QUARTERLY STATEMENT

OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER
ENDED MARCH 31, 2022

LIFE AND ACCIDENT AND HEALTH

2022

8772620222010010 1

LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

NAIC Group Code 4932 (Current) 4932 (Prior) NAIC Company Code 87726 Employer's ID Number 06-0566090

Organized under the Laws of Delaware State of Domicile or Port of Entry Delaware

Country of Domicile United States of America

Incorporated/Organized 06/17/1863 Commenced Business 04/01/1864

Statutory Home Office 1209 Orange Street (Street and Number) Wilmington, DE 19801 (City or Town, State and Zip Code)

Main Administrative Office 11225 North Community House Road (Street and Number)
Charlotte, NC 28277 (City or Town, State and Zip Code) 800-882-1292 (Area Code) (Telephone Number)

Mail Address 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number or P.O. Box) Temple Terrace, FL 33637 (City or Town, State and Zip Code)

Primary Location of Books and Records 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number)
Temple Terrace, FL 33637 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Timothy Lashoan Shaw (Name) 980-949-4100 (Area Code) (Telephone Number)

tshaw1@brighthousefinancial.com (Email Address) 813-615-9468 (Fax Number)

OFFICERS

Chairman of the Board, President and Chief Executive Officer	ERIC THOMAS STEIGERWALT	Vice President and Secretary	JACOB MOISHE JENKELOWITZ
Vice President and Chief Financial Officer	EDWARD ALLEN SPEHAR	Vice President and Treasurer	JANET MARIE MORGAN

OTHER

GIANNA HELENE FIGARO-STERLING Vice President and Controller	TYLER SCOTT GATES Vice President and Appointed Actuary	KRISTINE HOOK TOSCANO Vice President and Chief Accounting Officer

DIRECTORS OR TRUSTEES

MYLES JOSEPH LAMBERT	DAVID ALAN ROSENBAUM #	JOHN LLOYD ROSENTHAL
EDWARD ALLEN SPEHAR		ERIC THOMAS STEIGERWALT

State of North Carolina
County of Mecklenburg } 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 there from for the period ended, and have been completed in accordance with the NAIC Quarterly 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.

GIANNA HELENE FIGARO-STERLING
Vice President and Controller

JANET MARIE MORGAN
Vice President and Treasurer

Subscribed and sworn to before me this

27 day of April, 2022.

Notary for Figaro-Sterling & Morgan

AMY NORRIS NOTARY PUBLIC CABARRUS COUNTY, N.C. MY COMMISSION EXPIRES 11/12/25

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	51,686,848,358	0	51,686,848,358	50,808,796,427
2.	Stocks:				
	2.1 Preferred stocks	47,121,643	0	47,121,643	62,222,020
	2.2 Common stocks	399,796,547	3,367,031	396,429,516	449,270,231
3.	Mortgage loans on real estate:				
	3.1 First liens	12,871,498,534	0	12,871,498,534	12,271,807,385
	3.2 Other than first liens	41,329,114	0	41,329,114	41,327,992
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	154,307	0	154,307	1,201,832
5.	Cash ($ 1,717,610,990), cash equivalents ($ 460,408,937) and short-term investments ($ 105,240,546)	2,283,260,473	0	2,283,260,473	3,140,991,438
6.	Contract loans (including $ 0 premium notes)	876,045,204	0	876,045,204	868,718,460
7.	Derivatives	1,903,563,109	0	1,903,563,109	2,685,260,557
8.	Other invested assets	4,744,065,866	5,410,774	4,738,655,092	4,457,717,457
9.	Receivables for securities	161,037,174	0	161,037,174	158,642,034
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	9,629,900	0	9,629,900	9,582,138
12.	Subtotals, cash and invested assets (Lines 1 to 11)	75,024,350,229	8,777,805	75,015,572,424	74,955,537,971
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	492,936,472	0	492,936,472	461,172,617
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	78,441,518	8,483,032	69,958,486	53,394,372
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	54,946,546	0	54,946,546	55,984,006
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	475,250,174	0	475,250,174	323,277,791
	16.2 Funds held by or deposited with reinsured companies	65,298	0	65,298	23,316
	16.3 Other amounts receivable under reinsurance contracts	798,797,883	0	798,797,883	542,542,322
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	23,811,003	0	23,811,003	0
18.2	Net deferred tax asset	1,902,061,937	1,602,936,912	299,125,025	526,194,302
19.	Guaranty funds receivable or on deposit	13,358,553	0	13,358,553	13,980,456
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	49,616,965	0	49,616,965	58,358,277
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	142,326,797	3,391,407	138,935,390	52,819,567
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	79,055,963,375	1,623,589,156	77,432,374,219	77,043,284,997
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	116,624,705,043	0	116,624,705,043	123,918,969,339
28.	Total (Lines 26 and 27)	195,680,668,418	1,623,589,156	194,057,079,262	200,962,254,336
	DETAILS OF WRITE-INS				
1101.	Deposits in connection with investments	9,629,900	0	9,629,900	9,582,138
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	9,629,900	0	9,629,900	9,582,138
2501.	Miscellaneous	130,956,721	3,391,407	127,565,314	31,439,918
2502.	Receivable from third party administrator	11,370,076	0	11,370,076	21,379,649
2503.		0	0	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	142,326,797	3,391,407	138,935,390	52,819,567

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 43,809,607,304 less $ 0 included in Line 6.3 (including $ 17,019,474 Modco Reserve)	43,809,607,304	42,692,956,924
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	65,550,799	59,640,749
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	9,269,167,852	7,991,059,839
4.	Contract claims:		
	4.1 Life	317,152,239	268,515,050
	4.2 Accident and health	722,680	695,915
5.	Policyholders' dividends/refunds to members $ (10,346,281) and coupons $ 0 due and unpaid	(10,346,281)	(12,966,935)
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	5,423,957	5,370,131
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 34,425 accident and health premiums	2,046,762	1,617,751
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ (27,018,484) assumed and $ 1,236,095,267 ceded	1,209,076,783	999,120,053
	9.4 Interest Maintenance Reserve	618,389,282	642,008,990
10.	Commissions to agents due or accrued-life and annuity contracts $ 40,372,656 , accident and health $ 0 and deposit-type contract funds $ 0	40,372,656	43,173,681
11.	Commissions and expense allowances payable on reinsurance assumed	29,083,299	29,193,214
12.	General expenses due or accrued	17,674,041	20,880,490
13.	Transfers to Separate Accounts due or accrued (net) (including $ (457,969,158) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(375,597,413)	246,320,166
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	19,091,720	24,192,870
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	42,436,134
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	2,740,638	2,905,364
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,307,826	4,545,798
18.	Amounts held for agents' account, including $ 278,335 agents' credit balances	278,335	281,579
19.	Remittances and items not allocated	97,145,052	92,600,128
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,530,793,939	1,497,425,251
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	172,262,312	220,867,388
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	6,488,805,252	7,034,089,689
	24.08 Derivatives	1,698,345,741	1,412,489,293
	24.09 Payable for securities	280,360,269	294,184,834
	24.10 Payable for securities lending	5,168,373,965	4,611,140,275
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	891,222,063	1,441,229,259
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	71,350,051,072	69,665,973,880
27.	From Separate Accounts Statement	115,936,777,417	123,533,617,266
28.	Total liabilities (Lines 26 and 27)	187,286,828,489	193,199,591,146
29.	Common capital stock	75,000,000	75,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	811,670,000	811,670,000
33.	Gross paid in and contributed surplus	4,935,279,527	4,935,279,527
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	948,301,246	1,940,713,663
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 687,927,626 in Separate Accounts Statement)	6,695,250,773	7,687,663,190
38.	Totals of Lines 29, 30 and 37	6,770,250,773	7,762,663,190
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	194,057,079,262	200,962,254,336
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	725,726,894	1,310,975,510
2502.	Miscellaneous	113,932,483	114,824,707
2503.	Derivative instruments expense payable	51,562,686	15,429,042
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	891,222,063	1,441,229,259
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,974,524,102	2,068,865,325	9,077,012,755
2.	Considerations for supplementary contracts with life contingencies	42,552,924	58,471,474	230,702,047
3.	Net investment income	718,654,826	653,394,263	2,878,318,649
4.	Amortization of Interest Maintenance Reserve (IMR)	7,940,798	8,075,676	33,282,357
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	352,910,754	(308,662,606)	(1,413,864,388)
6.	Commissions and expense allowances on reinsurance ceded	41,531,924	311,767,486	437,425,869
7.	Reserve adjustments on reinsurance ceded	(33,134,998)	(61,334,467)	(265,511,359)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	542,134,183	561,905,432	2,401,408,188
	8.2 Charges and fees for deposit-type contracts	0	508	2,748
	8.3 Aggregate write-ins for miscellaneous income	138,659,438	152,470,751	607,934,679
9.	Totals (Lines 1 to 8.3)	3,785,773,951	3,444,953,842	13,986,711,545
10.	Death benefits	362,112,793	299,328,739	1,076,929,133
11.	Matured endowments (excluding guaranteed annual pure endowments)	628,769	78,529	1,254,230
12.	Annuity benefits	741,221,264	803,422,243	3,160,175,768
13.	Disability benefits and benefits under accident and health contracts	2,196,722	2,221,074	8,710,356
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	2,429,040,209	2,668,820,551	10,995,011,624
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	38,414,511	21,812,500	115,425,565
18.	Payments on supplementary contracts with life contingencies	38,886,821	35,031,922	145,533,528
19.	Increase in aggregate reserves for life and accident and health contracts	1,122,560,430	(1,994,477,410)	(1,868,436,403)
20.	Totals (Lines 10 to 19)	4,735,061,519	1,836,238,148	13,634,603,801
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	204,534,124	209,775,895	887,068,708
22.	Commissions and expense allowances on reinsurance assumed	20,068,439	20,324,959	85,073,577
23.	General insurance expenses and fraternal expenses	231,666,856	246,427,139	1,095,669,952
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,525,647	18,053,685	59,574,038
25.	Increase in loading on deferred and uncollected premiums	(2,402,775)	2,100,741	6,373,363
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(954,404,801)	(1,047,941,951)	(3,864,473,279)
27.	Aggregate write-ins for deductions	57,049,206	314,971,473	677,768,095
28.	Totals (Lines 20 to 27)	4,309,098,215	1,599,950,089	12,581,658,255
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(523,324,264)	1,845,003,753	1,405,053,290
30.	Dividends to policyholders and refunds to members	1,201,166	1,124,868	4,920,268
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(524,525,430)	1,843,878,885	1,400,133,022
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(66,918,306)	5,920,607	(75,815,311)
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)	(457,607,124)	1,837,958,278	1,475,948,333
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 5,585,148 (excluding taxes of $ (4,167,811) transferred to the IMR)	127,910,146	(942,479,678)	(1,631,689,383)
35.	Net income (Line 33 plus Line 34)	(329,696,978)	895,478,600	(155,741,050)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	7,762,663,190	7,409,758,827	7,409,758,827
37.	Net income (Line 35)	(329,696,978)	895,478,600	(155,741,050)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (181,652,777)	(758,428,238)	(837,084,614)	1,158,391,219
39.	Change in net unrealized foreign exchange capital gain (loss)	5,296,637	(2,772,943)	(26,850,414)
40.	Change in net deferred income tax	52,643,277	(158,863,116)	115,904,951
41.	Change in nonadmitted assets	(339,488,487)	155,305,256	227,329,062
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(33,368,688)	(191,439,450)	(483,700,893)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(5,787,626)	(339,528,457)	(1,440,882,862)
47.	Other changes in surplus in Separate Accounts Statement	(50,335,201)	309,029,508	1,457,789,200
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(18,963,298)	(18,921,820)	(75,687,279)
52.	Dividends to stockholders	0	0	(550,000,000)
53.	Aggregate write-ins for gains and losses in surplus	485,716,185	800,316,346	126,352,429
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(992,412,417)	611,519,310	352,904,363
55.	Capital and surplus, as of statement date (Lines 36 + 54)	6,770,250,773	8,021,278,137	7,762,663,190
	DETAILS OF WRITE-INS			
08.301.	Management and service fee income	108,853,029	116,327,008	473,810,503
08.302.	Rider benefits	15,046,575	14,630,531	60,198,887
08.303.	Contract surrender charges	9,413,603	11,185,459	35,172,982
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	5,346,231	10,327,753	38,752,307
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	138,659,438	152,470,751	607,934,679
2701.	Interest credited to reinsurers	208,203,145	275,551,044	1,132,785,885
2702.	Reserves transferred under reinsurance agreements	(204,500,903)	(236,031,431)	(932,089,734)
2703.	Realized gain/(loss) on funds withheld on derivatives	53,951,301	2,737,389	194,616,662
2798.	Summary of remaining write-ins for Line 27 from overflow page	(604,337)	272,714,471	282,455,282
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	57,049,206	314,971,473	677,768,095
5301.	Unrealized change on funds withheld on derivatives	485,716,185	800,316,346	346,209,186
5302.	Prior period adjustments-valuation system conversion	0	0	(216,277,529)
5303.	Prior period adjustment - commission expense	0	0	(3,579,228)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	485,716,185	800,316,346	126,352,429

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	2,129,889,710	2,731,412,103	10,090,218,742
2.	Net investment income	644,610,719	571,080,231	2,718,252,717
3.	Miscellaneous income	404,832,269	89,584,902	3,076,963,737
4.	Total (Lines 1 to 3)	3,179,332,698	3,392,077,236	15,885,435,196
5.	Benefit and loss related payments	3,694,157,863	3,448,772,969	16,233,683,865
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(932,058,880)	(802,286,566)	(3,866,290,966)
7.	Commissions, expenses paid and aggregate write-ins for deductions	292,619,594	992,009,713	1,892,577,537
8.	Dividends paid to policyholders	(1,473,314)	(2,030,980)	4,597,465
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	746,168	(19,375,127)	46,801,087
10.	Total (Lines 5 through 9)	3,053,991,431	3,617,090,009	14,311,368,988
11.	Net cash from operations (Line 4 minus Line 10)	125,341,267	(225,012,773)	1,574,066,208
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,545,439,302	1,960,390,863	9,517,353,362
	12.2 Stocks	22,673,754	32,341,841	117,066,769
	12.3 Mortgage loans	281,520,184	773,195,395	1,885,526,977
	12.4 Real estate	1,394,662	182,584	1,156,188
	12.5 Other invested assets	36,627,619	23,612,924	144,891,469
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(157,043)	110,935	(680,057)
	12.7 Miscellaneous proceeds	324,468,061	684,500,528	306,128,480
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,211,966,539	3,474,335,070	11,971,443,188
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,192,675,328	2,182,272,130	14,344,403,474
	13.2 Stocks	20,944,731	7,418,573	55,857,665
	13.3 Mortgage loans	885,082,201	268,003,024	4,040,311,461
	13.4 Real estate	0	0	0
	13.5 Other invested assets	269,024,102	199,865,819	814,146,985
	13.6 Miscellaneous applications	600,154,907	2,078,826,131	1,772,042,739
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,967,881,269	4,736,385,677	21,026,762,324
14.	Net increase (or decrease) in contract loans and premium notes	7,326,744	(40,247,079)	(15,028,482)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,763,241,474)	(1,221,803,528)	(9,040,290,654)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,278,108,013	(25,737,993)	5,575,315,494
	16.5 Dividends to stockholders	0	0	550,000,000
	16.6 Other cash provided (applied)	502,061,229	(147,218,152)	1,293,309,630
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,780,169,242	(172,956,145)	6,318,625,124
	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)	(857,730,965)	(1,619,772,446)	(1,147,599,322)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,140,991,438	4,288,590,760	4,288,590,760
	19.2 End of period (Line 18 plus Line 19.1)	2,283,260,473	2,668,818,314	3,140,991,438

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

20.0001.	Bonds, asset in kind transfer out	746,676,944	751,561,380	1,610,918,673
20.0002.	Interest credited to reinsurers, asset in kind transfer	242,466,474	183,986,747	882,723,616
20.0003.	Death Benefits, asset in kind transfer	132,258,018	85,967,630	373,689,776
20.0004.	Prior period adjustments-tax provision	129,114,429	0	92,030,290
20.0005.	Reinsurance settlement to premiums ceded, asset in kind transfer	87,379,347	619,153,108	818,612,365
20.0006.	Funds held under coinsurance, asset in kind transfer	34,749,055	204,422,586	101,506,721
20.0007.	Security exchanges	22,997,091	137,786,064	270,624,128
20.0008.	Commission, asset in Kind transfer	13,919,929	283,724,361	326,465,662
20.0009.	Rider Benefits, asset in kind transfer	9,362,595	9,053,356	36,167,494
20.0010.	Capitalized interest on bonds	6,992,212	7,140,059	29,487,373

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

20.0011. Transfer of assets from OIA to Stocks	5,989,454	16,243,715	73,491,593
20.0012. General expenses, asset in kind transfer	5,907,660	5,894,863	23,637,614
20.0013. Other invested assets underlying asset sold and reinvested	4,654,393	4,319,249	17,216,701
20.0014. Surrenders, asset in kind transfer	2,925,155	2,164,532	11,867,255
20.0015. Bonds, asset in kind transfer in	0	46,809,930	232,633,417
20.0016. Segmentation internal asset transfer	0	0	627,497,257
20.0017. Prior period adjustments-Shield Prophet Conversion	0	0	216,277,528
20.0018. Non-cash contribution presented as purchases	0	0	14,128,634

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	478,036,133	503,473,638	2,053,287,859
3.	Ordinary individual annuities	1,682,499,008	1,725,157,341	7,516,612,178
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	10,086,350	34,395,699	52,349,231
7.	A & H - group	152,269	197,651	661,808
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	47,858,666	48,159,549	205,187,358
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	2,218,632,426	2,311,383,878	9,828,098,434
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	2,218,632,426	2,311,383,878	9,828,098,434
14.	Deposit-type contracts	804,924	0	445,772
15.	Total (Lines 13 and 14)	2,219,437,350	2,311,383,878	9,828,544,206
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

Brighthouse Life Insurance Company (the "Company") presents the accompanying financial statements on the basis of accounting practices prescribed or permitted ("DE SAP") by the State of Delaware ("Delaware") Department of Insurance (the "Department").

The Department recognizes only the statutory accounting practices prescribed or permitted by Delaware in determining and reporting the financial condition and results of operations of an insurance company, in determining its solvency under the Delaware Insurance Law. In 2001, the National Association of Insurance Commissioners ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") was adopted as a component of DE SAP.

Delaware has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, none of which affect the financial statements of the Company. A reconciliation of the Company's net income (loss) and capital and surplus between DE SAP and NAIC SAP is as follows:

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Three Months Ended March 31, 2022	For the Year Ended December 31, 2021
Net income (loss), DE SAP				$ (329,696,978)	$ (155,741,050)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (329,696,978)	$ (155,741,050)

	March 31, 2022	December 31, 2021
Statutory capital and surplus, DE SAP	$ 6,770,250,773	$ 7,762,663,190
State prescribed practices: NONE	—	—
State permitted practices: NONE	—	—
Statutory capital and surplus, NAIC SAP	$ 6,770,250,773	$ 7,762,663,190

[1] Statement of Statutory Accounting Principles ("SSAP")

B. No significant change.

C. Accounting Policy

(1) No significant change.

(2) Bonds not backed by other loans are generally stated at amortized cost unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Bonds not backed by other loans are amortized using the constant yield method.

(3-5) No significant change.

(6) Loan-backed and structured securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The retrospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an other-than-temporary impairment ("OTTI").

(7-13) No significant change.

D. Going Concern

Management does not have any substantial doubt about the Company's ability to continue as a going concern.

2. *Accounting Changes and Corrections of Errors*

No significant change.

3. *Business Combinations and Goodwill*

No significant change.

4. *Discontinued Operations*

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

5. Investments

A-C. No significant change.

D. Loan-backed Securities

(1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.

(2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the three months ended March 31, 2022.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the three months ended March 31, 2022.

c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).

(3) The loan-backed securities for which an OTTI has been recognized during the three months ended March 31, 2022, measured as the difference between amortized cost and estimated present value of projected future cash flows to be collected, were as follows:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Estimated Fair Value at Time of OTTI	Date of Financial Statement Where Reported
61745MQE6	$ 734,972	$ 577,507	$ 157,465	$ 577,507	$ 745,877	3/31/2022

The recognized OTTI shown above is all noninterest related.

(4) At March 31, 2022, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	313,622,400
2. 12 Months or Longer	$	58,025,825

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

1. Less than 12 Months	$	8,543,537,285
2. 12 Months or Longer	$	645,265,704

(5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed and structured securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed or structured securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

E. Repurchase Agreements and/or Securities Lending Transactions

(1-2) No significant change.

(3) Collateral received

The Company participates in a securities lending program as discussed in Note 17.

NOTES TO THE FINANCIAL STATEMENTS

a. The aggregate amount of collateral received as of March 31, 2022, was as follows:

1.

