/06/2021	12/02/2022	6,300	28,927,521	4,591.67	1,420,341			5,302		5,302	(1,415,039)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	12/07/2021	12/05/2022	11,800	55,303,650	4,686.75	2,477,604			3,138		3,138	(2,474,466)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/08/2021	12/06/2022	900	4,231,089	4,701.21	186,591			207		207	(186,384)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/13/2021	12/09/2022	1,000	4,668,970	4,668.97	206,368			313		313	(206,055)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/14/2021	12/12/2022	3,800	17,609,542	4,634.09	825,888			1,506		1,506	(824,381)						105/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/15/2021	12/14/2022	4,500	21,406,275	4,756.95	886,983			397		397	(886,585)						104/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/16/2021	12/15/2022	4,200	19,608,414	4,668.67	874,535			1,463		1,463	(873,072)						104/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/15/2021	12/15/2022	3,500	16,649,325	4,756.95	545,524			78,921		78,921	(466,603)						104/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	12/17/2021	12/16/2022	9,000	41,585,760	4,620.64	1,958,689			4,912		4,912	(1,953,777)						104/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/20/2021	12/19/2022	1,500	6,852,030	4,568.02	342,602			1,515		1,515	(341,086)						104/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/21/2021	12/20/2022	2,000	9,298,460	4,649.23	437,028			921		921	(436,106)						104/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/22/2021	12/21/2022	700	3,287,592	4,696.56	147,942			197		197	(147,744)						104/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/07/2022	12/27/2022	3,500	16,369,605	4,677.03		242,455		52,109		52,109	(190,346)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	12/30/2021	12/28/2022	6,000	28,672,380	4,778.73	1,187,037			1,623		1,623	(1,185,413)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	01/03/2022	12/30/2022	4,000	19,186,240	4,796.56		775,124		880		880	(774,244)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/04/2022	01/03/2023	4,600	22,050,284	4,793.54		912,882		1,366		1,366	(911,516)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2023	4,000	18,784,200	4,696.05		822,748		3,184		3,184	(819,564)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/07/2022	01/06/2023	3,500	16,369,605	4,677.03		739,906		3,320		3,320	(736,586)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/12/2022	01/09/2023	2,500	11,815,875	4,726.35		163,114		34,852		34,852	(128,262)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	01/13/2022	01/10/2023	1,000	4,659,030	4,659.03		196,611		938		938	(195,673)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/14/2022	01/13/2023	11,000	51,291,350	4,662.85		2,326,063		10,636		10,636	(2,315,427)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/14/2022	01/13/2023	3,600	16,954,128	4,709.48		532,200		107,588		107,588	(424,612)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/01/2022	01/13/2023	1,300	5,909,618	4,545.86		446,168		94,856		94,856	(351,313)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	3,800	18,028,910	4,744.45		625,475		1,506		1,506	(623,969)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	01/18/2022	01/17/2023	1,800	8,238,798	4,577.11		389,695		3,828		3,828	(385,867)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	01/20/2022	01/18/2023	1,800	8,068,914	4,482.73		375,205		7,899		7,899	(367,305)						103/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	02/03/2022	01/23/2023	3,200	14,327,808	4,477.44		669,109		15,885		15,885	(653,224)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	02/10/2022	01/26/2023	4,800	21,619,584	4,504.08		305,966		104,688		104,688	(201,277)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	11,000	49,505,830	4,500.53		2,485,193		76,687		76,687	(2,408,506)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	02/07/2022	02/06/2023	3,800	17,038,706	4,483.87		829,785		29,994		29,994	(799,791)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/14/2022	02/09/2023	3,500	15,405,845	4,401.67		825,753		41,096		41,096	(784,657)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	02/15/2022	02/14/2023	3,500	15,695,680	4,484.48		760,529		23,938		23,938	(736,591)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/17/2022	02/15/2023	4,400	19,273,144	4,380.26		984,858		60,090		60,090	(924,767)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	02/15/2022	02/15/2023	3,400	15,247,232	4,484.48		496,582		173,479		173,479	(323,104)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	02/16/2022	02/16/2023	4,500	20,137,545	4,475.01		1,012,919		35,878		35,878	(977,041)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	02/18/2022	02/17/2023	4,600	20,004,802	4,348.87		1,076,258		77,501		77,501	(998,757)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	02/23/2022	02/21/2023	1,800	7,605,900	4,225.50		417,564		61,521		61,521	(356,043)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/10/2022	02/23/2023	3,500	14,908,320	4,259.52		205,180		111,014		111,014	(94,167)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	03/03/2022	02/24/2023	2,800	12,217,772	4,363.49		680,530		52,268		52,268	(628,262)						101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/21/2022	02/28/2023	1,900	9,154,333	4,818.07		99,172		1,563		1,563	(97,610)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/04/2022	03/02/2023	8,800	38,094,056	4,328.87		2,278,025		229,858		229,858	(2,048,166)						101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	03/07/2022	03/06/2023	3,000	12,603,270	4,201.09		772,580		141,209		141,209	(631,371)						101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	03/08/2022	03/07/2023	800	3,336,560	4,170.70		213,206		44,077		44,077	(169,129)						101/102

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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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	03/09/2022	03/08/2023	2,000	8,555,760	4,277.88		510,779		70,188		70,188	(440,591)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	03/11/2022	03/10/2023	3,500	14,715,085	4,204.31		869,662		148,807		148,807	(720,854)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	03/14/2022	03/13/2023	3,000	12,519,330	4,173.11		783,710		146,488		146,488	(637,223)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	03/15/2022	03/14/2023	1,600	6,819,920	4,262.45		417,379		53,833		53,833	(363,546)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	03/15/2022	03/14/2023	3,900	16,656,783	4,270.97		999,076		125,551		125,551	(873,524)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/16/2022	03/15/2023	4,000	17,431,440	4,357.86		988,363		92,792		92,792	(895,571)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/15/2022	03/15/2023	3,500	14,918,575	4,262.45		490,883		254,803		254,803	(236,079)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	04/04/2022	03/15/2023	800	3,666,112	4,582.64		159,842		6,681		6,681	(153,161)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/17/2022	03/16/2023	4,400	19,411,348	4,411.67		1,063,742		76,522		76,522	(987,220)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	03/18/2022	03/17/2023	6,000	26,778,720	4,463.12		1,408,561		85,551		85,551	(1,323,009)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/25/2022	03/17/2023	3,300	14,992,098	4,543.06		225,997		83,803		83,803	(142,194)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/21/2022	03/20/2023	1,800	8,030,124	4,461.18		417,566		27,510		27,510	(390,056)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/24/2022	03/22/2023	800	3,616,128	4,520.16		180,083		9,447		9,447	(170,637)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	03/25/2022	03/24/2023	1,300	5,905,978	4,543.06		294,118		14,888		14,888	(279,229)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	10,000	45,458,600	4,545.86		2,245,655		127,913		127,913	(2,117,742)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/31/2022	03/31/2023	4,000	18,121,640	4,530.41		263,852		102,838		102,838	(161,014)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	04/05/2022	04/04/2023	4,300	19,458,016	4,525.12		885,340		71,252		71,252	(814,088)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/06/2022	04/05/2023	6,000	26,886,900	4,481.15		1,411,562		114,940		114,940	(1,296,622)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023	1,300	5,850,273	4,500.21		303,044		23,502		23,502	(279,542)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/13/2022	04/06/2023	3,000	13,339,770	4,446.59		192,369		85,518		85,518	(106,851)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/08/2022	04/10/2023	2,200	9,874,216	4,488.28		501,116		43,867		43,867	(457,249)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/14/2022	04/12/2023	11,000	48,318,490	4,392.59		2,517,393		293,098		293,098	(2,224,296)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/14/2022	04/13/2023	4,000	17,833,920	4,458.48		769,582		76,523		76,523	(693,059)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	04/18/2022	04/14/2023	2,800	12,296,732	4,391.69		660,335		75,741		75,741	(584,593)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/14/2022	04/14/2023	3,500	15,527,820	4,436.52		500,341		219,121		219,121	(281,221)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/20/2022	04/14/2023	1,000	4,472,830	4,472.83		392,926		133,324		133,324	(259,603)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	04/20/2022	04/19/2023	1,000	4,459,450	4,459.45		229,216		21,711		21,711	(207,505)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/02/2022	04/21/2023	4,000	16,621,520	4,155.38		226,412		149,953		149,953	(76,459)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	04/28/2022	04/25/2023	1,000	4,287,500	4,287.50		256,393		46,962		46,962	(209,431)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/29/2022	04/28/2023	1,000	4,131,930	4,131.93		252,874		80,673		80,673	(172,201)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/02/2022	05/01/2023	3,300	13,712,754	4,155.38		872,131		250,076		250,076	(622,056)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/03/2022	05/02/2023	2,100	8,768,508	4,175.48		530,495		152,712		152,712	(377,783)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/04/2022	05/03/2023	800	3,440,136	4,300.17		207,440		38,965		38,965	(168,475)						101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	05/05/2022	05/04/2023	3,000	12,440,610	4,146.87		761,365		240,872		240,872	(520,493)						101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/06/2022	05/05/2023	6,900	28,451,046	4,123.34		1,832,247		598,463		598,463	(1,233,784)						101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	05/10/2022	05/08/2023	900	3,600,945	4,001.05		239,823		112,089		112,089	(127,734)						101/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	05/11/2022	05/09/2023	1,000	3,935,180	3,935.18		251,458		144,687		144,687	(106,772)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/17/2022	05/09/2023	3,000	12,266,550	4,088.85		165,489		120,848		120,848	(44,641)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/12/2022	05/10/2023	1,400	5,502,112	3,930.08		359,838		200,156		200,156	(159,682)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	05/13/2022	05/11/2023	5,000	20,119,450	4,023.89		1,255,454		571,981		571,981	(683,473)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	05/13/2022	05/12/2023	3,800	15,509,434	4,081.43		839,464		361,471		361,471	(477,993)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/16/2022	05/15/2023	4,300	17,234,443	4,008.01		1,059,918		515,565		515,565	(544,353)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/13/2022	05/15/2023	4,100	16,662,933	4,064.13		489,880		367,434		367,434	(122,446)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	05/17/2022	05/16/2023	1,800	7,359,930	4,088.85		446,748		169,720		169,720	(277,028)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	05/19/2022	05/17/2023	1,500	5,851,185	3,900.79		372,720		229,978		229,978	(142,742)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023	4,500	17,556,120	3,901.36		1,116,569		705,335		705,335	(411,235)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/23/2022	05/22/2023	1,800	7,152,750	3,973.75		448,477		245,166		245,166	(203,312)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/25/2022	05/23/2023	800	3,182,984	3,978.73		199,573		108,430		108,430	(91,143)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	05/26/2022	05/24/2023	700	2,840,488	4,057.84		172,134		79,775		79,775	(92,358)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/03/2022	05/25/2023	3,000	12,325,620	4,108.54		166,359		119,104		119,104	(47,255)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	3,900	16,217,136	4,158.24		958,433		354,004		354,004	(604,429)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	05/31/2022	05/30/2023	1,800	7,437,870	4,132.15		442,553		174,171		174,171	(268,382)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/01/2022	05/31/2023	2,000	8,202,460	4,101.23		497,889		209,265		209,265	(288,624)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/03/2022	06/02/2023	5,600	23,007,824	4,108.54		1,360,913		583,622		583,622	(777,291)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	06/06/2022	06/05/2023	4,300	17,722,149	4,121.43		1,040,290		449,048		449,048	(591,242)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2023	4,200	17,286,234	4,115.77		1,007,787		452,025		452,025	(555,763)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	2,100	8,191,806	3,900.86		521,818		373,818		373,818	(148,000)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/13/2022	06/12/2023	2,800	10,498,964	3,749.63		713,930		696,081		696,081	(17,848)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	06/14/2022	06/13/2023	3,600	13,447,728	3,735.48		915,790		923,833		923,833	8,042						102/102