Securities Lending	Fair Value
Open[(1)]	$ 1,159,409,608
30 days or less	2,256,923,731
31 to 60 days	1,036,468,725
61 to 90 days	150,114,500
Greater than 90 days	564,886,760
Sub Total	$ 5,167,803,324
Securities received	—
Total collateral received	$ 5,167,803,324

(1) The related loaned security could be returned to the Company on the next business day requiring the Company to immediately return the cash collateral.

2. The Company did not have any cash collateral received from dollar repurchase agreements.

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

c. No significant change.

(4) No significant change.

(5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of March 31, 2022 was as follows:

1.

Securities Lending	Amortized Cost	Fair Value
Open	$ 48,310,897	$ 48,310,897
30 days or less	13,699,800	13,699,800
31 to 60 days	63,084,948	63,085,758
61 to 90 days	—	—
91 to 120 days	—	—
121 to 180 days	—	—
181 to 365 days	46,094,952	46,173,462
1 to 2 years	513,757,276	507,059,994
2 to 3 years	386,793,749	380,273,619
Greater than 3 years	4,179,740,813	4,037,896,941
Total Bonds	5,251,482,435	5,096,500,471
Additional collateral reinvested		
Preferred stocks	6,000,000	6,000,000
Derivatives	36,791,008	36,791,008
Cash	72,080,976	72,080,976
Payables, receivables and all other, net	(9,845,733)	(9,845,733)
Total other	105,026,251	105,026,251
Security collateral received	—	—
Grand total reinvestment portfolio	$ 5,356,508,686	$ 5,201,526,722
Portion of reinvestment portfolio invested in U.S.		
Treasury securities, agency securities and certain agency RMBS	$ 2,913,810,969	$ 2,796,585,371

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. The bonds within the reinvestment programs consist principally of U.S. government and agency securities, agency RMBS, ABS, non-agency RMBS, CMBS and U.S. and foreign corporate securities. If the securities on loan or the structured securities or corporate securities within the reinvestment portfolio become less liquid, the Company has U.S government and agency securities within the reinvestment portfolio and the liquidity resources of most of its General Account available to meet any potential cash demand when securities are returned to the Company.

NOTES TO THE FINANCIAL STATEMENTS

(6-7) No significant change.

F-I. Repurchase and Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing and as a Sale

The Company did not have any repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale during the three months ended March 31, 2022.

J-K. No significant change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of March 31, was as follows:

	Gross Restricted									Percentage	
	2022										
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [a]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [b]	March 31, 2022 (1 plus 3)	December 31, 2021	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
Collateral held under security lending agreements	4,503,754,900	—	—	—	4,503,754,900	3,575,300,694	928,454,206	—	4,503,754,900	2.30	2.32
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	—	—
Federal Home Loan Bank ("FHLB") capital stock	88,700,000	—	—	—	88,700,000	69,950,000	18,750,000	—	88,700,000	0.05	0.05
On deposit with states	7,215,379	—	—	—	7,215,379	7,215,696	(317)	—	7,215,379	—	—
On deposit with other regulatory bodies	31,595,619	—	—	—	31,595,619	31,595,619	—	—	31,595,619	0.02	0.02
Pledged collateral to FHLB (including assets backing funding agreements	3,788,174,006	—	—	—	3,788,174,006	3,247,027,985	541,146,021	—	3,788,174,006	1.94	1.95
Pledged as collateral not captured in other categories	1,875,399,430	742,797	—	—	1,875,399,430	1,271,530,926	603,868,504	—	1,875,399,430	0.96	0.97
Other restricted assets	13,898,951,844	—	—	—	13,898,951,844	13,655,016,034	243,935,810	—	13,898,951,844	7.10	7.16
Total restricted assets	$24,193,791,178	$ 742,797	$ —	$ —	$ 24,193,791,178	$21,857,636,954	$2,336,154,224	$ —	$ 24,193,791,178	12.37 %	12.47 %

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

(2) Details on the Company's assets pledged as collateral, not captured in other categories, as of March 31, were as follows:

	Gross Restricted								Percentage	
	2022									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity(b)	March 31, 2022 (1 plus 3)	December 31, 2021 (1 plus 3)	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	$ 1,118,219,163	$ 742,797	$ —	$ —	$ 1,118,219,163	$ 565,508,571	$ 552,710,592	$ 1,118,219,163	0.57%	0.58%
Reinsurance Agreement - Securities Pledged	16,048,645	—	—	—	16,048,645	26,336,993	(10,288,348)	16,048,645	0.01	0.01
Pledged collateral to Farmer Mac	741,131,622	—	—	—	741,131,622	679,365,362	61,446,260	741,131,622	0.38	0.38
Total	$ 1,875,399,430	$ 742,797	$ —	$ —	$ 1,875,399,430	$ 1,271,530,926	$ 603,868,504	$ 1,875,399,430	0.96%	0.97%

(a) Subset of column 1.

(b) Subset of column 3.

(3-4) No significant change.

M. Working Capital Finance Investments

The Company had no working capital finance investments during the three months ended March 31, 2022.

N. Offsetting and Netting of Assets and Liabilities

The Company had no assets and liabilities which are offset and reported net in accordance with a valid right to offset.

O. 5GI Securities

The company's 5GI Securities were as follows:

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	March 31, 2022	December 31, 2021	March 31, 2022	December 31, 2021	March 31, 2022	December 31, 2021
Bonds - AC [1]	2	6	$ 799,866	$ 2,054,171	$ 803,427	$ 2,067,325
LB&SS - AC	—	—	—	—	—	—
Preferred Stock - AC	—	—	—	—	—	—
Preferred Stock - FV [2]	—	—	—	—	—	—
Total	2	6	$ 799,866	$ 2,054,171	$ 803,427	$ 2,067,325

[1] AC - Amortized Cost

[2] FV - Fair Value

P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the three months ended March 31, 2022, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	Separate Account
Number of CUSIPs	13	19
Aggregate Amount of Investment Income	$ 1,701,212	$ 2,158,296

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

The Company did not participate in a cash pool during the three months ended March 31, 2022.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $482,796 and $24,695,095 on investments in joint ventures, partnerships and LLCs during the three months ended March 31, 2022 and the year ended December 31, 2021, respectively. Impairments are recognized when an investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. Investment Income

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

8. *Derivative Instruments*

As of March 31, 2022, there were no significant changes in the Company's derivative policy or investments other than those described below.

Cash Flow Hedges

The Company designates and accounts for the following as cash flow hedges when they have met the effectiveness requirements of SSAP 86: (i) foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated assets and liabilities.

All components of each derivative's gain or loss were included in the assessment of hedge effectiveness.

For the three months ended March 31, 2022 there were no gains or losses related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation. For the year ended December 31, 2021, there were no gains or losses related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

Credit Risk

The Company enters into various collateral arrangements, which may require both the pledging and accepting of collateral in connection with its derivatives.

The table below summarizes the collateral pledged by the Company in connection with its OTC and exchange-traded derivatives as of:

	Securities [1]	
	March 31, 2022	December 31, 2021
Initial Margin:		
OTC-bilateral	$ 221,636,606	$ 49,336,662
OTC-cleared	84,878,724	84,387,763
Variation Margin:		
OTC-bilateral	811,703,833	431,784,147
Total OTC	$ 1,118,219,163	$ 565,508,572

[1] Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.

The table below summarizes the collateral received by the Company in connection with its OTC derivatives as of:

	Cash [1]		Securities [2]		Total	
	March 31, 2022	December 31, 2021	March 31, 2022	December 31, 2021	March 31, 2022	December 31, 2021
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 185,126,656	$ 42,517,214	$ 185,126,656	$ 42,517,214
Variation Margin:						
OTC-bilateral	708,413,751	1,283,945,751	241,826,953	499,892,742	950,240,704	1,783,838,493
OTC-cleared	17,313,143	27,029,759	—	—	17,313,143	27,029,759
Total OTC	$ 725,726,894	$ 1,310,975,510	$ 426,953,609	$ 542,409,956	$ 1,152,680,503	$ 1,853,385,466

[1] Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is reported in aggregate write-ins for liabilities as cash collateral on derivatives.

[2] Securities collateral received is held in separate custodial accounts and is not reflected in the financial statements. These amounts are also reported in Note 16 because the securities are held off-balance sheet.

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity.

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

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2022	$ 99,371,098
2023	47,042,512
2024	(61,240,861)
Total	$ 85,172,749

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes the estimated fair value of the Company's derivatives with future settled premiums and the estimated fair value impact thereof as of:

	March 31, 2022	December 31, 2021
Net undiscounted future premium payments (receipts)	$ 85,172,749	$ 163,646,348
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ (406,201,167)	$ (485,250,192)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ (318,091,092)	$ (320,135,069)

9. *Income Taxes*

No significant change.

10. *Information Concerning Parents, Subsidiaries, Affiliates and Other Related Parties*

No significant change.

11. *Debt*

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Atlanta. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. At March 31, 2022, the Company holds stock of the FHLB of Atlanta and Pittsburgh and maintains advances with the FHLB of Pittsburgh. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as $19,405,707,926. The Company calculated this amount in accordance with FHLB of Atlanta regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

a. The Company's aggregate total for FHLB capital stock was as follows at:

	March 31, 2022		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	16,200,000	16,200,000	—
Activity stock	72,500,000	72,500,000	—
Excess stock	—	—	—
Aggregate total	$ 88,700,000	$ 88,700,000	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 19,405,707,926	$ 19,405,707,926	$ —

	December 31, 2021		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	16,200,000	16,200,000	—
Activity stock	53,750,000	53,750,000	—
Excess stock	—	—	—
Aggregate total	$ 69,950,000	$ 69,950,000	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 20,096,225,434	$ 20,096,225,434	$ —

b. The Company's membership stock (Class A and B) eligible for redemption at March 31, 2022 was as follows:

	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
Membership stock						
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 16,200,000	$ 16,200,000	$ —	$ —	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

(3) The Company's collateral pledged to FHLB was as follows:

a. Amount pledged as of:

	March 31, 2022		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 3,836,851,859	$ 3,788,174,006	$ 1,900,000,000
Total collateral pledged - General Account	$ 3,836,851,859	$ 3,788,174,006	$ 1,900,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2021		
Total collateral pledged - General and Separate Accounts	$ 3,557,835,522	$ 3,247,027,985	$ 1,400,000,000

b. Maximum amount pledged during the reporting period ended:

	March 31, 2022		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 3,836,851,859	$ 3,788,174,006	$ 1,900,000,000
2. Maximum collateral pledged - General Account	$ 3,836,851,859	$ 3,788,174,006	$ 1,900,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2021		
4. Maximum collateral pledged - total General and Separate Accounts	$ 3,927,429,110	$ 3,597,706,642	$ 595,000,000

(4) The Company's borrowing from FHLB was as follows:

a. Amount borrowed as of:

	March 31, 2022			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	1,900,000,000	1,900,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 1,900,000,000	$ 1,900,000,000	$ —	$ 45,000,000

	December 31, 2021			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	1,400,000,000	1,400,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 1,400,000,000	$ 1,400,000,000	$ —	$ 45,000,000

b. Maximum amount borrowed during the reporting period ended:

	March 31, 2022		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	1,900,000,000	1,900,000,000	—
Other	—	—	—
Aggregate total	$ 1,900,000,000	$ 1,900,000,000	$ —

c. FHLB - Prepayment Obligations:

	Does the company have prepayment obligations under the following arrangement (yes/no)?
Debt	—
Funding agreements	no
Other	—

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

As of March 31, 2022, the Company did not have any material employee benefit plan obligations.

NOTES TO THE FINANCIAL STATEMENTS

13. Capital Surplus, Shareholder's Dividend Restrictions and Quasi Reorganizations

No significant change.

14. Liabilities, Contingencies and Assessments

A-E. No significant change.

F. Uncollectible Premium Receivables

The Company had admitted assets of $69,958,486 and $53,394,372 at March 31, 2022 and December 31, 2021, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Litigation

Sales Practice Claims and Regulatory Matters. Over the past several years, the Company has faced claims and regulatory inquiries and investigations, alleging improper marketing or sales of individual life insurance policies, annuities, or products issued by the company. The Company vigorously defends against the claims in these matters.

Cost of Insurance Class Actions. Richard A. Newton v. Brighthouse Life Insurance Company (U.S. District Court, Northern District of Georgia, Atlanta Division, filed May 8, 2020). Plaintiff has filed a purported class action lawsuit against Brighthouse Life Insurance Company. Plaintiff was the owner of a universal life insurance policy issued by Travelers Insurance Company, a predecessor to Brighthouse Life Insurance Company. Plaintiff seeks to certify a class of all persons who own or owned life insurance policies issued where the terms of the life insurance policy provide or provided, among other things, a guarantee that the cost of insurance rates would not be increased by more than a specified percentage in any contract year. Plaintiff alleges, among other things, causes of action for breach of contract, fraud, suppression and concealment, and violation of the Georgia Racketeer Influenced and Corrupt Organizations Act. Plaintiff seeks to recover damages, including punitive damages, interest and treble damages, attorneys' fees, and injunctive and declaratory relief. Brighthouse Life Insurance Company filed a motion to dismiss in June 2020, which was granted in part and denied in part. Plaintiff was granted leave to amend the complaint. The Company intends to vigorously defend this matter.

Lawrence Martin v. Brighthouse Life Insurance Company (U.S. District Court, Southern District of New York, filed April 6, 2021). Plaintiff has filed a purported class action lawsuit against Brighthouse Life Insurance Company. Plaintiff is the owner of a universal life insurance policy issued by Travelers Insurance Company, a predecessor to Brighthouse Life Insurance Company. Plaintiff seeks to certify a class of similarly situated owners of universal life insurance policies issued or administered by defendants and alleges that cost of insurance charges should have decreased over time due to improving mortality but did not. Plaintiff alleges, among other things, causes of action for breach of contract, breach of the covenant of good faith and fair dealing, and unjust enrichment. Plaintiff seeks to recover compensatory damages, attorney's fees, interest, and equitable relief including a constructive trust. Brighthouse Life Insurance Company filed a motion to dismiss in June 2021, which was denied in February 2022. Brighthouse Life Insurance Company of NY was initially named as a defendant when the lawsuit was filed, but was dismissed as a defendant, without prejudice, in April 2022. The Company intends to vigorously defend this matter.

Summary. Various litigations, claims and assessments against the Company, in addition to those discussed previously and those otherwise provided for in the Company's financial statements, have arisen in the course of the Company's business, including, but not limited to, in connection with its activities as an insurer, investor or taxpayer. The Company also receives and responds to subpoenas or other inquiries seeking a broad range of information from various state and federal regulators, agencies and officials. The issues involved in information requests and regulatory matters vary widely, but can include inquiries or investigations concerning the Company's compliance with applicable insurance and other laws and regulations. The Company cooperates in these inquiries.

It is not possible to predict the ultimate outcome of all pending investigations and legal proceedings. In some of the matters, large and/or indeterminate amounts, including punitive and treble damages, may be sought. Although, in light of these considerations, it is possible that an adverse outcome in certain cases could have a material effect upon the Company's financial position, based on information currently known by the Company's management, in its opinion, the outcomes of pending investigations and legal proceedings are not likely to have such an effect. However, given the large and/or indeterminate amounts that may be sought in certain of these matters and the inherent unpredictability of litigation, it is possible that an adverse outcome in certain matters could, from time to time, have a material effect on the Company's net income or cash flows in any particular period.

Other Contingencies

As with litigation and regulatory loss contingencies, the Company considers establishing liabilities for loss contingencies associated with disputes or other matters involving third parties, including counterparties to contractual arrangements entered into by the Company (e.g., third-party vendors and reinsurers), as well as with tax authorities ("other loss contingencies"). The Company establishes liabilities for such other loss contingencies when it is probable that a loss will be incurred and the amount of the loss can be reasonably estimated. In matters where it is not probable, but is reasonably possible that a loss will be incurred and the amount of loss can be reasonably estimated, such losses or range of losses are disclosed, and no accrual is made. In the absence of sufficient information to support an assessment of the reasonably possible loss or range of loss, no accrual is made and no loss or range of loss is disclosed.

In matters where the Company's subsidiaries are acting as the reinsured or the reinsurer, such matters involve assertions by third parties primarily related to rates, fees or reinsured benefit calculations, and in certain of such

NOTES TO THE FINANCIAL STATEMENTS

matters, the counterparty has made a request to arbitrate. As of March 31, 2022, the Company estimates the range of reasonably possible losses in excess of the amounts accrued for certain loss contingencies to be from zero up to approximately $175,000,000, which are primarily associated with the above reinsurance-related matters. For certain other matters, the Company may not currently be able to estimate the reasonably possible loss or range of loss until developments in such matters have provided sufficient information to support an assessment of such loss. On a quarterly basis, the Company reviews relevant information with respect to non-litigation contingencies and, when applicable, updates its accruals, disclosures and estimates of reasonably possible losses or ranges of loss based on such reviews.

15. Leases

No significant change.

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

(1) The table below summarizes the notional amount of the Company's financial instruments (derivatives that are designated as effective hedging instruments and derivatives used in replications) with off-balance sheet credit risk at:

	Assets		Liabilities	
	March 31, 2022	December 31, 2021	March 31, 2022	December 31, 2021
Swaps	$ 2,888,036,356	$ 2,731,139,751	$ 750,042,361	$ 1,039,857,557

(2) No significant change.

(3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

The Company manages its credit risk related to derivatives by entering into transactions with creditworthy counterparties and establishing and monitoring exposure limits. The Company's OTC-bilateral derivative transactions are governed by International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties in the event of early termination of a transaction, which includes, but is not limited to, events of default and bankruptcy. In the event of an early termination, the Company is permitted to set-off receivables from the counterparty against payables to the same counterparty arising out of all included transactions. Substantially all of the Company's ISDA Master Agreements also include Credit Support Annex provisions which may require both the pledging and accepting of collateral in connection with its OTC-bilateral derivatives.

The Company's OTC-cleared derivatives are affected through central clearing counterparties and its exchange-traded derivatives are affected through regulated exchanges. Such positions are marked to market and margined on a daily basis (both initial margin and variation margin), and the Company has minimal exposure to credit-related losses in the event of nonperformance by clearing brokers or central clearing counterparties to such derivatives.

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was $134,736,745 and $139,236,819 at March 31, 2022 and December 31, 2021, respectively.

(4) At March 31, 2022 and December 31, 2021, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $241,826,953 and $499,892,742, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $185,126,656 and $42,517,214 at March 31, 2022 and December 31, 2021, respectively. Securities collateral received was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

A. No significant change.

B. Transfer and Servicing of Financial Assets

The Company participates in a securities lending program whereby securities, which are included in invested assets, are loaned to third parties, primarily brokerage firms and commercial banks. The Company generally accepts collateral of 102% of the fair value of the loaned securities to be separately maintained as collateral for the loans. The Company is liable for the return of the cash collateral under its control to its counterparties.

Securities with a cost or amortized cost of $4,503,754,900 and an estimated fair value of $5,073,473,799 were on loan under the securities lending program at March 31, 2022. The Company was liable for cash collateral under its control of $5,167,803,324 at March 31, 2022.

NOTES TO THE FINANCIAL STATEMENTS

C. Wash Sales

(1) In the course of the Company's asset management, securities are not purchased or sold prior to a reporting period end and subsequently sold or repurchased after that reporting date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended March 31, 2022.

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

No significant change.

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

No significant change.

20. Fair Value Information

A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

Hierarchy Table

The following table provides information about financial assets and liabilities measured and reported at estimated fair value at:

	March 31, 2022			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Industrial & Miscellaneous	$ —	$ —	$ 2,457,423	$ 2,457,423
Unaffiliated Bank Loans	—	—	10,223	10,223
Hybrid Securities	—	12,225,844	—	12,225,844
Total bonds	—	12,225,844	2,467,646	14,693,490
Perpetual preferred stocks				
Industrial & Miscellaneous	—	19,321,648	—	19,321,648
Common stocks				
Industrial & Miscellaneous [1]	18,067,284	88,700,000	2,683,739	109,451,023
Derivative assets [2]				
Interest rate	—	433,946,453	—	433,946,453
Foreign currency exchange rate	—	74,516,399	2,102,251	76,618,650
Equity market	—	1,231,177,308	9,261,561	1,240,438,869
Total derivative assets	—	1,739,640,160	11,363,812	1,751,003,972
Separate Account assets [3]	37,377,190	93,023,170,240	257,702	93,060,805,132
Total assets	$ 55,444,474	$ 94,883,057,892	$ 16,772,899	$ 94,955,275,265
Liabilities				
Derivative liabilities [2]				
Interest rate	$ —	$ 572,072,373	$ —	$ 572,072,373
Foreign currency exchange rate	—	22,477,317	—	22,477,317
Equity market	—	1,064,036,450	1,444,000	1,065,480,450
Total derivative liabilities	—	1,658,586,140	1,444,000	1,660,030,140
Separate Account liabilities [3]	—	788,325	—	788,325
Total liabilities	$ —	$ 1,659,374,465	$ 1,444,000	$ 1,660,818,465

[1] Common stocks as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value (e.g. affiliated common stocks carried at underlying equity, etc.).