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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)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2023	1,400	5,305,986	3,789.99		345,950		323,790		323,790	(22,160)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2023	3,500	13,371,085	3,820.31		809,163		752,059		752,059	(57,104)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	06/16/2022	06/15/2023	800	2,933,416	3,666.77		196,832		235,716		235,716	38,884						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/15/2022	06/15/2023	4,800	18,191,952	3,789.99		565,982		550,409		550,409	(15,574)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	6,900	25,356,396	3,674.84		1,655,773		2,002,655		2,002,655	346,882						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	06/21/2022	06/20/2023	2,400	9,035,496	3,764.79		576,465		597,562		597,562	21,097						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CREDIT SUISSE E58DKGMJYYYJLN8C3868	06/22/2022	06/21/2023	1,600	6,015,824	3,759.89		385,614		403,677		403,677	18,063						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/27/2022	06/21/2023	6,100	23,790,671	3,900.11		1,433,388		1,164,016		1,164,016	(269,372)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	06/24/2022	06/23/2023	3,000	11,735,220	3,911.74		726,410		561,649		561,649	(164,761)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	06/28/2022	06/26/2023	2,200	8,407,410	3,821.55		510,330		502,480		502,480	(7,850)						102/102
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	06/29/2022	06/27/2023	3,000	11,456,490	3,818.83		725,196		691,625		691,625	(33,570)						102/102
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										57,808,019	70,257,113		23,421,863	XXX	23,421,863	(104,643,269)					XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										57,808,019	70,257,113		23,421,863	XXX	23,421,863	(104,643,269)					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										57,808,019	70,257,113		23,421,863	XXX	23,421,863	(104,643,269)					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										57,808,019	70,257,113		23,421,863	XXX	23,421,863	(104,643,269)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							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)
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										57,808,019	70,257,113		23,421,863	XXX	23,421,863	(104,643,269)					XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other														XXX							XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										57,808,019	70,257,113		23,421,863	XXX	23,421,863	(104,643,269)					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

NONE

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

NONE

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		3,339,826		3,339,826	3,339,826		3,339,826		
BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	Y	Y			3,011,281		3,011,281	3,011,281		3,011,281		
CIBC	2IGI19DL77OX0HC3ZE78	Y	Y			603,008		603,008	603,008		603,008		
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y			820,030		820,030	820,030		820,030		
RBC CAPITAL	ES7IP3U3RHIGC71XBU11	Y	Y			4,434,783		4,434,783	4,434,783		4,434,783		
TRUIST BANK	JJKC32MCHWDI71265Z06	Y	N			6,584,377		6,584,377	6,584,377		6,584,377		
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y			4,628,559		4,628,559	4,628,559		4,628,559		
0299999999. Total NAIC 1 Designation						20,082,037		20,082,037	20,082,037		20,082,037		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals						23,421,863		23,421,863	23,421,863		23,421,863		
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						23,421,863							

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
ABN AMRO Clearing	Chicago, IL					27,386,737	26,498,843	25,767,316	XXX
The Bank of New York Mellon	New York, NY					(48,508,266)	(42,797,724)	5,836,057	XXX
Federal Home Loan Bank of Chicago	Chicago, IL					1,540,861	10,684,710	2,489,489	XXX
JPMorgan Chase Bank	New York, NY					11,685,821	6,515,393	13,284,727	XXX
KeyBank National Association	Cleveland, OH					4,336,899	6,492,944	5,054,401	XXX
The Northern Trust Company	Chicago, IL		0.070	38,238		51,641,414	44,475,955	33,521,858	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	38,238		48,083,465	51,870,120	85,953,848	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	38,238		48,083,465	51,870,120	85,953,848	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	38,238		48,083,465	51,870,120	85,953,848	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								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE		06/30/2022	0.000		147,184,362	86,092	17,683
8309999999. Subtotal - All Other Money Market Mutual Funds						147,184,362	86,092	17,683
8609999999 - Total Cash Equivalents						147,184,362	86,092	17,683