[2] Derivative assets and derivative liabilities presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude derivatives carried at amortized cost, which include highly effective derivatives and replication synthetic asset transactions. Futures are excluded from the amounts above because they are valued at the amount of cash deposits posted to futures exchanges for initial margin. The amounts are presented gross in the table above to reflect the presentation in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds; but, the amounts are presented net for purposes of the rollforward in the following table.

[3] Separate Account assets are subject to General Account claims only to the extent that the value of such assets exceeds the Separate Account liabilities. Investments (stated generally at estimated fair value) and liabilities of the Separate Accounts are reported separately as assets and liabilities. Separate Account assets as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value.

Transfers between Levels 1 and 2

During the quarter ended March 31, 2022, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual period.

(2) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

NOTES TO THE FINANCIAL STATEMENTS

Rollforward Table – Level 3 Assets and Liabilities

A rollforward of the estimated fair value measurements for all assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for their respective time periods was as follows:

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, January 1, 2022	Transfer into Level 3 [1]	Transfer out of Level 3 [1]	Total Gains and Losses included in Net Income [2]	Total Gains and Losses included in Capital and Surplus	Purchases [3]	Sales [3]	Issuances [3]	Settlements [3]	Balance, March 31, 2022
Assets										
Bonds - Industrial & miscellaneous	$ 2,457,423	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 2,457,423
Unaffiliated Bank Loans	10,449	—	—	—	(226)	—	—	—	—	10,223
Common stocks - Industrial & miscellaneous	2,707,890	—	—	—	(24,151)	—	—	—	—	2,683,739
Derivatives - Foreign currency exchange	1,052,338	—	—	—	1,049,913	—	—	—	—	2,102,251
Derivatives - Equity market [4]	15,246,852	—	—	—	(7,429,291)	—	—	—	—	7,817,561
Separate Account assets	466,793	—	—	(131,040)	106,789	—	(184,840)	—	—	257,702
Total	$ 21,941,745	$ —	$ —	$ (131,040)	$ (6,296,966)	$ —	$ (184,840)	$ —	$ —	$ 15,328,899

(1) Bonds and perpetual preferred stocks that were measured at amortized cost at the beginning of the period, but were measured at estimated fair value at the end of the period, as estimated fair value was less than amortized cost at the end of the period, are reported within transfer into Level 3 column. Bonds and perpetual preferred stocks that were measured at estimated fair value at the beginning of the period, as estimated fair value was less than amortized cost at the beginning of the period, but were measured at amortized cost at the end of the period, as estimated fair value was greater than amortized cost at the end of the period - are reported within transfer out of Level 3 column.

(2) Interest and dividend accruals, as well as cash interest coupons and dividends received, are excluded from the rollforward.

(3) The amount reported within purchases, sales, issuances and settlements is the purchase/issuance price (for purchases and issuances) and the sales/settlement proceeds (for sales and settlements) based upon the actual date purchased/issued or sold/settled.

(4) Derivative and Separate Account assets and liabilities are presented net for purposes of the rollforward.

Transfers into or out of Level 3

Transfers into or out of Level 3 are presented in the table. Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event or one or more significant input(s) becoming observable. Transfers between levels are assumed to occur at the beginning of the annual reporting period.

During the three months ended March 31, 2022, there were no transfers into or out of Level 3.

(3) Transfers between levels are assumed to occur at the beginning of the annual reporting period.

(4) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

When developing estimated fair values, the Company considers three broad valuation techniques: (i) the market approach, (ii) the income approach, and (iii) the cost approach. The Company determines the most appropriate valuation technique to use, given what is being measured and the availability of sufficient inputs, giving priority to observable inputs. The Company categorizes its assets and liabilities measured at estimated fair value into a three-level hierarchy, based on the significant input with the lowest level in its valuation. The input levels are as follows:

Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for equity securities. The size of the bid/ask spread is used as an indicator of market activity for fixed maturity securities.

Level 2 Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities.

Level 3 Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets or liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

Determination of Fair Value

The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between

NOTES TO THE FINANCIAL STATEMENTS

market participants on the measurement date. In most cases, the exit price and the transaction (or entry) price will be the same at initial recognition.

In general, investments classified within Level 3 use many of the same valuation techniques and inputs as described in the Level 2 discussions. However, if key inputs are unobservable, or if the investments are less liquid and there is very limited trading activity, the investments are generally classified as Level 3. The use of independent non-binding broker quotations to value investments generally indicates there is a lack of liquidity or the general lack of transparency in the process to develop the valuation estimates generally causing such investments to be classified in Level 3.

Bonds: For bonds classified as Level 2 assets, estimated fair values are determined using an income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary inputs being quoted prices in markets that are not active, benchmark yields, spreads off benchmark yields, new issuances, issuer rating, trades of identical or comparable securities, or duration for Level 2 assets. Privately-placed securities are valued using the additional key inputs: market yield curve, call provisions, observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer, and delta spread adjustments to reflect specific credit-related issues. Loan-backed securities are valued using the additional key inputs: expected prepayment speeds and volumes, current and forecasted loss severity, ratings, geographic region, weighted average coupon and weighted average maturity, average delinquency rates and debt-service coverage ratios. Other issuance-specific information is also used, including, but not limited to; collateral type, structure of the security, vintage of the loans, payment terms of the underlying asset, payment priority within tranche, and deal performance.

For bonds classified as Level 3 assets, estimated fair values are determined using a market approach. The estimated fair value is determined using matrix pricing or consensus pricing, with the primary inputs being quoted and offered prices.

Common stock: For stock classified as Level 2 assets, estimated fair values are determined using a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active.

Stocks classified as Level 3 are valued in a similar manner to Level 2 stocks but exhibit lower levels of trading activity.

Separate Account Assets: For separate account assets classified as Level 2 assets, estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted securitization market price determined principally by independent pricing services using observable inputs or quoted prices or reported net asset value (“NAV”) provided by the fund managers.

For separate account assets classified as Level 3, estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active or priced using expected future cash flows and discounting them using current interest rates for similar investments with similar credit risk.

Derivatives: For derivatives classified as Level 2 or Level 3 assets, estimated fair values are determined using a market or income approach. For OTC-bilateral derivatives and OTC-cleared derivatives classified as Level 2 assets or liabilities, estimated fair values are determined using the income approach. Valuations of non-option-based derivatives utilize present value techniques, whereas valuations of option-based derivatives utilize option pricing models pricing models which are based on market standard valuation methodologies and a variety of observable inputs.

The significant inputs to the pricing models for most OTC-bilateral and OTC-cleared derivatives are inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data. Certain OTC-bilateral and OTC-cleared derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from, or corroborated by, observable market data. These unobservable inputs may involve significant management judgment or estimation. Even though unobservable, these inputs are based on assumptions deemed appropriate given the circumstances and management believes they are consistent with what other market participants would use when pricing such instruments.

Most inputs for OTC-bilateral and OTC-cleared derivatives are mid-market inputs but, in certain cases, liquidity adjustments are made when they are deemed more representative of exit value. Market liquidity, as well as the use of different methodologies, assumptions and inputs, may have a material effect on the estimated fair values of the Company’s derivatives and could materially affect the net change in capital and surplus.

The credit risk of both the counterparty and the Company are considered in determining the estimated fair value for all OTC-bilateral and OTC-cleared derivatives, and any potential credit adjustment is based on the net exposure by counterparty after taking into account the effects of netting agreements and collateral arrangements. The Company values its OTC-bilateral and OTC-cleared derivatives using standard swap curves which may include a spread to the risk-free rate, depending upon specific collateral arrangements. This credit spread is appropriate for those parties that execute trades at pricing levels consistent with similar collateral arrangements. As the Company and its significant derivative counterparties generally execute trades at such pricing levels and hold sufficient collateral, additional credit risk adjustments are not currently required in the valuation process. The Company’s ability to consistently execute at such pricing levels is in part due to the netting agreements and collateral arrangements that are in place with all of its significant derivative counterparties. An evaluation of the requirement to make additional credit risk adjustments is performed by the Company each reporting period.

NOTES TO THE FINANCIAL STATEMENTS

B. The Company provides additional fair value information in Notes 5, 8, 11, 16, 17 and 21.

C. Estimated Fair Value of All Financial Instruments

Information related to the aggregate fair value of financial instruments is shown below at:

	March 31, 2022					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 53,420,706,213	$ 51,686,848,358	$ 3,801,600,309	$ 48,703,360,411	$ 915,745,493	$ —
Preferred stocks	46,121,958	47,121,643	—	19,321,648	26,800,310	—
Common stock - unaffiliated	109,451,023	109,451,026	18,067,284	88,700,000	2,683,739	—
Mortgage loans	12,826,916,452	12,912,827,648	—	56,238,451	12,770,678,001	—
Cash, cash equivalents and short-term investments	2,283,202,240	2,283,260,473	2,263,145,177	20,057,063	—	—
Contract loans	983,337,630	876,045,204	—	477,146,880	506,190,750	—
Derivative assets [1]	1,980,972,350	1,903,563,109	—	1,951,754,021	29,218,329	—
Other invested assets	232,883,802	239,683,167	—	220,917,140	11,966,662	—
Investment income due and accrued	492,936,472	492,936,472	—	492,936,472	—	—
Separate Account assets	115,996,393,295	116,452,309,373	459,526,283	107,285,639,635	8,251,227,377	—
Total assets	$188,372,921,435	$187,004,046,473	$ 6,542,339,053	$159,316,071,721	$ 22,514,510,661	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 9,269,167,852	$ 9,269,167,852	$ —	$ —	$ 9,269,167,852	$ —
Derivative liabilities [1]	1,641,977,503	1,698,345,741	—	1,643,782,054	(1,804,551)	—
Payable for collateral under securities loaned and other transactions	5,894,100,859	5,894,100,859	—	5,894,100,859	—	—
Investment contracts included in Separate Account liabilities	1,304,405,329	1,304,405,329	—	1,304,405,329	—	—
Separate Account liabilities	6,425,702	6,425,702	—	6,425,702	—	—
Total liabilities	$ 18,116,077,245	$ 18,172,445,483	$ —	$ 8,848,713,944	$ 9,267,363,301	$ —

	December 31, 2021					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 57,193,406,394	$ 50,808,796,427	$ 2,882,781,504	$ 53,485,040,768	$ 825,584,122	$ —
Preferred stocks	62,029,837	62,222,020	—	34,422,025	27,607,812	—
Common stock - unaffiliated	92,520,161	92,520,165	19,862,271	69,950,000	2,707,890	—
Mortgage loans	12,804,524,199	12,313,135,377	—	60,233,168	12,744,291,031	—
Cash, cash equivalents and short-term investments	3,140,990,889	3,140,991,438	3,120,341,340	19,474,549	1,175,000	—
Contract loans	1,037,498,051	868,718,460	—	470,018,224	567,479,827	—
Derivative assets [1]	2,759,117,342	2,685,260,555	—	2,724,001,383	35,115,959	—
Other invested assets	262,825,697	239,932,107	—	250,798,697	12,027,000	—
Investment income due and accrued	461,172,617	461,172,617	—	461,172,617	—	—
Separate Account assets	124,303,051,277	123,788,971,601	577,918,917	116,201,559,595	7,523,572,765	—
Total assets	$202,117,136,464	$194,461,720,767	$ 6,600,904,032	$173,776,671,026	$ 21,739,561,406	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 7,991,059,839	$ 7,991,059,839	$ —	$ —	$ 7,991,059,839	$ —
Derivative liabilities [1]	1,340,242,764	1,412,489,293	—	1,340,669,058	(426,294)	—
Payable for collateral under securities loaned and other transactions	5,922,115,785	5,922,115,785	—	5,922,115,785	—	—
Investment contracts included in Separate Account liabilities	1,436,673,116	1,436,673,116	—	1,436,673,116	—	—
Separate Account liabilities	7,641,205	7,641,205	—	7,641,205	—	—
Total liabilities	$ 16,697,732,709	$ 16,769,979,238	$ —	$ 8,707,099,164	$ 7,990,633,545	$ —

[1] Classification of derivatives is based on each derivative's positive (asset) or negative (liability) book/adjusted carrying value, which equals the net admitted assets and liabilities.

Assets and Liabilities

See "A(4) - Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date" above for a description of the valuation technique(s) and the inputs used in the fair value measurement for Level 2 and Level 3 assets and liabilities measured and reported at fair value. Incrementally, assets and liabilities not carried at estimated fair value at the reporting period are described below.

Bonds, Preferred Stock, Common Stock - Unaffiliated, and Cash, Cash Equivalents and Short-term Investments

When available, the estimated fair value for bonds, unaffiliated common stock, and cash, cash equivalents and short-term investments are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1, are the most liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.

The estimated fair value for cash approximates carrying value and is classified as Level 1 given the nature of cash.

NOTES TO THE FINANCIAL STATEMENTS

The estimated fair value for preferred stock is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active. Generally, these investments are classified in Level 2 or Level 3. Preferred stock valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

For Level 2 and Level 3 assets not carried at estimated fair value at the reporting period, the estimated fair value is determined using the methodologies described in the above sections titled “Bonds”.

Mortgage Loans

For mortgage loans, estimated fair value is primarily determined by estimating expected future cash flows and discounting them using current interest rates for similar mortgage loans with similar credit risk, or is determined from pricing for similar mortgage loans. The estimated fair values for impaired mortgage loans are principally obtained by estimating the fair value of the underlying collateral using market standard appraisal and valuation methods. Mortgage loans valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

Contract Loans

The estimated fair value for contract loans with variable interest rates approximates carrying value due to the absence of borrower credit risk and the short time period between interest rate resets, using observable inputs and is classified as Level 2. For contract loans with fixed interest rates, estimated fair values are determined using a discounted cash flow model applied to groups of similar contract loans determined based on the nature of the underlying insurance liabilities, using unobservable inputs and is classified in Level 3.

Derivatives

The estimated fair value of exchange-traded derivatives is determined through the use of quoted market prices. Since the change in estimated fair value of exchange-traded futures is settled on a daily basis, the estimated fair value of exchange traded futures equals the pending cash settlement amount, which is the difference between the cumulative variation margin and cumulative cash settlements. Generally, these derivatives are classified in Level 1. For Level 2 and Level 3 assets and liabilities not carried at estimated fair value at the reporting period, the estimated fair value is determined using the methodologies described in the above section titled “Derivatives”.

Other Invested Assets

The estimated fair value of other invested assets is determined using the methodologies as described in the above sections titled “Bonds, Preferred Stock, Common Stock - Unaffiliated, and Cash, Cash Equivalents and Short-term Investments” and “Mortgage Loans”, based on the nature of the investment.

Investment Income Due and Accrued

The estimated fair value of investment income due and accrued approximates carrying value due as this financial instrument is short-term nature and the Company believes there is minimal risk of material changes in interest rates or the credit of the issuer. These amounts are generally classified as Level 2.

Receivables for Cash Collateral on Derivatives

The estimated fair value of receivables for cash collateral on derivatives approximates carrying value as these receivables are short-term in nature and the Company believes that there is minimal risk of material changes in the credit of the counterparties. These amounts are generally classified in Level 2.

Investment Contracts Included in Reserves for Life and Health Insurance and Annuities and Liability for Deposit-Type Contracts

The fair value of investment contracts included in reserves for life and health insurance and annuities and in the liability for deposit-type contracts are estimated by discounting best estimate future cash flows based on assumptions that market participants would use in pricing such liabilities, with consideration of the Company’s non-performance risk (own-credit risk) not reflected in the fair value calculation. The assumptions used in estimating these fair values are based in part on unobservable inputs classified in Level 3.

Payable for Collateral Under Securities Loaned and Other Transactions

The estimated fair value of amounts payable for collateral under securities loaned and other transactions approximates carrying value as these obligations are short-term in nature. These amounts are generally classified in Level 2.

Separate Accounts

Separate Account assets and liabilities are generally carried at estimated fair value on the Statutory Statements of Assets, Liabilities, Surplus and Other Funds. Level 1 assets are comprised of common stock, derivative assets, U.S. Treasury and agency securities, cash and cash equivalents and short-term investments. Common stock securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. Derivative assets are comprised of exchange- traded interest rate derivatives (options-based). U.S. Treasury and agency securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. The estimated

NOTES TO THE FINANCIAL STATEMENTS

fair value of cash equivalents and short-term investments approximates carrying value due to the short-term maturities of these instruments.

Level 2 assets not carried at estimated fair value at the reporting period consist of bonds. The estimated fair value is determined using the methodologies described in the above section titled "Bonds, Cash, Cash Equivalents and Short-term Investments".

The difference between the estimated fair value of Separate Account assets in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts that are considered non-financial instruments.

Investment contracts included in Separate Account liabilities represent those balances due to policyholders under contracts that are classified as investment contracts. The carrying value of these Separate Account liabilities, which represents an equivalent summary total of the Separate Account assets supporting these liabilities, approximates the estimated fair value. These investments contracts are classified as Level 2 to correspond with the Separate Account assets backing the investment contracts.

The difference between the estimated fair value of investment contracts and derivatives included in Separate Account liabilities in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts due under contracts that are accounted for as insurance contracts.

D. At March 31, 2022, the Company had no investments where it was not practicable to estimate fair value.

E. At March 31, 2022, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to March 31, 2022, through May 11, 2022, which is the date these financial statements were available to be issued, and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

As of March 31, 2022, the Company is not subject to the annual fee imposed under section 9010 of the Affordable Care Act ("ACA") due to the Company's health insurance premium falling below the $25 million threshold at which the fee applies.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

E. The Company is not subject to the risk sharing provision of the ACA.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2021 were $52,385,864. As of March 31, 2022, $1,659,651 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $50,768,812 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $42,599 unfavorable prior-year development from December 31, 2021 to March 31, 2022. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

B. The Company has not made any significant changes to its methodologies or assumptions for calculating unpaid loss liabilities and loss adjustment expenses for the three months ended March 31, 2022.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

35. Separate Accounts

A. Separate Accounts Activity

(1) No significant change.

(2) As of March 31, 2022 and December 31, 2021, the Company's Separate Account Annual Statement included legally insulated assets of $93,113,021,953 and $101,943,685,746, respectively. The assets legally insulated from the General Account as of March 31, 2022, are attributable to the following products/transactions:

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Pension Risk Transfer Group Annuities	$ 5,976,833	$ —
Group Variable Annuities	1,233,866,508	—
Indexed Annuities	—	23,186,087,815
Individual Variable Annuities	86,476,858,657	—
Fixed Annuities	613,564,006	231,636,832
Life Contingent Payout	226,538,339	93,958,444
Variable Life Insurance	4,556,217,610	—
Total	$ 93,113,021,953	$ 23,511,683,091

(3-4) No significant change.

B. No significant change.

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 1,573,156,305
	b. Transfers from Separate Accounts (Page 4, Line 10)	2,527,561,106
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(954,404,801)
(2)	Reconciling Adjustments	—
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (954,404,801)

36. Loss/Claim Adjustment Expenses

No significant change.

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.
New entity Brighthouse Water Towers Holdings LLC was added as a subidiary of Brighthouse Life Insurance Company.

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. 0001685040

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). 06/05/2020

6.4 By what department or departments?
Delaware Department of Insurance

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
Brighthouse Investment Advisers, LLC	Boston, MA				YES
Brighthouse Securities, LLC	Charlotte, NC				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
See Note 5L

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 603,211,832

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 360,116,680	$ 290,345,521
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 84,765,165	$ 87,842,870
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 444,881,845	$ 378,188,391
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 5,211,372,456

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 5,366,354,419

16.3 Total payable for securities lending reported on the liability page. ..... $ 5,168,373,965

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
JPMorgan Chase & Co	4 New York Plaza - 12th Floor, New York, NY, 10004

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
Barings, LLC	U
BlackRock Financial Management, Inc.	U
Brighthouse Services, LLC	A
Crescent Direct Lending SMA Management LLC	U
Goldman Sachs Asset Management, L.P.	U
Hamilton Lane Advisors, L.L.C.	U
J.P. Morgan Investment Management Inc.	U
Macquarie Private Debt Asset Management LLC	U
MetLife Investment Management, LLC	U
NB Alternatives Advisers LLC	U
Pacific Investment Management Company LLC	U
Voya Investment Management Co. LLC	U

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 [X] No [ ]

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 [X] No [ ]

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
106006	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
	Brighthouse Services, LLC	254900GBF9DJWMLK4I41	Not a Registered Investment Advisor	DS
153966	Crescent Direct Lending SMA Management LLC	549300L8Z46F3ZAWSB82	SEC	NO
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
107876	Hamilton Lane Advisors, L.L.C.	549300CO2PNBHLHG4K44	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO
284788	Macquarie Private Debt Asset Management LLC	254900HCRX50626MW546	SEC	NO
142463	MetLife Investment Management, LLC	EAU072Q8FCR1SOXGYJ21	SEC	NO
149822	NB Alternatives Advisers LLC	549300DBQULCAC1K1E25	SEC	NO
104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO

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

18.2 If no, list exceptions:

As of March 31, 2022, one issue did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. This issue has not been filed due to lack of final documentation.

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	$ 2,272,775,123
1.12	Residential Mortgages	$ 2,544,735,145
1.13	Commercial Mortgages	$ 8,028,346,651
1.14	Total Mortgages in Good Standing	$ 12,845,856,919
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 20,899,487
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$ 0
1.32	Residential Mortgages	$ 39,570,489
1.33	Commercial Mortgages	$ 0
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 39,570,489
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$ 0
1.42	Residential Mortgages	$ 6,500,753
1.43	Commercial Mortgages	$ 0
1.44	Total Mortgages in Process of Foreclosure	$ 6,500,753
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 12,912,827,648
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$ 0
1.62	Residential Mortgages	$ 97,004
1.63	Commercial Mortgages	$ 0
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 97,004

2. Operating Percentages:

2.1	A&H loss percent	786.200 %
2.2	A&H cost containment percent	0.000 %
2.3	A&H expense percent excluding cost containment expenses	13.700 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
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

NONE

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	Domiciliary Jurisdiction	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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

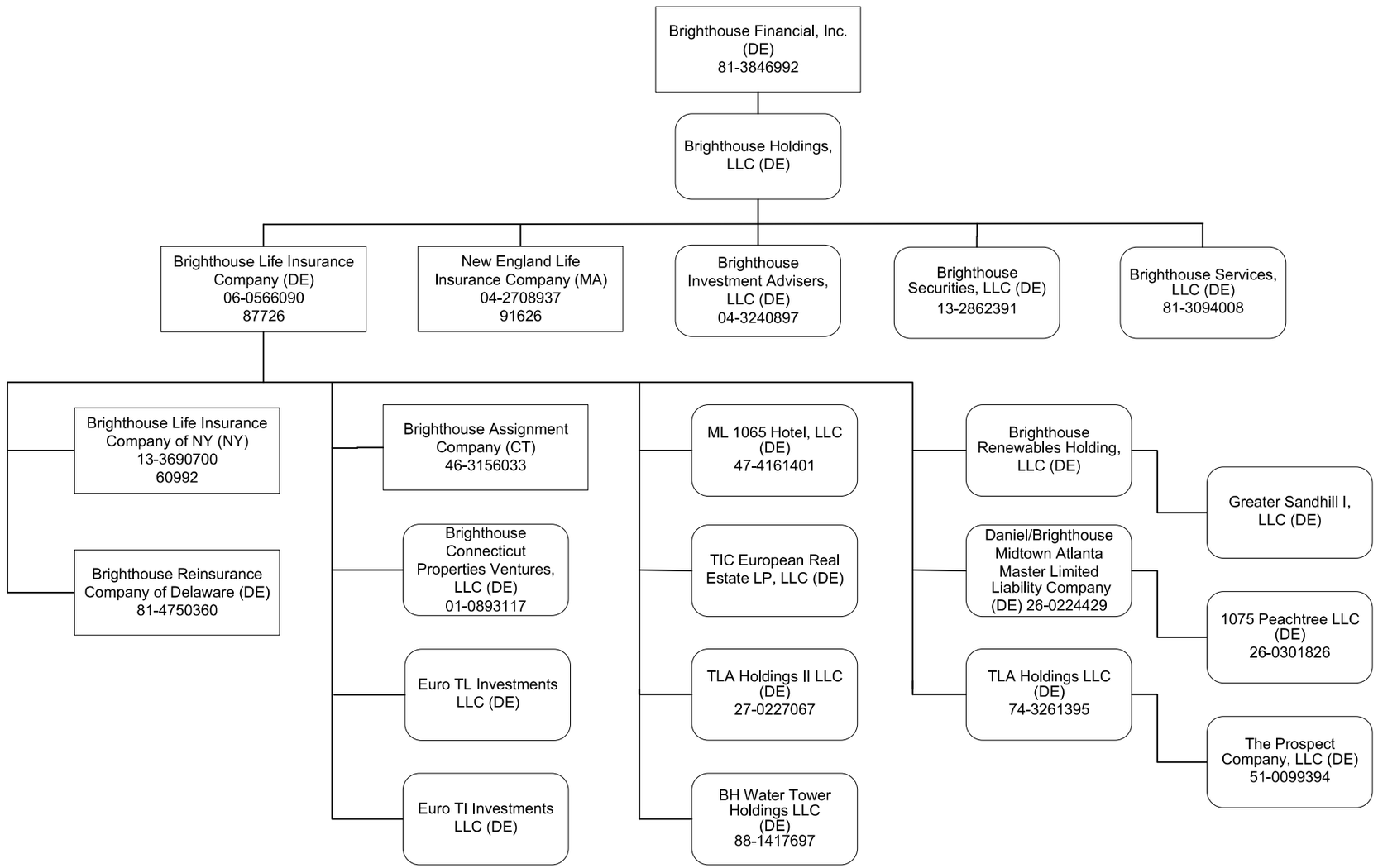
States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	7,519,038	19,892,140	122,848	383,916	27,917,942	143,728
2. Alaska	AK	L	452,330	1,126,369	9,187	0	1,587,886	0
3. Arizona	AZ	L	6,303,360	36,998,870	463,029	0	43,765,259	0
4. Arkansas	AR	L	2,107,778	7,086,470	87,019	0	9,281,267	0
5. California	CA	L	48,131,565	173,181,938	2,171,001	0	223,484,504	0
6. Colorado	CO	L	6,479,726	34,886,053	416,981	0	41,782,760	0
7. Connecticut	CT	L	14,245,767	32,559,253	3,881,459	76,812	50,763,291	28,756
8. Delaware	DE	L	5,487,927	6,798,239	111,161	0	12,397,327	0
9. District of Columbia	DC	L	1,156,485	2,120,466	95,754	0	3,372,705	0
10. Florida	FL	L	40,387,368	154,494,798	5,203,446	0	200,085,612	0
11. Georgia	GA	L	11,309,512	36,094,574	404,432	0	47,808,518	0
12. Hawaii	HI	L	1,482,515	4,993,060	253,176	0	6,728,751	0
13. Idaho	ID	L	974,552	3,043,672	37,186	0	4,055,410	0
14. Illinois	IL	L	21,725,018	56,195,700	812,748	88,620	78,822,086	33,177
15. Indiana	IN	L	6,438,471	33,889,945	464,855	0	40,793,271	0
16. Iowa	IA	L	3,675,166	24,077,755	329,437	0	28,082,358	0
17. Kansas	KS	L	3,040,215	11,781,313	159,779	0	14,981,307	0
18. Kentucky	KY	L	2,870,114	27,875,493	113,540	0	30,859,147	0
19. Louisiana	LA	L	5,742,827	27,227,949	126,490	24,760	33,122,026	9,270
20. Maine	ME	L	1,899,875	5,172,523	283,306	0	7,355,704	0
21. Maryland	MD	L	9,265,248	60,049,687	1,482,112	0	70,797,047	0
22. Massachusetts	MA	L	19,982,929	34,992,402	1,873,767	0	56,849,098	0
23. Michigan	MI	L	14,153,584	55,806,081	351,935	320,000	70,631,600	119,800
24. Minnesota	MN	L	26,335,709	42,643,741	783,099	0	69,762,549	0
25. Mississippi	MS	L	2,776,057	8,061,076	49,287	0	10,886,420	0
26. Missouri	MO	L	6,800,873	29,339,519	326,638	35,000	36,502,030	13,103
27. Montana	MT	L	489,606	4,408,531	47,962	0	4,946,099	0
28. Nebraska	NE	L	1,966,072	8,631,164	124,721	0	10,721,957	0
29. Nevada	NV	L	2,634,959	8,742,139	133,994	0	11,511,092	0
30. New Hampshire	NH	L	2,793,095	5,979,739	252,560	5,000	9,030,394	1,872
31. New Jersey	NJ	L	37,516,987	98,541,780	3,067,781	1,959	139,128,507	733
32. New Mexico	NM	L	1,521,288	6,922,241	80,029	0	8,523,558	0
33. New York	NY	N	17,760,034	13,559,419	7,458,953	850,045	39,628,451	318,236
34. North Carolina	NC	L	12,125,608	46,349,837	1,377,720	0	59,853,165	0
35. North Dakota	ND	L	576,562	18,551,329	5,947	0	19,133,838	0
36. Ohio	OH	L	11,356,213	57,727,816	682,255	0	69,766,284	0
37. Oklahoma	OK	L	2,982,544	12,439,408	62,381	0	15,484,333	0
38. Oregon	OR	L	2,539,419	5,201,677	167,811	0	7,908,907	0
39. Pennsylvania	PA	L	30,785,316	104,522,842	1,408,494	0	136,716,652	0
40. Rhode Island	RI	L	3,243,995	10,513,685	228,125	0	13,985,805	0
41. South Carolina	SC	L	5,620,877	31,324,865	673,930	0	37,619,672	0
42. South Dakota	SD	L	952,824	4,720,526	64,413	0	5,737,763	0
43. Tennessee	TN	L	10,319,710	42,173,837	266,611	0	52,760,158	0
44. Texas	TX	L	30,705,299	121,665,720	761,845	7,620	153,140,484	2,853
45. Utah	UT	L	3,399,031	11,839,293	55,068	0	15,293,392	0
46. Vermont	VT	L	838,583	3,054,518	200,251	0	4,093,352	0
47. Virginia	VA	L	11,293,233	48,064,751	830,476	0	60,188,460	0
48. Washington	WA	L	6,567,966	24,200,732	312,895	0	31,081,593	0
49. West Virginia	WV	L	1,159,632	10,378,577	21,937	0	11,560,146	0
50. Wisconsin	WI	L	5,473,465	42,275,425	185,709	356,318	48,290,917	133,396
51. Wyoming	WY	L	452,335	1,864,241	23,893	0	2,340,469	0
52. American Samoa	AS	N	2,331	0	0	0	2,331	0
53. Guam	GU	L	6,497	0	548	0	7,045	0
54. Puerto Rico	PR	L	2,037,337	301,818	28,680	0	2,367,835	0
55. U.S. Virgin Islands	VI	L	56,449	2,796	7,094	0	66,339	0
56. Northern Mariana Islands	MP	N	117	0	0	0	117	0
57. Canada	CAN	N	155,661	60	0	0	155,721	0
58. Aggregate Other Aliens	OT	XXX	859,879	125	618	0	860,622	0
59. Subtotal		XXX	478,936,933	1,674,347,977	38,946,373	2,150,050	2,194,381,333	804,924
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	11,062,207	0	0	0	11,062,207	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	832,738	0	11,266,140	0	12,098,878	0
94. Aggregate or other amounts not allocable by State		XXX	0	16,087,330	0	0	16,087,330	0
95. Totals (Direct Business)		XXX	490,831,878	1,690,435,307	50,212,513	2,150,050	2,233,629,748	804,924
96. Plus Reinsurance Assumed		XXX	(3,652,570)	191,297,939	1,306	0	187,646,675	0
97 Totals (All Business)		XXX	487,179,308	1,881,733,246	50,213,819	2,150,050	2,421,276,423	804,924
98. Less Reinsurance Ceded		XXX	345,989,695	26,451,409	48,871,211	0	421,312,315	0
99. Totals (All Business) less Reinsurance Ceded		XXX	141,189,613	1,855,281,837	1,342,608	2,150,050	1,999,964,108	804,924
DETAILS OF WRITE-INS								
58001. Bahamas		XXX	816,480	0	0	0	816,480	0
58002. Other		XXX	43,399	125	618	0	44,142	0
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	859,879	125	618	0	860,622	0
9401. Internal policy exchanges		XXX	0	16,087,330	0	0	16,087,330	0
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	16,087,330	0	0	16,087,330	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 53
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 4

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

PART 1 - ORGANIZATIONAL CHART



LEGEND:
Square edges: Corporation
Round edges: Limited Liability Company

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 *
4932	Brighthouse Holding Group	87726	06-0566090	1546103	0		Brighthouse Life Insurance Company	DE	RE	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	13-2862391		0		Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	91626	04-2708937		0		New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	04-3240897	4288440	0		Brighthouse Investment Advisers, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	81-3094008		0		Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	47-4161401		0		ML 1065 Hotel, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000			0		Brighthouse Renewables Holding, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000			0		Greater Sandhill I, LLC	DE	DS	Brighthouse Renewables Holding, LLC	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	01-0893117		0		Brighthouse Connecticut Properties Ventures, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000			0		Euro TI Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	46-3156033		0		Brighthouse Assignment Company	CT	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	26-0224429		0		Daniel/Brighthouse Midtown Atlanta Master Limited Liability Company	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	26-0301826		0		1075 Peachtree LLC	DE	DS	Daniel/Brighthouse Midtown Limited Liability Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	27-0227067		0		TLA Holdings II LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000			0		TIC European Real Estate LP, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	74-3261395		0		TLA Holdings LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	51-0099394		0		The Prospect Company, LLC	DE	DS	TLA Holdings LLC	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	16073	81-4750360		0		Brighthouse Reinsurance Company of Delaware (DE)	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000			0		Euro TL Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	60992	13-3690700	3302479	0		Brighthouse Life Insurance Company of NY	NY	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	81-3846992		0001685040	NASDAQ	Brighthouse Financial, Inc.	DE	UIP	Board of Directors	Board of Directors	0.000	Board of Directors		
4932	Brighthouse Holding Group	00000					Brighthouse Holdings, LLC	DE	UDP	Brighthouse Financial, Inc.	Ownership	100.000	Brighthouse Financial, Inc.		
4932	Brighthouse Holding Group	00000	88-1417697				BH Water Tower Holdings LLC	DE	DS	Brighthouse Financial, Inc.	Ownership	100.000	Brighthouse Financial, Inc.		

Asterisk	Explanation

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?	NO
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?	YES
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.	N/A
	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.	N/A

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

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	5,346,231	10,327,753	38,752,307
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	5,346,231	10,327,753	38,752,307

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. Derivative gain/(loss) on deferred premium	(2,859,472)	(7,856,631)	(9,664,379)
2705. Ceded rider benefits	2,156,939	3,038,698	11,898,268
2706. Rider benefit payments	98,196	931,313	3,620,302
2707. Reinsurance recapture fee	0	276,601,091	276,601,091
2797. Summary of remaining write-ins for Line 27 from overflow page	(604,337)	272,714,471	282,455,282

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	1,201,832	1,612,758
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	97,004	565,829
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	250,133	179,433
5.	Deduct amounts received on disposals	1,394,662	1,156,188
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	154,307	1,201,832
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	154,307	1,201,832

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	12,313,135,377	10,814,105,267
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	874,350,531	4,020,877,377
	2.2 Additional investment made after acquisition	10,731,670	19,434,084
3.	Capitalized deferred interest and other	909,338	5,311,268
4.	Accrual of discount	3,188,792	15,691,675
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	109,261	(1,241,987)
7.	Deduct amounts received on disposals	281,617,188	2,513,590,063
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,628,059	17,461,432
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(4,352,074)	(6,827,612)
10.	Deduct current year's other than temporary impairment recognized	0	23,163,200
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	12,912,827,648	12,313,135,377
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	12,912,827,648	12,313,135,377
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	12,912,827,648	12,313,135,377

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	4,459,630,930	3,052,769,038
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	72,731,735	218,286,299
	2.2 Additional investment made after acquisition	200,946,760	636,542,164
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	3,080	11,508
5.	Unrealized valuation increase (decrease)	66,918,956	848,090,256
6.	Total gain (loss) on disposals	(16,260,167)	(354,136)
7.	Deduct amounts received on disposals	49,114,788	252,064,348
8.	Deduct amortization of premium and depreciation	191,682	521,061
9.	Total foreign exchange change in book/adjusted carrying value	9,883,838	(18,433,695)
10.	Deduct current year's other than temporary impairment recognized	482,796	24,695,095
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,744,065,866	4,459,630,930
12.	Deduct total nonadmitted amounts	5,410,774	1,913,472
13.	Statement value at end of current period (Line 11 minus Line 12)	4,738,655,092	4,457,717,458

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	51,323,655,290	47,738,505,136
2.	Cost of bonds and stocks acquired	4,249,598,816	15,006,774,174
3.	Accrual of discount	63,815,958	252,495,333
4.	Unrealized valuation increase (decrease)	(71,605,447)	(17,610,265)
5.	Total gain (loss) on disposals	(21,087,892)	71,480,623
6.	Deduct consideration for bonds and stocks disposed of	3,339,488,303	11,559,649,222
7.	Deduct amortization of premium	28,975,628	110,722,204
8.	Total foreign exchange change in book/adjusted carrying value	(42,426,456)	(92,027,926)
9.	Deduct current year's other than temporary impairment recognized	1,421,004	9,000,125
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,701,212	43,409,766
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	52,133,766,546	51,323,655,290
12.	Deduct total nonadmitted amounts	3,367,031	3,366,614
13.	Statement value at end of current period (Line 11 minus Line 12)	52,130,399,515	51,320,288,676

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)	34,146,884,255	4,069,704,362	3,765,186,815	95,378,871	34,546,780,673	0	0	34,146,884,255
2. NAIC 2 (a)	14,843,005,694	872,383,698	941,659,520	(22,107,255)	14,751,622,617	0	0	14,843,005,694
3. NAIC 3 (a)	1,891,436,461	315,331,345	156,873,711	(57,116,320)	1,992,777,775	0	0	1,891,436,461
4. NAIC 4 (a)	776,328,572	92,919,549	174,675,817	(32,797,697)	661,774,607	0	0	776,328,572
5. NAIC 5 (a)	24,170,867	599,978	13,068,843	2,562,546	14,264,548	0	0	24,170,867
6. NAIC 6 (a)	14,834,195	0	697,704	697,479	14,833,970	0	0	14,834,195
7. Total Bonds	51,696,660,044	5,350,938,932	5,052,162,410	(13,382,376)	51,982,054,190	0	0	51,696,660,044
PREFERRED STOCK								
8. NAIC 1	27,800,000	0	0	0	27,800,000	0	0	27,800,000
9. NAIC 2	34,422,020	0	15,698,227	597,850	19,321,643	0	0	34,422,020
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	62,222,020	0	15,698,227	597,850	47,121,643	0	0	62,222,020
15. Total Bonds and Preferred Stock	51,758,882,064	5,350,938,932	5,067,860,637	(12,784,526)	52,029,175,833	0	0	51,758,882,064

(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 $ 283,711,816 ; NAIC 2 $ 11,494,018 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	105,240,547	XXX	105,293,396	64,252	52,975

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	623,946,340	1,561,904,916
2.	Cost of short-term investments acquired	78,211,887	2,249,607,591
3.	Accrual of discount	66,396	237,679
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(50,206)	143,122
6.	Deduct consideration received on disposals	596,868,995	3,187,380,432
7.	Deduct amortization of premium	64,875	566,536
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	105,240,547	623,946,340
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	105,240,547	623,946,340

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)	1,272,771,262
2.	Cost Paid/(Consideration Received) on additions	117,950,249
3.	Unrealized Valuation increase/(decrease)	(935,394,523)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	152,449,609
6.	Considerations received/(paid) on terminations	439,847,811
7.	Amortization	(2,570,496)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	39,859,079
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	205,217,369
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	205,217,369

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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)		

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*V64	CDT15-100_MET_2019_A	2	50,000,000	25,345,960	35,725,500	03/15/2019	12/20/2023	CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3	0	346,584	912803-DK-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2040 At Mat	1.A	25,345,960	35,378,916
12518*V64	CDT15-100_MET_2019_A	2	0	27,154,040	37,905,981			CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3	0	0	912803-DK-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2040 At Mat	1.A	27,154,040	37,905,981
12607@EA4	CDX.NA.IG.33 7-15%	2	50,000,000	14,727,015	17,349,160	10/07/2019	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF1SRD34	331,616	661,280	912803-BV-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2028 At Mat	1.A	14,395,399	16,687,880
12607@EA4	CDX.NA.IG.33 7-15%	2	0	38,104,601	50,725,905			CDX.NA.IG.33 7-15% Credit Default Swap : BHF1SRD34	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	38,104,601	50,725,905
12607@EE6	CDX.NA.IG.33 7-15%	2	25,000,000	21,241,737	30,658,712	02/27/2020	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324	192,033	330,640	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	21,049,704	30,328,072
12607@EE6	CDX.NA.IG.33 7-15%	2	0	3,708,806	3,944,823			CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324	0	0	912810-QT-8	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 11/15/2041 MN15	1.A	3,708,806	3,944,823
12607@EE6	CDX.NA.IG.33 7-15%	2	0	1,491,491	1,344,417			CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324	0	0	912810-RQ-3	UNITED STATES TREASURY UNSEC GOVT_BND 2 1/2% Due 2/15/2046 FA15	1.A	1,491,491	1,344,417
12724#AA4	CDT30-100_MET_2020_NEWBURGH5Y	2	40,000,000	2,620,101	3,614,781	03/04/2020	12/20/2024	CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24	0	330,644	912803-CX-7	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2031 At Mat	1.A	2,620,101	3,284,137
12724#AA4	CDT30-100_MET_2020_NEWBURGH5Y	2	0	39,379,899	42,620,229			CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24	0	0	912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 2/15/2043 FA15	1.A	39,379,899	42,620,229
12607@GG9	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	25,000,000	3,066,083	4,099,550	04/17/2020	12/20/2024	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296K0	0	762,215	912810-QY-7	UNITED STATES TREASURY SENIOR GOVT_BND 2 3/4% Due 11/15/2042 MN15	1.A	3,066,083	3,337,335
12607@GG9	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	0	23,183,917	26,053,057			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296K0	0	0	912833-PD-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2027 At Mat	1.A	23,183,917	26,053,057
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	175,000,000	43,262,229	58,087,043	04/17/2020	12/20/2024	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	0	5,428,653	912803-DZ-3	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2042 At Mat	1.A	43,262,229	52,658,390
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	0	44,776,507	61,187,412			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	0	0	912803-EC-3	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2043 At Mat	1.A	44,776,507	61,187,412
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	0	885,649	1,152,717			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	0	0	912810-FT-0	UNITED STATES TREASURY SENIOR GOVT_BND 4 1/2% Due 2/15/2036 FA15	1.A	885,649	1,152,717
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	0	923,812	1,210,353			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	0	0	912810-FT-0	UNITED STATES TREASURY SENIOR GOVT_BND 4 1/2% Due 2/15/2036 FA15	1.A	923,812	1,210,353
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	0	850,861	876,287			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	0	0	912810-PX-0	UNITED STATES TREASURY SENIOR GOVT_BND 4 1/2% Due 5/15/2038 MN15	1.A	850,861	876,287
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	0	828,424	944,504			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	0	0	912810-RB-6	UNITED STATES TREASURY SENIOR GOVT_BND 2 7/8% Due 5/15/2043 MN15	1.A	828,424	944,504
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	0	2,699,643	2,645,523			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	0	0	912828-P4-6	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 2/15/2026 FA15	1.A	2,699,643	2,645,523
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	0	43,615,976	47,337,436			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	0	0	912833-LV-0	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2025 At Mat	1.A	43,615,976	47,337,436
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2B	0	45,906,899	53,069,973			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	0	0	912833-RZ-5	UNITED STATES TREASURY SENIOR GOVT_BND Due 8/15/2028 At Mat	1.A	45,906,899	53,069,973
12607@LF5	CDX.NA.IG.35 0-3%	5C	4,300,000	3,291,287	3,261,746	03/05/2021	12/20/2025	CDX.NA.IG.35 0-3% Credit Default Swap : BHF2J9AZ4	(1,223,713)	(1,193,595)	912810-RT-7	UNITED STATES TREASURY SENIOR GOVT_BND 2 1/4% Due 8/15/2046 FA15	1.A	4,515,000	4,455,341
12607@LE8	CDX.NA.IG.35 3-7%	2	5,700,000	5,694,244	8,490,560	03/05/2021	12/20/2025	CDX.NA.IG.35 3-7% Credit Default Swap : BHF2J9B26	(290,756)	(181,419)	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	5,985,000	8,671,979
12607@RJ1	CDX.HY.BB.37 15-100%	2Z	20,000,000	21,000,000	20,546,802	10/28/2021	12/20/2026	CDX.HY.BB.37 15-100% Credit Default Swap : BHF2X5NG4	0	(267,270)	912810-QY-7	UNITED STATES TREASURY SENIOR GOVT_BND 2 3/4% Due 11/15/2042 MN15	1.A	21,000,000	20,814,072

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Pending	CDX.HY.BB.37 15-100%	2Z	10,000,000	5,248,910	5,611,143	01/07/2022	12/20/2026	CDX.HY.BB.37 15-100% Credit Default Swap : BHF30GWD1	0	(95,311)	912803-BM-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2027 At Mat	1.A	5,248,910	5,706,454
Pending	CDX.HY.BB.37 15-100%	2Z	0	5,251,090	5,706,454			CDX.HY.BB.37 15-100% Credit Default Swap : BHF30GWD1	0	0	912803-BM-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2027 At Mat	1.A	5,251,090	5,706,454
Pending	CDX.NA.HY.BB.37.V1	2Z	12,000,000	14,022,198	20,025,581	02/17/2022	12/20/2026	CDX.NA.HY.BB.37.V1 Credit Default Swap : BHF32JKV6	1,422,198	1,382,505	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	12,600,000	18,643,076
Pending	CDX.NA.HY.BB.37.V1	2Z	12,000,000	4,473,696	4,823,213	02/24/2022	12/20/2026	CDX.NA.HY.BB.37.V1 Credit Default Swap : BHF3342K2	1,323,396	1,382,505	912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 2/15/2043 FA15	1.A	3,150,300	3,440,708
Pending	CDX.NA.HY.BB.37.V1	2Z	0	3,150,300	3,440,708			CDX.NA.HY.BB.37.V1 Credit Default Swap : BHF3342K2	0	0	912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 2/15/2043 FA15	1.A	3,150,300	3,440,708
Pending	CDX.NA.HY.BB.37.V1	2Z	0	3,150,300	3,440,708			CDX.NA.HY.BB.37.V1 Credit Default Swap : BHF3342K2	0	0	912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 2/15/2043 FA15	1.A	3,150,300	3,440,708
Pending	CDX.NA.HY.BB.37.V1	2Z	0	3,149,101	3,440,708			CDX.NA.HY.BB.37.V1 Credit Default Swap : BHF3342K2	0	0	912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 2/15/2043 FA15	1.A	3,149,101	3,440,708
58039#AG4	MCDX.NA.22.V1	2B	6,000,000	6,282,577	8,652,262	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1	(17,423)	60,805	912834-EV-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2039 At Mat	1.A	6,300,000	8,591,457
58039#AD1	MCDX.NA.22.V1	1	3,000,000	3,141,288	3,307,439	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGZH1	(8,712)	30,402	00388W-AC-5	ABU DHABI NATIONAL ENERGY COMP SENIOR CORP_BND 144A 4 3/8% Due 6/22/2026 JD22	1.D FE	3,150,000	3,277,037
12524#AA6	ITRAXX.EUR.28 6-12%	1	49,580,000	7,608,389	10,414,621	03/27/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	127,804	322,774	912803-EC-3	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2043 At Mat	1.A	7,480,585	10,091,847
12524#AA6	ITRAXX.EUR.28 6-12%	1	0	7,485,053	10,091,847			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	0	0	912803-EC-3	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2043 At Mat	1.A	7,485,053	10,091,847
12524#AA6	ITRAXX.EUR.28 6-12%	1	0	7,442,388	10,091,847			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	0	0	912803-EC-3	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2043 At Mat	1.A	7,442,388	10,091,847
12524#AA6	ITRAXX.EUR.28 6-12%	1	0	9,198,406	13,119,665			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	0	0	912834-AE-8	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2038 At Mat	1.A	9,198,406	13,119,665
12524#AA6	ITRAXX.EUR.28 6-12%	1	0	3,009,960	4,279,624			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	0	0	912834-AU-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2039 At Mat	1.A	3,009,960	4,279,624
12524#AA6	ITRAXX.EUR.28 6-12%	1	0	4,997,908	5,384,591			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	0	0	912810-QY-7	UNITED STATES TREASURY SENIOR GOVT_BND 2 3/4% Due 11/15/2042 MN15	1.A	4,997,908	5,384,591
12524#AA6	ITRAXX.EUR.28 6-12%	1	0	12,444,699	16,895,105			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	0	0	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	12,444,699	16,895,105
12524#AB4	ITRAXX.EUR.28 6-12%	1	46,618,000	13,262,276	19,553,766	05/25/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	96,833	322,774	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	13,165,443	19,230,992
12524#AB4	ITRAXX.EUR.28 6-12%	1	0	14,254,940	20,941,722			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	0	0	912834-EV-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2039 At Mat	1.A	14,254,940	20,941,722
12524#AB4	ITRAXX.EUR.28 6-12%	1	0	6,940,206	9,782,472			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	6,940,206	9,782,472
12524#AB4	ITRAXX.EUR.28 6-12%	1	0	14,588,311	21,361,752			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	0	0	912803-DA-8	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2037 At Mat	1.A	14,588,311	21,361,752
12524#AC2	ITRAXX.EUR.28 6-12%	1	23,532,000	6,687,552	9,723,638	06/08/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	12,420	161,387	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	6,675,132	9,562,251
12524#AC2	ITRAXX.EUR.28 6-12%	1	0	6,316,426	8,799,137			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	0	0	912803-DJ-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2039 At Mat	1.A	6,316,426	8,799,137
12524#AC2	ITRAXX.EUR.28 6-12%	1	0	8,832,711	12,861,893			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	0	0	912833-Z6-0	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2038 At Mat	1.A	8,832,711	12,861,893
12524#AC2	ITRAXX.EUR.28 6-12%	1	0	2,884,331	4,223,544			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	0	0	912803-DA-8	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2037 At Mat	1.A	2,884,331	4,223,544
12518* S76	CDX.NA.IG.31 7-15%	2	50,000,000	11,948,193	17,245,162	12/13/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	(22,904)	621,678	912803-DG-5	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2039 At Mat	1.A	11,971,097	16,623,484
12518* S76	CDX.NA.IG.31 7-15%	2	0	7,776,035	11,806,667			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	0	0	912803-DH-3	UNITED STATES TREASURY SENIOR GOVT_BND Due 8/15/2039 At Mat	1.A	7,776,035	11,806,667
12518* S76	CDX.NA.IG.31 7-15%	2	0	18,261,658	26,460,271			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	18,261,658	26,460,271
12518* S76	CDX.NA.IG.31 7-15%	2	0	14,491,210	21,029,574			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	0	0	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	14,491,210	21,029,574

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518* S84	CDX.NA.IG.31 7-15%	1	25,000,000	5,083,099	7,386,563	12/14/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	(12,353)	310,839	912803-DG-5	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2039 At Mat	1.A	5,095,452	7,075,724
12518* S84	CDX.NA.IG.31 7-15%	1	0	5,441,105	7,883,901			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	5,441,105	7,883,901
12518* S84	CDX.NA.IG.31 7-15%	1	0	4,044,261	4,733,430			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	0	0	912803-DZ-3	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2042 At Mat	1.A	4,044,261	4,733,430
12518* S84	CDX.NA.IG.31 7-15%	1	0	2,849,198	3,566,666			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	0	0	912810-QB-7	UNITED STATES TREASURY SENIOR GOVT_BND 4 1/4% Due 5/15/2039 MN15	1.A	2,849,198	3,566,666
12518* S84	CDX.NA.IG.31 7-15%	1	0	1,420,958	1,567,819			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	0	0	912810-SF-6	UNITED STATES TREASURY SENIOR GOVT_BND 3% Due 2/15/2049 FA15	1.A	1,420,958	1,567,819
12518* S84	CDX.NA.IG.31 7-15%	1	0	7,399,026	10,788,696			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	0	0	912803-DP-5	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2040 At Mat	1.A	7,399,026	10,788,696
46573*FB1	ITRAXX.EUR.36.V1	2Z	229,472,100	12,092,565	13,106,366	10/14/2021	12/20/2026	ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	5,245,953	3,476,408	912803-DJ-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2039 At Mat	1.A	6,846,612	9,629,958
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	73,914,796	109,285,930			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	73,914,796	109,285,930
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	51,788,572	77,761,142			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	51,788,572	77,761,142
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	26,765,138	29,463,789			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912803-EP-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 8/15/2045 At Mat	1.A	26,765,138	29,463,789
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	3,441,061	4,717,896			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912810-PT-9	UNITED STATES TREASURY SENIOR GOVT_BND 4 3/4% Due 2/15/2037 FA15	1.A	3,441,061	4,717,896
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	1,238,951	1,330,579			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 2/15/2043 FA15	1.A	1,238,951	1,330,579
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	1,240,505	1,330,579			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 2/15/2043 FA15	1.A	1,240,505	1,330,579
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	2,246,165	2,439,395			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 2/15/2043 FA15	1.A	2,246,165	2,439,395
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	6,445,151	5,330,427			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	6,445,151	5,330,427
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	10,095,247	8,117,401			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	10,095,247	8,117,401
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	126,268	101,468			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	126,268	101,468
46573*FB1	ITRAXX.EUR.36.V1	2Z	0	56,797,239	45,569,196			ITRAXX.EUR.36.V1 Credit Default Swap : Z91ZC0PA3	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	56,797,239	45,569,196
Pending	CDX.NA.IG.38.V1	2Z	687,000,000	33,471,285	37,660,927	03/21/2022	06/20/2027	CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	9,916,503	10,860,096	912803-BM-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2027 At Mat	1.A	23,554,782	26,800,831
Pending	CDX.NA.IG.38.V1	2Z	0	19,593,501	28,390,048			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,593,501	28,390,048
Pending	CDX.NA.IG.38.V1	2Z	0	19,833,721	28,390,048			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,833,721	28,390,048
Pending	CDX.NA.IG.38.V1	2Z	0	19,833,721	28,390,048			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,833,721	28,390,048
Pending	CDX.NA.IG.38.V1	2Z	0	19,833,721	28,390,048			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,833,721	28,390,048
Pending	CDX.NA.IG.38.V1	2Z	0	19,846,959	28,390,048			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,846,959	28,390,048
Pending	CDX.NA.IG.38.V1	2Z	0	19,846,959	28,390,048			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,846,959	28,390,048
Pending	CDX.NA.IG.38.V1	2Z	0	19,846,959	28,390,048			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,846,959	28,390,048
Pending	CDX.NA.IG.38.V1	2Z	0	19,846,959	28,390,048			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,846,959	28,390,048
Pending	CDX.NA.IG.38.V1	2Z	0	15,942,214	22,712,039			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	15,942,214	22,712,039

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Pending	CDX.NA.IG.38.V1	2Z	0	19,927,768	28,390,048			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,927,768	28,390,048
Pending	CDX.NA.IG.38.V1	2Z	0	19,927,768	28,390,048			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	19,927,768	28,390,048
Pending	CDX.NA.IG.38.V1	2Z	0	21,537,711	26,686,645			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-CX-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	21,537,711	26,686,645
Pending	CDX.NA.IG.38.V1	2Z	0	25,140,157	35,006,676			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-DJ-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2039 At Mat	1.A	25,140,157	35,006,676
Pending	CDX.NA.IG.38.V1	2Z	0	30,915,802	41,795,875			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-DK-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2040 At Mat	1.A	30,915,802	41,795,875
Pending	CDX.NA.IG.38.V1	2Z	0	18,822,979	27,012,486			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	18,822,979	27,012,486
Pending	CDX.NA.IG.38.V1	2Z	0	35,821,899	49,113,611			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	35,821,899	49,113,611
Pending	CDX.NA.IG.38.V1	2Z	0	36,205,275	49,113,611			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	36,205,275	49,113,611
Pending	CDX.NA.IG.38.V1	2Z	0	21,953,815	21,893,078			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912803-EC-3	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2043 At Mat	1.A	21,953,815	21,893,078
Pending	CDX.NA.IG.38.V1	2Z	0	2,099,564	2,280,253			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 2/15/2043 FA15	1.A	2,099,564	2,280,253
Pending	CDX.NA.IG.38.V1	2Z	0	2,102,959	2,280,253			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND 3 1/8% Due 2/15/2043 FA15	1.A	2,102,959	2,280,253
Pending	CDX.NA.IG.38.V1	2Z	0	68,642,794	56,908,774			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	68,642,794	56,908,774
Pending	CDX.NA.IG.38.V1	2Z	0	35,903,707	28,832,704			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	35,903,707	28,832,704
Pending	CDX.NA.IG.38.V1	2Z	0	18,094,013	14,543,353			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	18,094,013	14,543,353
Pending	CDX.NA.IG.38.V1	2Z	0	32,059,802	25,925,108			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912810-SS-8	UNITED STATES TREASURY SENIOR GOVT_BND 1 5/8% Due 11/15/2050 MN15	1.A	32,059,802	25,925,108
Pending	CDX.NA.IG.38.V1	2Z	0	20,754,901	27,115,307			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912833-5B-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2036 At Mat	1.A	20,754,901	27,115,307
Pending	CDX.NA.IG.38.V1	2Z	0	65,408,512	76,672,072			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912833-7Q-7	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2031 At Mat	1.A	65,408,512	76,672,072
Pending	CDX.NA.IG.38.V1	2Z	0	12,473,482	14,737,252			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912833-XU-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2030 At Mat	1.A	12,473,482	14,737,252
Pending	CDX.NA.IG.38.V1	2Z	0	19,413,619	25,750,372			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912834-AD-0	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2037 At Mat	1.A	19,413,619	25,750,372
Pending	CDX.NA.IG.38.V1	2Z	0	16,163,979	23,824,070			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC6609	0	0	912834-EV-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2039 At Mat	1.A	16,163,979	23,824,070
Pending	CDX.NA.IG.38.V1	2Z	50,000,000	17,988,567	20,998,565	03/21/2022	06/20/2032	CDX.NA.IG.38.V1 Credit Default Swap : Z95NC66S5	(262,469)	(169,800)	912803-DU-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2041 At Mat	1.A	18,251,036	21,168,365
Pending	CDX.NA.IG.38.V1	2Z	0	12,422,182	14,456,444			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC66S5	0	0	912803-DU-4	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2041 At Mat	1.A	12,422,182	14,456,444
Pending	CDX.NA.IG.38.V1	2Z	0	21,826,782	29,293,492			CDX.NA.IG.38.V1 Credit Default Swap : Z95NC66S5	0	0	912833-Y4-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2037 At Mat	1.A	21,826,782	29,293,492
Pending	ITRAXX.EUR.37.V1	2Z	193,366,250	14,619,521	20,122,563	03/21/2022	06/20/2027	ITRAXX.EUR.37.V1 Credit Default Swap : Z95NC66W6	2,135,115	2,632,725	912803-DK-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2040 At Mat	1.A	12,484,406	17,489,838
Pending	ITRAXX.EUR.37.V1	2Z	0	12,484,406	17,489,838			ITRAXX.EUR.37.V1 Credit Default Swap : Z95NC66W6	0	0	912803-DK-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2040 At Mat	1.A	12,484,406	17,489,838
Pending	ITRAXX.EUR.37.V1	2Z	0	36,353,501	44,973,870			ITRAXX.EUR.37.V1 Credit Default Swap : Z95NC66W6	0	0	912803-DK-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 2/15/2040 At Mat	1.A	36,353,501	44,973,870
Pending	ITRAXX.EUR.37.V1	2Z	0	27,309,844	39,459,853			ITRAXX.EUR.37.V1 Credit Default Swap : Z95NC66W6	0	0	912803-DM-2	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2040 At Mat	1.A	27,309,844	39,459,853
Pending	ITRAXX.EUR.37.V1	2Z	0	17,215,263	25,326,675			ITRAXX.EUR.37.V1 Credit Default Swap : Z95NC66W6	0	0	912834-AT-5	UNITED STATES TREASURY SENIOR GOVT_BND Due 8/15/2038 At Mat	1.A	17,215,263	25,326,675

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Pending	ITRAXX.EUR.37.V1	2Z	0	26,501,506	37,745,441			ITRAXX.EUR.37.V1 Credit Default Swap : Z95NC66W6	0	0	912834-DU-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2038 At Mat	1.A	26,501,506	37,745,441
Pending	ITRAXX.EUR.37.V1	2Z	0	30,823,235	42,778,167			ITRAXX.EUR.37.V1 Credit Default Swap : Z95NC66W6	0	0	912834-DU-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 11/15/2038 At Mat	1.A	30,823,235	42,778,167
Pending	ITRAXX.EUR.37.V1	2Z	0	11,399,372	16,261,247			ITRAXX.EUR.37.V1 Credit Default Swap : Z95NC66W6	0	0	912834-EP-9	UNITED STATES TREASURY SENIOR GOVT_BND Due 8/15/2039 At Mat	1.A	11,399,372	16,261,247
Pending	ITRAXX.EUR.37.V1	2Z	0	28,463,029	25,086,452			ITRAXX.EUR.37.V1 Credit Default Swap : Z95NC66W6	0	0	912834-RK-6	UNITED STATES TREASURY SENIOR GOVT_BND Due 5/15/2047 At Mat	1.A	28,463,029	25,086,452
9999999999 - Totals				1,901,162,309	2,387,606,384	XXX	XXX	XXX	18,965,541	27,517,519	XXX	XXX	XXX	1,882,196,768	2,360,088,865

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	21	1,832,671,677	0	0	0	0	0	0	21	1,832,671,677
2. Add: Opened or Acquired Transactions	6	1,027,119,305	0	0	0	0	0	0	6	1,027,119,305
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	92,008	XXX	0	XXX	0	XXX	0	XXX	92,008
4. Less: Closed or Disposed of Transactions	4	958,322,616	0	0	0	0	0	0	4	958,322,616
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	398,065	XXX	0	XXX	0	XXX	0	XXX	398,065
7. Ending Inventory	23	1,901,162,309	0	0	0	0	0	0	23	1,901,162,309

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	205,217,368	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		205,217,368
4.	Part D, Section 1, Column 6	1,903,563,109	
5.	Part D, Section 1, Column 7	(1,698,345,741)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	338,994,848	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		338,994,848
10.	Part D, Section 1, Column 9	2,015,649,476	
11.	Part D, Section 1, Column 10	(1,676,654,628)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,162,330,811	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	2,162,330,811	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	601,868,794	1,170,474,558
2.	Cost of cash equivalents acquired	3,640,981,528	13,192,959,953
3.	Accrual of discount	38,387	196,019
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(1,964)	10,740
6.	Deduct consideration received on disposals	3,782,477,709	13,761,765,880
7.	Deduct amortization of premium	99	6,596
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	460,408,937	601,868,794
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	460,408,937	601,868,794

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
16672 Henderson Rd REO Loan 16050932	Henderson	MD	02/28/2022	Transfer from Schedule B	66,854	0	66,854	0
236 N Walnut St REO LOAN 578236232	Van Wert	OH	03/31/2022	Transfer from Schedule B	30,150	0	30,150	0
0299999. Acquired by Internal Transfer					97,004	0	97,004	0
0399999 - Totals					97,004	0	97,004	0

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
2013 Red Oak Lane REO Loan 417413383	Saint Charles	IL	02/28/2022	Select Portfolio Servicing	231,150	0	231,150	0	0	0	0	0	0	151,973	0	(79,177)	(79,177)	0	0
576 Mccullouch Pl REO Loan 18074 ..	Haworth	NJ	03/31/2022	Fay Servicing Inc.	913,379	0	913,379	0	0	0	0	0	0	1,242,689	0	329,310	329,310	0	0
0199999. Property Disposed					1,144,529	0	1,144,529	0	0	0	0	0	0	1,394,662	0	250,133	250,133	0	0
0399999 - Totals					1,144,529	0	1,144,529	0	0	0	0	0	0	1,394,662	0	250,133	250,133	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
201498	COLUSA	CA		02/22/2021	3.200	0	3,560,000	36,730,090
201761	MADERA	CA		08/10/2021	2.000	0	4,000,000	7,510,000
201933	FRESNO	CA		08/18/2021	2.510	0	650,000	18,082,100
201939	ZAVALA	TX		06/04/2021	2.000	0	500,000	24,906,620
201986	MACOUPIN	IL		01/20/2022	3.550	3,355,000	0	6,292,000
201996	MONROE	AR		07/19/2021	2.200	0	100,000	1,895,250
202075	POINSETT	AR		02/16/2022	1.550	1,000,000	0	20,000,000
202257	MISSISSIPPI	MO		01/11/2022	3.250	2,000,000	0	3,766,000
202265	WARREN	KY		03/03/2022	3.150	2,500,000	0	4,953,000
202324	MARTIN	MN		02/25/2022	3.300	1,000,000	0	2,847,870
202340	BUREAU	IL		02/24/2022	3.490	2,150,000	0	4,308,220
202347	UNION	OH		03/01/2022	4.200	18,600,000	0	28,599,980
202368	YORK	NE		02/22/2022	3.100	2,035,000	0	3,579,270
202404	JACKSON	IL		02/23/2022	3.150	1,405,000	0	2,332,720
202410	YORK	NE		02/24/2022	3.350	1,680,000	0	3,335,480
202411	CHRISTIAN	IL		02/28/2022	3.300	3,179,356	0	4,891,320
202419	CARROLL	IL		02/18/2022	3.400	1,250,770	0	1,925,840
202441	MACON	IL		03/11/2022	3.780	11,179,475	0	17,271,330
202444	CHRISTIAN	IL		03/29/2022	3.300	2,077,000	0	3,808,350
202448	HOLT	NE		03/15/2022	3.350	1,700,000	0	2,964,420
202466	NUCKOLLS	NE		03/15/2022	3.450	1,000,000	0	1,625,060
202467	SEWARD	NE		03/31/2022	3.500	1,140,000	0	2,814,260
0199999. Mortgages in good standing - Farm Mortgages						57,251,601	8,810,000	204,439,180
9900125830	BROOKLYN	NY		02/23/2022	3.375	1,055,517	0	1,680,000
9900125846	MALIBU	CA		02/23/2022	3.500	1,392,301	0	2,850,000
9900125852	SARATOGA	CA		02/23/2022	3.500	1,209,171	0	2,000,000
9900125853	CORONADO	CA		02/23/2022	3.500	1,049,410	0	1,300,000
9900125855	SANTA ROSA BEACH	FL		02/23/2022	3.875	869,498	0	1,100,000
9900125861	REDWOOD CITY	CA		02/23/2022	3.125	1,270,443	0	1,880,000
9900125862	LAWNDALE	CA		02/23/2022	3.375	676,051	0	1,050,000
9900125871	NORWALK	CA		02/23/2022	3.500	905,711	0	1,200,000
9900125872	CARLSBAD	CA		02/23/2022	3.625	864,006	0	1,752,000
9900125875	SAN DIEGO	CA		02/23/2022	3.750	889,576	0	1,160,000
9900125876	CHANDLER	AZ		02/23/2022	3.625	683,570	0	899,000
9900125878	MONTREAT	NC		02/23/2022	3.250	1,070,482	0	1,550,000
9900125879	HUNTINGTON BEACH	CA		02/23/2022	3.500	845,914	0	1,300,000
9900125889	SAN DIEGO	CA		02/23/2022	3.375	833,953	0	1,300,000
9900125892	ANAEIM	CA		02/23/2022	3.500	687,618	0	871,000
9900125893	SAN FRANCISCO	CA		02/23/2022	3.351	663,964	0	3,230,000
9900125894	LOS ANGELES	CA		02/23/2022	2.999	715,613	0	1,440,000
9900125895	BOCA RATON	FL		02/23/2022	3.500	617,782	0	850,000
9900125898	SANTA ROSA	CA		02/23/2022	4.000	800,660	0	960,000
9900125905	ALAMEDA	CA		02/23/2022	3.250	683,458	0	1,050,000
9900125906	BROOKLYN	NY		02/23/2022	3.250	785,456	0	1,200,000
9900125919	BROOKLYN	NY		02/23/2022	3.375	799,677	0	1,100,000
9900125920	NORTH HOLLYWOOD	CA		02/23/2022	3.375	842,151	0	1,800,000
9900125921	SAN DIEGO	CA		02/23/2022	3.375	693,105	0	1,078,000
9900125923	SYLMAR	CA		02/23/2022	3.500	671,779	0	895,000
9900125924	SAN CLEMENTE	CA		02/23/2022	3.375	815,419	0	1,600,000
9900125928	SAN GABRIEL	CA		02/23/2022	3.375	713,953	0	1,200,000
9900125935	GLENDALE	CA		02/23/2022	3.250	751,037	0	1,300,000
9900125937	LONG BEACH	CA		02/23/2022	3.250	1,066,297	0	1,450,000
9900125938	LONG BEACH	CA		02/23/2022	3.250	1,066,292	0	1,450,000
9900125942	IMPERIAL BEACH	CA		02/23/2022	3.625	1,466,444	0	2,400,000
9900125943	CLAREMONT	CA		02/23/2022	3.625	815,514	0	1,350,000
9900125945	SAN DIEGO	CA		02/23/2022	3.500	671,627	0	1,190,000
9900125946	BURBANK	CA		02/23/2022	3.500	726,088	0	1,360,000
9900125950	ARROYO GRANDE	CA		02/23/2022	3.500	699,597	0	1,220,000
9900126003	LOS ANGELES	CA		02/23/2022	3.250	1,183,786	0	1,445,000
9900126005	ELLICOTT CITY	MD		02/23/2022	3.625	698,540	0	780,000
9900126009	LAGUNA NIGUEL	CA		02/23/2022	3.250	1,306,785	0	1,487,000
9900126010	TAMPA	FL		02/23/2022	3.250	1,489,264	0	2,172,000
9900126013	PEORIA	AZ		02/23/2022	3.625	743,613	0	825,000
9900126016	PHOENIX	AZ		02/23/2022	3.250	839,372	0	955,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900126021	LOS ANGELES	CA		02/23/2022	3.375	1,062,874	0	1,200,000
9900126024	MIAMI	FL		02/23/2022	3.500	868,403	0	975,000
9900126025	LOS ANGELES	CA		02/23/2022	3.250	1,328,287	0	1,600,000
9900126026	KNOXVILLE	TN		02/23/2022	3.375	1,141,960	0	1,400,000
9900126028	LOS ANGELES	CA		02/23/2022	3.500	2,827,597	0	3,300,000
9900126030	GRANITE BAY	CA		02/23/2022	3.625	1,620,580	0	1,800,000
9900126033	CLAREMONT	CA		02/23/2022	3.250	1,031,127	0	1,175,000
9900126036	DELRAY BEACH	FL		02/23/2022	3.500	850,425	0	1,032,000
9900126038	GLENDALE	CA		02/23/2022	3.250	1,222,314	0	1,400,000
9900126040	DORAL	FL		02/23/2022	3.250	516,135	0	710,000
9900126041	PASADENA	CA		02/23/2022	3.250	1,216,789	0	1,425,000
9900126042	BAKERSFIELD	CA		02/23/2022	3.625	703,676	0	865,000
9900126045	ESCONDIDO	CA		02/23/2022	3.250	1,061,555	0	1,215,000
9900126082	PHILADELPHIA	PA		01/21/2022	5.730	123,640	0	177,000
9900126083	NEW HAVEN	CT		01/21/2022	4.200	231,852	0	310,000
9900126084	MANALAPAN TOWNSHIP	NJ		01/21/2022	4.840	479,807	0	740,000
9900126093	PHILADELPHIA	PA		01/21/2022	4.950	250,639	0	335,000
9900126094	LEHIGH ACRES	FL		01/21/2022	5.810	198,339	0	260,000
9900126100	PHILADELPHIA	PA		01/21/2022	3.800	355,185	0	510,000
9900126105	FORT LAUDERDALE	FL		01/21/2022	4.250	235,349	0	295,000
9900126106	PHILADELPHIA	PA		01/21/2022	4.950	325,457	0	435,000
9900126117	JACKSONVILLE	FL		01/21/2022	4.850	132,107	0	170,000
9900126118	PITTSBURGH	PA		01/21/2022	4.000	233,483	0	335,000
9900126120	SANFORD	FL		01/21/2022	5.150	164,419	0	220,000
9900126122	LINDSTROM	MN		01/21/2022	5.000	341,310	0	527,000
9900126124	MEDINA	OH		01/21/2022	5.150	169,152	0	242,500
9900126126	NEW ORLEANS	LA		01/21/2022	4.000	225,517	0	325,000
9900126139	PATCHOGUE	NY		01/21/2022	5.780	308,000	0	385,000
9900126141	BALTIMORE	MD		01/21/2022	5.300	135,534	0	175,000
9900126142	BROOKLYN	NY		01/21/2022	3.870	1,441,784	0	1,975,000
9900126145	DAYTON	OH		01/21/2022	5.375	60,894	0	94,000
9900126148	ST PETERSBURG	FL		01/21/2022	5.238	394,780	0	530,000
9900126152	PHILADELPHIA	PA		01/21/2022	5.550	130,677	0	175,000
9900126153	PHILADELPHIA	PA		01/21/2022	5.350	135,383	0	170,000
9900126155	WESTLAND	MI		01/21/2022	5.430	126,931	0	170,000
9900126157	APOPKA	FL		01/21/2022	5.550	77,659	0	150,000
9900126166	CHATTANOOGA	TN		01/21/2022	5.550	126,943	0	170,000
9900126167	WEST SENECA	NY		01/21/2022	5.800	92,612	0	124,000
9900126169	FORT WORTH	TX		01/21/2022	4.230	133,454	0	170,000
9900126171	PHILADELPHIA	PA		01/21/2022	5.350	208,267	0	349,900
9900126175	HARTFORD	CT		01/21/2022	6.700	215,250	0	287,000
9900126176	HUNTSVILLE	TX		01/21/2022	4.680	113,900	0	190,000
9900126184	CLEVELAND	OH		01/21/2022	5.125	184,374	0	247,000
9900126193	ALBUQUERQUE	NM		01/21/2022	4.600	109,681	0	313,000
9900126198	COLUMBUS	OH		01/21/2022	5.580	234,965	0	315,000
9900126199	NEWARK	NJ		01/21/2022	4.150	276,434	0	348,000
9900126200	NEWARK	NJ		01/21/2022	4.150	386,849	0	487,000
9900126201	DISTRICT HEIGHTS	MD		01/21/2022	4.980	70,817	0	95,000
9900126202	PHILADELPHIA	PA		01/21/2022	4.680	145,311	0	195,000
9900126208	DUNDALK	MD		01/21/2022	4.875	138,810	0	186,000
9900126210	JACKSONVILLE	FL		01/21/2022	4.080	137,013	0	184,000
9900126214	WEST HAVEN	CT		01/21/2022	4.550	178,817	0	240,000
9900126216	INDIANAPOLIS	IN		01/21/2022	4.050	118,393	0	159,000
9900126220	NEW HAVEN	CT		01/21/2022	4.080	160,097	0	215,000
9900126222	NEW HAVEN	CT		01/21/2022	3.850	152,605	0	205,000
9900126229	PHILADELPHIA	PA		01/21/2022	5.250	153,289	0	225,000
9900126231	SAN ANTONIO	TX		01/21/2022	5.000	120,415	0	175,000
9900126234	DURHAM	NC		01/21/2022	4.900	231,970	0	360,000
9900126235	MIDDLE RIVER	MD		01/21/2022	4.375	196,905	0	305,000
9900126236	WHITESTONE	NY		01/21/2022	5.000	675,384	0	1,000,000
9900126244	HOWARD BEACH	NY		01/21/2022	5.645	465,000	0	775,000
9900126249	BALTIMORE	MD		01/21/2022	5.250	139,190	0	200,000
9900126250	JAMAICA	NY		01/21/2022	5.000	302,158	0	840,000
9900126251	CLEVELAND	OH		01/21/2022	5.250	131,236	0	165,000
9900126258	WINDHAM	CT		01/21/2022	4.750	144,946	0	195,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900126260	PHILADELPHIA	PA		01/21/2022	5.050	114,666	0	154,000
9900126263	BRIDGEPORT	CT		01/21/2022	5.750	141,497	0	195,000
9900126273	PHILADELPHIA	PA		01/21/2022	4.625	146,548	0	211,000
9900126274	PHILADELPHIA	PA		01/21/2022	4.750	130,249	0	175,000
9900126275	PITTSBURGH	PA		01/21/2022	4.500	81,456	0	156,000
9900126280	BALTIMORE	MD		01/21/2022	5.125	114,678	0	165,000
9900126281	BALTIMORE	MD		01/21/2022	4.875	121,063	0	165,000
9900126282	PATERSON	NJ		01/21/2022	5.350	139,044	0	195,000
9900126284	ESSEX	MD		01/21/2022	4.875	135,483	0	182,000
9900126285	RIVERSIDE	NJ		01/21/2022	5.125	154,889	0	195,000
9900126289	MANCHESTER	CT		01/21/2022	5.250	215,490	0	313,000
9900126291	BALTIMORE	MD		01/21/2022	4.875	133,994	0	180,000
9900126292	LUTHERVILLE TIMONIUM	MD		01/21/2022	3.930	296,906	0	400,000
9900126293	PHILADELPHIA	PA		01/21/2022	5.430	154,772	0	208,000
9900126294	NEWARK	NJ		01/21/2022	4.400	245,151	0	330,000
9900126295	CHICAGO	IL		01/21/2022	6.100	205,067	0	295,000
9900126296	FALL RIVER	MA		01/21/2022	3.850	222,647	0	425,000
9900126301	RICHMOND	VA		01/21/2022	6.250	183,628	0	246,500
9900126303	LAVEEN	AZ		01/21/2022	5.400	171,135	0	272,000
9900126304	PHILADELPHIA	PA		01/21/2022	4.650	115,195	0	155,000
9900126308	HARTFORD	CT		01/21/2022	4.930	153,663	0	310,000
9900126309	HARTFORD	CT		01/21/2022	5.100	148,746	0	270,000
9900126311	VINELAND	NJ		01/21/2022	5.250	107,249	0	155,000
9900126316	MOUNTAIN DALE	NY		01/21/2022	5.255	104,000	0	160,000
9900126318	WESTFIELD	MA		01/21/2022	4.875	208,864	0	307,000
9900126319	ORLANDO	FL		01/21/2022	4.850	74,248	0	150,000
9900126320	NEW ORLEANS	LA		01/21/2022	6.500	122,838	0	165,000
9900126326	PHILADELPHIA	PA		01/21/2022	5.050	285,959	0	385,000
9900126328	FORT LAUDERDALE	FL		01/21/2022	5.050	123,792	0	370,000
9900126331	WASHINGTON	DC		01/21/2022	5.440	141,218	0	190,000
9900126336	PHILADELPHIA	PA		01/21/2022	5.640	352,767	0	475,000
9900126337	LAWRENCE	NJ		01/21/2022	5.500	166,314	0	260,000
9900126338	NEW ORLEANS	LA		01/21/2022	6.700	100,408	0	160,000
9900126341	PHILADELPHIA	PA		01/21/2022	6.510	93,199	0	137,000
9900126344	AURORA	IL		01/21/2022	6.450	217,797	0	365,000
9900126345	EAST STROUDSBURG	PA		01/21/2022	5.060	155,201	0	237,500
9900126353	INDIANAPOLIS	IN		01/21/2022	5.500	69,852	0	115,000
9900126358	FORT WORTH	TX		01/21/2022	6.380	90,470	0	128,000
9900126360	OKLAHOMA CITY	OK		01/21/2022	6.350	85,470	0	125,000
9900126364	CHICAGO	IL		01/21/2022	6.875	148,032	0	265,000
9900126366	COMMERCE TOWNSHIP	MI		01/21/2022	6.500	109,000	0	420,000
9900126368	FAYETTEVILLE	PA		01/21/2022	6.120	165,121	0	210,000
9900126371	CARMICHAEL	CA		01/21/2022	6.125	146,452	0	255,000
9900126373	HOUSTON	TX		01/21/2022	7.375	83,211	0	106,000
9900126380	DALLAS	TX		01/21/2022	6.400	74,327	0	127,000
9900126381	CEDAR HILL	TX		01/21/2022	5.640	72,884	0	140,000
9900126388	CHANNELVIEW	TX		01/21/2022	5.740	68,172	0	135,000
9900126391	PRINCETON	TX		01/21/2022	5.000	105,895	0	219,000
9900126397	EWA BEACH	HI		01/20/2022	2.500	566,590	0	885,000
9900126398	NORTH MYRTLE BEACH	SC		01/20/2022	2.375	206,041	0	357,000
9900126399	HOUSTON	TX		01/20/2022	1.990	292,961	0	555,000
9900126400	DENVER	CO		01/20/2022	2.250	513,765	0	700,000
9900126401	EL MIRAGE	AZ		01/20/2022	2.875	277,957	0	372,000
9900126402	LEANDER	TX		01/20/2022	2.875	304,432	0	430,000
9900126403	ANN ARBOR	MI		01/20/2022	3.000	184,736	0	250,185
9900126404	LOWELL	MA		01/20/2022	2.990	367,548	0	575,000
9900126405	TWINSBURG	OH		01/20/2022	3.125	248,960	0	368,000
9900126406	GOODYEAR	AZ		01/20/2022	2.875	400,260	0	586,000
9900126407	MORRISVILLE	NC		01/20/2022	2.625	259,422	0	390,000
9900126408	AUBURN	WA		01/20/2022	2.750	198,636	0	625,000
9900126409	CHICAGO	IL		01/20/2022	2.250	228,317	0	465,000
9900126410	ROCKVILLE	MD		01/20/2022	2.750	312,817	0	421,000
9900126411	SEATTLE	WA		01/20/2022	2.875	508,883	0	1,415,000
9900126412	CAMAS	WA		01/20/2022	2.625	343,300	0	464,000
9900126413	PLAINFIELD	IL		01/20/2022	2.500	206,678	0	275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900126414	LA QUINTA	CA		01/20/2022	2.875	444,925	0	585,000
9900126415	SURPRISE	AZ		01/20/2022	2.750	333,389	0	445,000
9900126416	PHOENIX	AZ		01/20/2022	2.500	326,348	0	430,000
9900126417	ESCONDIDO	CA		01/20/2022	2.875	346,069	0	1,075,000
9900126418	CONSHOHOCKEN	PA		01/20/2022	2.875	313,786	0	445,000
9900126419	NEW KENT	VA		01/20/2022	2.990	246,624	0	332,000
9900126420	NASHVILLE	TN		01/20/2022	2.875	376,278	0	492,000
9900126421	KENSINGTON	MD		01/20/2022	3.000	192,177	0	550,000
9900126422	TRACY	CA		01/20/2022	2.875	372,257	0	610,000
9900126423	TACOMA	WA		01/20/2022	2.750	455,999	0	680,000
9900126424	NEW CANAAN	CT		01/20/2022	2.250	419,041	0	1,290,000
9900126425	TAMARAC	FL		01/20/2022	2.875	300,985	0	396,000
9900126426	SNOHOMISH	WA		01/20/2022	2.990	379,123	0	880,000
9900126427	PHOENIX	AZ		01/20/2022	3.500	310,427	0	400,000
9900126429	WALDWICK	NJ		01/20/2022	2.990	309,973	0	420,000
9900126430	FAIRFIELD	CT		01/20/2022	3.250	286,906	0	370,000
9900126431	YOUNGSVILLE	NC		01/20/2022	3.375	203,614	0	261,900
9900126432	SEATTLE	WA		01/20/2022	2.990	384,827	0	950,000
9900126433	PALM SPRINGS	CA		01/20/2022	2.990	242,457	0	315,000
9900126434	CHICAGO	IL		01/20/2022	3.500	246,311	0	700,000
9900126435	ALISO VIEJO	CA		01/20/2022	3.125	256,196	0	560,000
9900126436	FUQUAY VARINA	NC		01/20/2022	2.875	232,344	0	308,000
9900126437	HOUSTON	TX		01/20/2022	2.750	179,931	0	265,000
9900126438	ANAHEIM	CA		01/20/2022	3.625	344,913	0	1,050,000
9900126439	HOBOKEN	NJ		01/20/2022	2.990	658,957	0	865,000
9900126440	CHARLOTTE	NC		01/20/2022	2.990	247,194	0	328,000
9900126441	BRODHEADSVILLE	PA		01/20/2022	3.500	234,393	0	305,000
9900126442	ALISO VIEJO	CA		01/20/2022	3.125	271,384	0	765,000
9900126443	HENDERSON	NV		01/20/2022	3.375	243,339	0	460,000
9900126444	BOISE	ID		01/20/2022	3.500	241,121	0	475,000
9900126445	NEW BRAUNFELS	TX		01/20/2022	2.990	306,757	0	400,000
9900126446	HENDERSON	NV		01/20/2022	3.375	257,623	0	419,000
9900126447	WINTER PARK	FL		01/20/2022	3.875	339,469	0	414,000
9900126448	MILLSBORO	DE		01/20/2022	3.125	284,990	0	376,000
9900126449	EWING	NJ		01/20/2022	2.990	189,782	0	255,000
9900126450	CHICAGO	IL		01/20/2022	3.375	315,083	0	725,000
9900126451	UNION CITY	NJ		01/20/2022	3.375	264,697	0	350,000
9900126452	PHOENIX	AZ		01/20/2022	2.990	195,299	0	320,000
9900126453	ANAHEIM	CA		01/20/2022	3.250	211,223	0	460,000
9900126454	NEW YORK	NY		01/20/2022	2.990	261,061	0	820,000
9900126455	OCEAN CITY	MD		01/20/2022	2.990	392,933	0	514,000
9900126456	YOUNGSVILLE	NC		01/20/2022	2.990	260,097	0	320,000
9900126457	SACRAMENTO	CA		01/20/2022	3.375	211,490	0	435,000
9900126458	ELBE	WA		01/20/2022	3.875	437,362	0	532,000
9900126459	ELGIN	TX		01/20/2022	3.375	194,426	0	256,000
9900126460	SPRINGFIELD	OR		01/20/2022	2.990	209,267	0	375,000
9900126461	JERSEY CITY	NJ		01/20/2022	2.875	184,224	0	370,000
9900126462	ENCINO	CA		01/20/2022	2.990	207,327	0	800,000
9900126463	BLACK HAWK	CO		01/20/2022	3.250	339,900	0	1,220,000
9900126464	LEAVENWORTH	WA		01/20/2022	2.750	273,555	0	465,000
9900126465	SAN DIEGO	CA		01/20/2022	2.625	223,358	0	850,000
9900126466	RALEIGH	NC		01/20/2022	3.375	250,320	0	324,000
9900126467	CHULA VISTA	CA		01/20/2022	2.750	255,594	0	895,000
9900126468	EDGEWATER	NJ		01/20/2022	2.875	259,892	0	360,000
9900126469	YOUNGSVILLE	NC		01/20/2022	2.990	198,375	0	290,000
9900126470	PLYMOUTH	MN		01/20/2022	2.990	181,339	0	367,000
9900126471	TUCSON	AZ		01/20/2022	2.750	254,423	0	340,000
9900126472	FUQUAY VARINA	NC		01/20/2022	3.125	246,156	0	303,000
9900126473	CHARLOTTE	NC		01/20/2022	2.990	307,022	0	418,000
9900126474	PRINCETON	TX		01/20/2022	3.375	185,802	0	350,000
9900126475	FORNEY	TX		01/20/2022	3.625	212,624	0	273,900
9900126476	FORT WORTH	TX		01/20/2022	2.625	223,266	0	294,000
9900126477	CHARLOTTE	NC		01/20/2022	2.990	229,442	0	314,000
9900126478	FORNEY	TX		01/20/2022	2.990	209,281	0	275,000
9900126479	PRINCETON	TX		01/20/2022	2.990	215,351	0	281,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900126480	ELGIN	TX		01/20/2022	2.500	215,301	0	355,000
9900126481	JARRELL	TX		01/20/2022	2.750	190,898	0	305,000
9900126482	ELGIN	TX		01/20/2022	3.500	218,375	0	355,000
9900126483	JARRELL	TX		01/20/2022	2.750	190,882	0	305,000
9900126484	ELGIN	TX		01/20/2022	2.990	212,459	0	286,000
9900126485	NORTH LAS VEGAS	NV		01/20/2022	2.990	309,463	0	440,000
9900126486	POWAY	CA		01/20/2022	2.990	408,895	0	880,000
9900126487	SAN LUIS OBISPO	CA		01/20/2022	2.750	398,728	0	750,000
9900126488	SAN TAN VALLEY	AZ		01/20/2022	3.375	213,434	0	412,000
9900126489	RIALTO	CA		01/20/2022	2.875	367,328	0	600,000
9900126490	CARY	NC		01/20/2022	2.500	273,816	0	475,000
9900126491	GRANADA HILLS	CA		01/20/2022	2.750	475,028	0	975,000
9900126492	LA QUINTA	CA		01/20/2022	2.750	473,597	0	620,000
9900126493	LONDONDERRY	NH		01/20/2022	2.750	218,390	0	296,000
9900126494	WASHINGTON	DC		01/20/2022	2.875	278,764	0	580,000
9900126495	FRISCO	TX		01/20/2022	2.500	438,264	0	727,500
9900126496	NORTHBOROUGH	MA		01/20/2022	2.625	203,100	0	450,000
9900126497	RIVERSIDE	CA		01/20/2022	2.625	202,555	0	350,000
9900126498	SAN JOSE	CA		01/20/2022	2.750	523,154	0	1,981,000
9900126499	WILMINGTON	NC		01/20/2022	2.750	200,847	0	277,000
9900126500	AUSTIN	TX		01/20/2022	2.750	336,890	0	1,000,000
9900126501	EMERALD ISLE	NC		01/20/2022	2.625	627,818	0	1,025,000
9900126502	ALDIE	VA		01/20/2022	2.750	258,968	0	360,000
9900126503	CHULA VISTA	CA		01/20/2022	2.990	290,387	0	845,000
9900126504	BRONX	NY		01/20/2022	2.990	499,828	0	950,000
9900126505	ASHBURN	VA		01/20/2022	2.875	307,854	0	565,000
9900126506	BRONX	NY		01/20/2022	2.990	500,898	0	855,000
9900126507	EASTVALE	CA		01/20/2022	2.750	375,982	0	867,000
9900126508	TORRANCE	CA		01/20/2022	2.625	264,070	0	650,000
9900126509	CHARLOTTE	NC		01/20/2022	2.750	228,422	0	478,000
9900126510	SAN LUIS OBISPO	CA		01/20/2022	2.625	380,166	0	625,000
9900126511	WASHINGTON	DC		01/20/2022	2.875	829,461	0	1,280,000
9900126512	CARROLLTON	VA		01/20/2022	2.875	291,059	0	480,500
9900126513	OSSINING	NY		01/20/2022	3.500	265,753	0	340,000
9900126514	NORFOLK	VA		01/20/2022	2.750	256,264	0	545,000
9900126515	PASADENA	CA		01/20/2022	2.990	277,595	0	500,000
9900126516	DONNELLY	ID		01/20/2022	2.990	205,139	0	835,000
9900126517	SAN JOSE	CA		01/20/2022	2.875	308,328	0	1,350,000
9900126518	ROSEDALE	MD		01/20/2022	3.375	115,606	0	246,000
9900126519	EWA BEACH	HI		01/20/2022	2.250	313,731	0	825,000
9900126520	WAXHAW	NC		01/20/2022	2.625	293,411	0	500,000
9900126521	VAN NUYS	CA		01/20/2022	2.625	186,642	0	420,000
9900126522	MONTCLAIR	NJ		01/20/2022	1.875	295,857	0	668,000
9900126523	RESTON	VA		01/20/2022	2.750	263,697	0	575,000
9900126524	BROOKLYN	NY		01/20/2022	2.990	563,856	0	1,125,000
9900126525	DENVER	CO		01/20/2022	2.875	205,715	0	298,000
9900126526	DURHAM	NC		01/20/2022	2.990	188,744	0	350,000
9900126527	BRAMBLETON	VA		01/20/2022	2.875	236,808	0	555,000
9900126528	ARLINGTON	VA		01/20/2022	2.750	332,127	0	920,000
9900126529	SURPRISE	AZ		01/20/2022	2.750	260,024	0	430,000
9900126530	ANTIOCH	CA		01/20/2022	2.750	267,894	0	490,000
9900126531	WASHINGTON	DC		01/20/2022	2.500	438,355	0	1,300,000
9900126532	FORT LAUDERDALE	FL		01/20/2022	2.625	251,003	0	505,000
9900126533	FORT LAUDERDALE	FL		01/20/2022	2.625	251,508	0	486,000
9900126534	FORT LAUDERDALE	FL		01/20/2022	2.625	256,534	0	486,000
9900126535	ALEXANDRIA	VA		01/20/2022	1.990	353,243	0	585,000
9900126536	SANTA FE	NM		01/20/2022	2.250	506,722	0	680,000
9900126537	SHREWSBURY	MA		01/20/2022	2.750	275,730	0	500,000
9900126538	REHOBOTH BEACH	DE		01/20/2022	2.750	321,620	0	999,900
9900126539	MCKINNEY	TX		01/20/2022	2.990	223,465	0	346,000
9900126540	SANTA ROSA	CA		01/20/2022	3.125	474,434	0	665,000
9900126541	FAIRFAX	VA		01/20/2022	2.750	252,019	0	425,000
9900126542	LINDENHURST	NY		01/20/2022	3.375	347,968	0	540,000
9900126543	BOSTON	MA		01/20/2022	2.500	344,190	0	550,000
9900126544	EWA BEACH	HI		01/20/2022	2.625	426,982	0	675,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900126545	PORTER RANCH	CA		01/25/2022	5.750	1,146,817	0	1,430,000
9900126567	BAKERSFIELD	CA		01/25/2022	4.990	276,335	0	366,700
9900126575	BIG BEAR LAKE	CA		01/25/2022	4.625	491,926	0	625,000
9900126576	SAN JOSE	CA		01/25/2022	4.750	687,059	0	815,000
9900126578	POMONA	CA		01/25/2022	4.250	263,371	0	686,130
9900126584	CHARLOTTE	NC		01/25/2022	3.875	642,962	0	855,000
9900126588	IRVINE	CA		01/25/2022	4.250	820,440	0	1,485,000
9900126599	ROSEVILLE	CA		01/25/2022	4.500	427,849	0	581,000
9900126600	HUNTINGTON BEACH	CA		01/25/2022	3.750	1,473,967	0	1,825,000
9900126620	WHITEHALL	OH		01/25/2022	4.865	172,017	0	201,000
9900126625	ATLANTIC CITY	NJ		01/25/2022	5.750	159,086	0	164,000
9900126631	LEAGUE CITY	TX		01/25/2022	6.115	168,935	0	301,000
9900126635	CANYON LAKE	TX		01/25/2022	6.740	429,937	0	432,000
9900126649	BOCA RATON	FL		01/25/2022	5.125	1,872,993	0	2,500,000
9900126657	SAN JUAN CAPISTRANO	CA		01/25/2022	4.375	473,221	0	940,000
9900126658	PLANTATION	FL		01/25/2022	5.125	178,640	0	225,000
9900126669	BUDA	TX		01/25/2022	5.125	1,205,640	0	1,412,000
9900126674	BELLEVUE	WA		01/25/2022	3.875	606,193	0	2,402,000
9900126675	SAN DIEGO	CA		01/25/2022	4.000	580,015	0	875,000
9900126678	IRVINE	CA		01/25/2022	4.875	458,368	0	654,000
9900126679	ALHAMBRA	CA		01/25/2022	3.375	600,031	0	870,000
9900126689	CASTLE ROCK	CO		01/25/2022	4.625	606,424	0	650,000
9900126691	PHOENIX	AZ		01/25/2022	4.625	711,492	0	845,000
9900126693	MARINA DEL REY	CA		01/25/2022	4.125	1,191,066	0	1,550,000
9900126696	PINECREST	FL		01/25/2022	3.625	1,745,942	0	3,100,000
9900126704	GRANADA HILLS	CA		01/25/2022	3.750	980,235	0	1,590,000
9900126709	PASADENA	CA		01/25/2022	4.490	1,560,278	0	1,700,000
9900126711	SAN GABRIEL	CA		01/25/2022	4.875	1,329,255	0	1,550,000
9900126712	CORONA	CA		01/25/2022	3.740	484,838	0	680,000
9900126714	BEND	OR		01/25/2022	5.125	418,830	0	480,000
9900126715	LAS VEGAS	NV		01/25/2022	3.500	190,570	0	300,000
9900126719	MIAMI BEACH	FL		01/25/2022	5.437	226,125	0	250,000
9900126722	SAN MATEO	CA		01/25/2022	3.500	1,461,232	0	2,540,000
9900126723	NEW PORT RICHEY	FL		01/25/2022	5.750	173,376	0	221,000
9900126724	VALLEJO	CA		01/25/2022	3.750	386,175	0	602,000
9900126726	BUCKEYE	AZ		01/25/2022	4.375	232,195	0	315,000
9900126727	BUCKEYE	AZ		01/25/2022	4.375	148,620	0	300,000
9900126730	BUCKEYE	AZ		01/25/2022	4.375	241,235	0	308,000
9900126733	LOS ANGELES	CA		01/25/2022	4.000	280,358	0	730,000
9900126734	LADERA RANCH	CA		01/25/2022	3.500	835,802	0	1,684,000
9900126739	LANCASTER	CA		01/25/2022	4.000	191,086	0	370,000
9900126740	NOVATO	CA		01/25/2022	4.625	582,343	0	1,045,000
9900126741	PALMDALE	CA		01/25/2022	4.000	170,799	0	330,000
9900126743	MANHASSET	NY		01/25/2022	5.500	1,096,008	0	1,784,000
9900126749	LA PALMA	CA		01/25/2022	4.375	932,069	0	1,050,000
9900126752	RENO	NV		01/25/2022	3.875	1,349,219	0	1,700,000
9900126753	PALM BAY	FL		01/25/2022	4.625	193,783	0	255,000
9900126755	WAXHAW	NC		01/25/2022	4.200	663,069	0	1,113,000
9900126758	EL PASO	TX		01/25/2022	4.875	230,841	0	266,500
9900126762	WOODLAND HILLS	CA		01/25/2022	3.990	423,645	0	593,000
9900126764	ENCINO	CA		01/25/2022	4.625	616,722	0	3,350,000
9900126766	NORTH HILLS	CA		01/25/2022	4.875	300,259	0	460,000
9900126772	WORCESTER	MA		01/25/2022	5.875	296,058	0	378,000
9900126773	SPRING VALLEY	CA		01/25/2022	4.750	424,843	0	650,000
9900126777	GARDEN GROVE	CA		01/25/2022	3.875	506,564	0	890,000
9900126781	LOS ANGELES	CA		01/25/2022	4.375	446,434	0	690,000
9900126782	MURRIETA	CA		01/25/2022	3.750	662,228	0	1,385,000
9900126787	MALIBU	CA		01/25/2022	4.375	2,042,085	0	4,860,000
9900126789	CHICAGO	IL		02/04/2022	4.000	377,824	0	670,000
9900126790	MARCO ISLAND	FL		02/04/2022	2.500	787,136	0	3,150,000
9900126791	FRESH MEADOWS	NY		02/04/2022	3.250	678,672	0	1,355,000
9900126794	ESCONDIDO	CA		02/04/2022	2.500	950,951	0	1,309,400
9900126796	PALM SPRINGS	CA		02/04/2022	3.000	349,664	0	660,000
9900126797	RARITAN	NJ		02/04/2022	2.875	298,492	0	430,000
9900126798	VERO BEACH	FL		02/04/2022	3.000	109,612	0	155,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900126799	SAN DIEGO	CA		02/04/2022	2.625	101,184	0	420,000
9900126800	WINTER PARK	FL		02/04/2022	3.250	173,340	0	232,000
9900126801	ROCK HILL	SC		02/04/2022	3.250	124,790	0	175,000
9900126802	GASTONIA	NC		02/04/2022	3.250	78,414	0	116,000
9900126803	NAPLES	FL		02/04/2022	2.750	117,186	0	215,000
9900126804	VANCOUVER	WA		02/04/2022	3.375	116,954	0	410,000
9900126805	NORWALK	IA		02/04/2022	2.990	100,248	0	137,000
9900126806	DUNDALK	MD		02/04/2022	2.750	110,557	0	270,000
9900126807	SCOTTSDALE	AZ		02/04/2022	2.750	471,637	0	645,000
9900126808	SPANAWAY	WA		02/04/2022	3.375	183,422	0	320,000
9900126809	WARWICK	RI		02/04/2022	2.750	121,990	0	168,000
9900126810	SCITUATE	RI		02/04/2022	3.875	238,991	0	340,000
9900126811	CHATTANOOGA	TN		02/04/2022	2.750	169,118	0	250,000
9900126812	YUBA CITY	CA		02/04/2022	2.750	268,039	0	365,000
9900126813	NOTTINGHAM	MD		02/04/2022	2.750	128,499	0	178,000
9900126814	FRESNO	CA		02/04/2022	3.250	148,391	0	350,000
9900126815	NATURAL BRIDGE STATION	VA		02/04/2022	2.750	132,085	0	170,000
9900126816	SYRACUSE	NY		02/04/2022	3.875	87,274	0	122,000
9900126817	NEW BRAUNFELS	TX		02/04/2022	3.875	559,500	0	750,000
9900126818	MATTHEWS	NC		02/04/2022	3.250	194,037	0	260,000
9900126819	FRISCO	TX		02/04/2022	3.500	298,851	0	395,000
9900126820	SAN DIEGO	CA		02/04/2022	2.750	450,045	0	890,000
9900126821	WEST DES MOINES	IA		02/04/2022	2.750	97,486	0	150,000
9900126822	RICHMOND	TX		02/04/2022	3.000	207,168	0	325,000
9900126823	PENSACOLA	FL		02/04/2022	3.500	77,723	0	126,000
9900126824	FLOYD	VA		02/04/2022	3.500	133,932	0	210,000
9900126825	TALLAHASSEE	FL		02/04/2022	3.625	86,270	0	204,000
9900126826	PHILADELPHIA	PA		02/04/2022	2.875	317,787	0	433,000
9900126827	HANOVER	MA		02/04/2022	2.875	331,575	0	690,000
9900126828	LYNCHBURG	VA		02/04/2022	3.750	151,724	0	189,000
9900126829	OCEAN CITY	MD		02/04/2022	2.750	190,953	0	285,000
9900126830	SOUTH BURLINGTON	VT		02/04/2022	2.625	204,218	0	330,000
9900126831	CHATTANOOGA	TN		02/04/2022	3.750	99,273	0	155,000
9900126832	BOWLING GREEN	KY		02/04/2022	3.500	78,638	0	115,000
9900126833	NEW ORLEANS	LA		02/04/2022	3.750	167,964	0	234,000
9900126834	LITTLE EGG HARBOR TWP	NJ		02/04/2022	2.750	79,322	0	115,000
9900126835	LAKELAND	FL		02/04/2022	3.875	68,687	0	150,000
9900126836	HARRISONBURG	VA		02/04/2022	3.750	255,177	0	350,000
9900126837	PITTSBORO	NC		02/04/2022	3.375	182,738	0	265,000
9900126838	HAYDEN	CO		02/04/2022	3.250	194,588	0	260,000
9900126839	GILBERT	AZ		02/04/2022	3.625	213,563	0	608,000
9900126840	CHARLESTON	WV		02/04/2022	3.875	61,052	0	76,000
9900126841	SOUTHERN PINES	NC		02/04/2022	3.000	242,886	0	427,000
9900126842	HOUSTON	TX		02/04/2022	3.375	132,583	0	230,000
9900126843	EAGLE RIVER	AK		02/04/2022	3.625	181,057	0	390,000
9900126844	EAST HARTFORD	CT		02/04/2022	3.750	80,147	0	116,000
9900126845	WASHOE VALLEY	NV		02/04/2022	2.500	1,008,599	0	2,300,000
9900126846	ORLAND PARK	IL		02/04/2022	3.500	91,975	0	133,000
9900126847	WASHINGTON	DC		02/04/2022	2.375	936,030	0	1,625,000
9900126851	PENSACOLA	FL		02/04/2022	3.500	82,941	0	176,000
9900126852	VALLEJO	CA		02/04/2022	2.875	154,409	0	440,000
9900126853	NORFOLK	VA		02/04/2022	3.990	129,213	0	200,000
9900126855	IRVINE	CA		02/04/2022	2.875	214,620	0	615,000
9900126856	RICHMOND	TX		02/04/2022	2.500	205,121	0	287,100
9900126857	SAN JOSE	CA		02/04/2022	2.875	446,059	0	999,000
9900126858	WOODBRIDGE	VA		02/04/2022	2.750	175,731	0	375,000
9900126859	PANORAMA CITY	CA		02/04/2022	2.875	253,682	0	700,000
9900126860	LITTLE FALLS	NJ		02/04/2022	2.990	207,003	0	520,000
9900126861	LAKE FOREST	CA		02/04/2022	2.990	98,011	0	358,000
9900126862	SOUTH LAKE TAHOE	CA		02/04/2022	2.990	317,151	0	699,000
9900126863	MERCED	CA		02/04/2022	2.625	97,688	0	180,000
9900126864	SILVERTHORNE	CO		02/04/2022	2.250	221,138	0	522,000
9900126865	AURORA	CO		02/04/2022	2.875	120,229	0	400,000
9900126866	SAN CLEMENTE	CA		02/04/2022	2.625	109,745	0	1,340,000
9900126867	JUPITER	FL		02/04/2022	2.990	126,158	0	185,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900126868	CHULA VISTA	CA		02/04/2022	2.750	336,544	0	725,000
9900126869	BIG BEAR LAKE	CA		02/04/2022	2.625	83,831	0	330,000
9900126870	MANASSAS	VA		02/04/2022	2.500	220,071	0	420,000
9900126871	SACRAMENTO	CA		02/04/2022	2.750	89,963	0	425,000
9900126872	SAN RAMON	CA		02/04/2022	2.750	402,928	0	1,160,000
9900126874	NORTH BRUNSWICK	NJ		02/04/2022	3.750	139,439	0	235,000
9900126875	KNOXVILLE	TN		02/04/2022	2.875	104,776	0	263,000
9900126876	PARAMUS	NJ		02/04/2022	3.625	266,813	0	625,000
9900126877	DREXEL HILL	PA		02/04/2022	3.375	122,719	0	245,000
9900126878	SCHAUMBURG	IL		02/04/2022	2.875	116,079	0	200,000
9900126879	VENTURA	CA		02/04/2022	3.125	284,112	0	700,000
9900126880	LAFAYETTE	CO		02/04/2022	3.500	120,876	0	375,000
9900126881	LAHAINA	HI		02/04/2022	2.625	407,593	0	877,400
9900126882	ALGONQUIN	IL		02/04/2022	3.125	125,653	0	171,000
9900126883	UTICA	MI		02/04/2022	2.750	25,235	0	64,000
9900126884	CHICAGO	IL		02/04/2022	3.375	361,022	0	855,000
9900126885	REISTERSTOWN	MD		02/04/2022	2.750	107,326	0	192,000
9900126886	PLUMAS LAKE	CA		02/04/2022	2.625	98,064	0	380,000
9900126887	ARLINGTON	VA		02/04/2022	2.990	223,448	0	449,000
9900126888	SCHAUMBURG	IL		02/04/2022	2.500	95,232	0	182,000
9900126889	HENDERSON	NV		02/04/2022	2.990	97,592	0	345,000
9900126890	STAMFORD	CT		02/04/2022	2.875	136,206	0	175,000
9900126891	TUCSON	AZ		02/04/2022	3.750	130,851	0	164,500
9900126892	WOODBRIDGE TWP	NJ		02/04/2022	2.875	248,841	0	445,000
9900126893	CHATTANOOGA	TN		02/04/2022	3.000	129,444	0	202,400
9900126895	NEW BUFFALO	MI		02/04/2022	2.625	100,213	0	287,000
9900126896	SAN DIEGO	CA		02/04/2022	2.625	412,408	0	1,375,000
9900126897	TUCSON	AZ		02/04/2022	3.125	141,837	0	214,664
9900126898	JACKSONVILLE	FL		02/04/2022	3.125	128,723	0	255,000
9900126899	SAN JOSE	CA		02/04/2022	2.625	332,953	0	990,000
9900126900	SCOTTSDALE	AZ		02/04/2022	2.625	119,384	0	350,000
9900126901	LEANDER	TX		02/04/2022	2.875	56,755	0	260,000
9900126902	JACKSONVILLE	FL		02/04/2022	3.625	239,024	0	311,000
9900126903	NOTTINGHAM	MD		02/04/2022	2.990	122,525	0	200,000
9900126904	HILLSIDE	NJ		02/04/2022	3.000	129,025	0	240,000
9900126905	CHARLESTON	SC		02/04/2022	4.375	71,572	0	132,000
9900126906	OCEANSIDE	CA		02/04/2022	3.500	135,358	0	285,000
9900126907	ASHBURN	VA		02/04/2022	2.875	320,589	0	600,000
9900126908	COLORADO SPRINGS	CO		02/04/2022	2.625	95,890	0	273,000
9900126909	NEW BUFFALO	MI		02/04/2022	2.750	53,339	0	277,000
9900126910	JERSEY CITY	NJ		02/04/2022	3.500	154,248	0	400,000
9900126911	LOUISVILLE	CO		02/04/2022	2.875	151,217	0	350,000
9900126912	TUCSON	AZ		02/04/2022	2.500	116,306	0	245,000
9900126913	SACRAMENTO	CA		02/04/2022	2.750	157,063	0	390,000
9900126914	REDONDO BEACH	CA		02/04/2022	2.875	441,438	0	1,000,000
9900126915	LITCHFIELD PARK	AZ		02/04/2022	3.000	164,048	0	247,000
9900126916	CEDAR PARK	TX		02/04/2022	2.750	193,908	0	340,000
9900126917	SAMMAMISH	WA		02/04/2022	3.125	399,780	0	800,000
9900126918	FAYETTEVILLE	NC		02/04/2022	2.625	113,441	0	180,000
9900126919	FLEMING ISLAND	FL		02/04/2022	2.875	79,662	0	141,000
9900126920	SILVER SPRING	MD		02/04/2022	2.625	249,457	0	350,000
9900126921	KIRKLAND	WA		02/04/2022	2.990	159,614	0	350,000
9900126922	HOMESTEAD	FL		02/04/2022	2.500	116,163	0	260,000
9900126923	JACKSONVILLE BEACH	FL		02/04/2022	2.500	227,017	0	410,000
9900126924	EASTON	PA		02/04/2022	3.375	139,991	0	190,000
9900126925	FREMONT	CA		02/04/2022	3.125	414,821	0	990,000
9900126926	SEATTLE	WA		02/04/2022	2.250	404,716	0	735,000
9900126927	LEWISVILLE	TX		02/04/2022	2.750	145,769	0	330,000
9900126928	MINNEAPOLIS	MN		02/04/2022	3.250	205,267	0	365,000
9900126929	RIDGECREST	CA		02/04/2022	2.750	167,124	0	307,500
9900126930	FRESNO	CA		02/04/2022	3.000	174,097	0	278,000
9900126931	SACRAMENTO	CA		02/04/2022	2.750	171,090	0	431,000
9900126932	INDIAN TRAIL	NC		02/04/2022	2.625	103,122	0	186,000
9900126933	EAGLE	ID		02/04/2022	3.500	132,335	0	382,000
9900126934	ANTIOCH	CA		02/04/2022	2.875	169,427	0	535,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900126935	ARLINGTON	VA		02/04/2022	2.875	148,347	0	380,000
9900126936	LAS VEGAS	NV		02/04/2022	2.875	166,392	0	259,000
9900126937	GOSHEN	KY		02/04/2022	3.125	227,934	0	300,000
9900126938	CALDWELL	NJ		02/04/2022	2.625	331,563	0	640,000
9900126939	SAINT CLOUD	FL		02/04/2022	2.875	243,184	0	385,000
9900126940	ALLENTOWN	PA		02/04/2022	2.625	150,292	0	247,000
9900126941	ALLENTOWN	PA		02/04/2022	2.625	134,034	0	225,000
9900126942	TORRANCE	CA		02/04/2022	2.375	254,425	0	640,000
9900126943	EUREKA	CA		02/04/2022	2.500	122,770	0	250,000
9900126944	MODESTO	CA		02/04/2022	3.500	84,940	0	355,000
9900126945	NORTH BRUNSWICK	NJ		02/04/2022	2.875	209,710	0	271,000
9900126946	NORTH BRUNSWICK	NJ		02/04/2022	2.990	70,546	0	138,000
9900126947	RIDGECREST	CA		02/04/2022	3.000	177,756	0	305,000
9900126948	AVONDALE	AZ		02/04/2022	2.990	79,050	0	250,000
9900126949	LAS VEGAS	NV		02/04/2022	2.990	155,185	0	275,000
9900126950	FORT WORTH	TX		02/04/2022	2.750	81,065	0	180,000
9900126951	SACRAMENTO	CA		02/04/2022	2.750	135,102	0	335,000
9900126952	SAMMAMISH	WA		02/04/2022	2.875	178,461	0	999,000
9900126953	BROWNS MILLS	NJ		02/04/2022	2.500	112,984	0	194,861
9900126954	JARRELL	TX		02/04/2022	2.625	131,249	0	185,000
9900126955	MIAMI	FL		02/04/2022	3.875	158,088	0	345,000
9900126956	CORAL GABLES	FL		02/04/2022	3.000	208,034	0	475,001
9900126957	MILTON	MA		02/04/2022	2.875	118,166	0	375,000
9900126958	SAN PABLO	CA		02/04/2022	2.625	124,250	0	520,000
9900126959	HAYWARD	CA		02/04/2022	2.750	207,283	0	453,000
9900126960	FREMONT	OH		02/04/2022	3.000	67,005	0	92,000
9900126961	KNOXVILLE	TN		02/04/2022	2.875	241,163	0	341,000
9900126962	RESTON	VA		02/04/2022	3.250	83,895	0	230,000
9900126963	ALTADENA	CA		02/04/2022	3.125	376,324	0	1,200,000
9900126964	PLEASANTON	CA		02/04/2022	3.125	350,073	0	850,000
9900126965	LA HABRA	CA		02/04/2022	2.875	271,897	0	585,000
9900126966	HENDERSON	NV		02/04/2022	2.750	157,241	0	330,000
9900126967	SKILLMAN	NJ		02/04/2022	2.875	571,439	0	784,000
9900126968	SEA ISLE CITY	NJ		02/04/2022	2.250	201,438	0	900,000
9900126969	FRAZER	PA		02/04/2022	2.875	149,580	0	263,000
9900126970	PLEASANTON	CA		02/04/2022	2.875	231,250	0	550,000
9900126971	SAN RAMON	CA		02/04/2022	2.875	233,200	0	550,000
9900126972	PORTLAND	OR		02/04/2022	2.750	206,087	0	450,000
9900126973	HAYWARD	CA		02/04/2022	3.375	283,871	0	575,000
9900126974	RANCHO CUCAMONGA	CA		02/04/2022	3.500	86,251	0	400,000
9900126975	FRESNO	CA		02/04/2022	2.875	169,762	0	335,000
9900126976	HAYWARD	CA		02/04/2022	3.125	339,331	0	605,000
9900126977	WALNUT CREEK	CA		02/04/2022	2.625	140,527	0	399,000
9900126978	MAPLETON	UT		02/04/2022	2.750	39,597	0	350,000
9900126979	LITTLETON	CO		02/04/2022	2.750	122,743	0	518,000
9900126980	BINGHAMTON	NY		02/04/2022	3.750	43,817	0	65,000
9900126981	LOUISVILLE	KY		02/04/2022	2.750	47,888	0	87,000
9900126982	VANCOUVER	WA		02/04/2022	2.990	149,940	0	270,000
9900126983	FLINT	MI		02/04/2022	3.750	38,175	0	54,000
9900126984	MIAMI LAKES	FL		02/04/2022	3.375	97,522	0	191,000
9900126985	KLAMATH FALLS	OR		02/04/2022	2.500	77,196	0	170,000
9900126986	WESTMINSTER	CO		02/04/2022	2.500	107,727	0	425,000
9900126987	LINDEN	NJ		02/04/2022	3.125	184,205	0	405,000
9900126988	FAIRHAVEN	MA		02/04/2022	2.750	163,849	0	407,000
9900126989	WALNUT CREEK	CA		02/04/2022	2.875	311,719	0	565,000
9900126990	DIAMOND BAR	CA		02/04/2022	2.875	415,677	0	895,000
9900126991	TINLEY PARK	IL		02/04/2022	2.750	284,762	0	475,000
9900126992	EASTON	PA		02/04/2022	2.750	144,530	0	200,000
9900126993	RAVENEL	SC		02/04/2022	2.875	127,350	0	190,000
9900126994	ROCK HILL	SC		02/04/2022	3.500	59,341	0	88,000
9900126995	ALEXANDRIA	VA		02/04/2022	2.875	117,885	0	205,000
9900126996	CHICAGO RIDGE	IL		02/04/2022	2.500	112,511	0	160,000
9900126997	JURUPA VALLEY	CA		02/04/2022	2.875	309,284	0	535,000
9900126998	PALM SPRINGS	CA		02/04/2022	2.875	167,046	0	400,000
9900126999	ALPINE MEADOWS	CA		02/04/2022	2.990	200,711	0	530,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900127000	CHICAGO	IL		02/04/2022	2.750	378,415	0	780,000
9900127001	SACRAMENTO	CA		02/04/2022	2.875	111,505	0	180,000
9900127002	ORLANDO	FL		02/04/2022	3.000	210,090	0	380,000
9900127003	SACRAMENTO	CA		02/04/2022	2.750	187,010	0	535,000
9900127004	CHANDLER	AZ		02/04/2022	3.500	171,312	0	300,000
9900127005	MYRTLE BEACH	SC		02/04/2022	3.500	89,772	0	134,000
9900127006	KIRKLAND	WA		02/04/2022	3.125	489,236	0	930,000
9900127007	DOVER	NJ		02/04/2022	2.625	197,969	0	365,000
9900127008	CHARLOTTE	NC		02/04/2022	2.750	207,534	0	304,000
9900127009	FLAGSTAFF	AZ		02/04/2022	3.000	178,835	0	365,000
9900127010	LAS VEGAS	NV		02/04/2022	3.125	147,632	0	272,000
9900127011	HACKENSACK	NJ		02/04/2022	2.625	257,735	0	420,000
9900127012	UNION CITY	CA		02/04/2022	2.875	204,872	0	945,000
9900127013	BREINIGSVILLE	PA		02/04/2022	2.875	138,754	0	240,000
9900127014	HAGERSTOWN	MD		02/04/2022	2.875	92,240	0	140,000
9900127015	SALT LAKE CITY	UT		02/04/2022	2.990	109,366	0	500,000
9900127016	ELIZABETH	NJ		02/04/2022	3.625	144,011	0	360,000
9900127017	WESTERVILLE	OH		02/04/2022	3.000	148,431	0	345,000
9900127018	SPRINGFIELD	MA		02/04/2022	2.875	129,828	0	184,000
9900127019	FREEHOLD	NJ		02/04/2022	2.990	84,996	0	215,000
9900127020	MELBOURNE	FL		02/04/2022	2.990	114,627	0	180,000
9900127021	SEA ISLE CITY	NJ		02/04/2022	2.990	138,163	0	425,000
9900127022	CAMILLUS	NY		02/04/2022	3.375	47,577	0	100,000
9900127023	ARCADIA	CA		02/04/2022	2.375	271,221	0	690,000
9900127024	ALIQUIPPA	PA		02/04/2022	3.500	43,489	0	158,000
9900127025	MORRISVILLE	NC		02/04/2022	3.125	129,700	0	300,000
9900127026	FORT WAYNE	IN		02/04/2022	3.250	31,388	0	110,000
9900127027	RICHMOND	VA		02/04/2022	2.990	153,645	0	318,000
9900127028	HERRIMAN	UT		02/04/2022	2.875	174,698	0	347,000
9900127029	OLYMPIA	WA		02/04/2022	3.750	36,540	0	325,000
9900127030	HAYDEN	ID		02/04/2022	3.375	88,576	0	300,000
9900127031	SANTA ANA	CA		02/04/2022	2.750	151,160	0	550,000
9900127033	MONROE	NC		02/04/2022	4.125	92,393	0	190,000
9900127034	SAN DIEGO	CA		02/04/2022	3.625	119,599	0	420,000
9900127035	BRENTWOOD	TN		02/04/2022	3.875	615,936	0	874,000
9900127036	FRAMINGHAM	MA		02/04/2022	4.000	284,114	0	575,000
9900127037	HOLLYWOOD	FL		02/04/2022	4.162	529,156	0	2,048,000
9900127038	NAPLES	FL		02/04/2022	3.875	587,802	0	925,000
9900127040	CANTON	OH		02/04/2022	4.375	131,609	0	165,000
9900127041	EL PASO	TX		02/04/2022	4.000	141,476	0	174,000
9900127042	HOUSTON	TX		02/04/2022	2.875	168,009	0	204,000
9900127046	LOS ANGELES	CA		02/23/2022	3.500	969,691	0	1,075,000
9900127053	HUNTINGTON BEACH	CA		02/23/2022	3.750	1,145,160	0	1,250,000
9900127061	ROSEVILLE	CA		02/23/2022	3.500	1,351,069	0	1,500,000
9900127065	AIEA	HI		02/23/2022	3.750	1,008,774	0	1,100,000
9900127067	SAN DIEGO	CA		02/23/2022	4.125	1,239,924	0	1,367,000
9900127070	COSTA MESA	CA		02/23/2022	3.875	1,101,206	0	1,206,000
9900127073	CARLSBAD	CA		02/23/2022	3.250	953,897	0	1,100,000
9900127076	CHULA VISTA	CA		02/23/2022	3.875	1,544,834	0	1,700,000
9900127077	SCOTTSDALE	AZ		02/23/2022	3.375	1,983,459	0	2,300,000
9900127078	PHOENIX	AZ		02/23/2022	3.750	686,287	0	765,000
9900127082	BROOKLYN	NY		02/23/2022	3.625	1,501,814	0	1,650,000
9900127084	SAN JOSE	CA		02/23/2022	3.375	1,139,756	0	1,350,000
9900127087	DESTIN	FL		02/23/2022	3.875	775,300	0	841,000
9900127090	LEXINGTON	MA		02/23/2022	3.000	996,864	0	1,150,000
9900127092	SAINT AUGUSTINE	FL		02/23/2022	3.375	735,611	0	830,000
9900127093	KELLEYS ISLAND	OH		02/23/2022	3.375	1,247,796	0	1,900,000
9900127094	BLOWING ROCK	NC		02/23/2022	3.875	646,710	0	736,000
9900127095	SEATTLE	WA		02/23/2022	3.375	866,451	0	1,040,000
9900127097	LIVERMORE	CA		02/23/2022	3.250	1,248,087	0	1,420,000
9900127098	DAVIDSON	NC		02/23/2022	3.375	1,311,215	0	1,530,000
9900127100	BIG BEAR LAKE	CA		02/23/2022	3.875	709,289	0	770,000
9900127101	SEVIERVILLE	TN		02/23/2022	4.000	757,584	0	817,500
9900127106	POWELL BUTTE	OR		02/23/2022	3.750	1,010,539	0	1,170,000
9900127107	ROUND ROCK	TX		02/23/2022	3.375	711,736	0	805,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900127108	MONTCLAIR	NJ		02/23/2022	2.625	1,118,110	0	1,555,000
9900127109	PLEASANT HILL	CA		02/23/2022	2.999	1,055,005	0	1,295,000
9900127112	GATLINBURG	TN		02/23/2022	3.375	1,951,366	0	2,315,000
9900127114	MERIDIAN	ID		02/23/2022	3.375	710,096	0	800,000
9900127118	PLEASANTON	CA		02/23/2022	3.875	1,103,728	0	1,200,000
9900127120	NEPTUNE BEACH	FL		02/23/2022	4.000	673,317	0	730,000
9900127121	JACKSONVILLE BEACH	FL		02/23/2022	3.875	659,487	0	715,000
9900127124	ROCKAWAY BEACH	OR		02/23/2022	3.625	693,171	0	785,000
9900127126	COMMERCE TOWNSHIP	MI		02/23/2022	3.625	689,286	0	760,000
9900127134	SAN RAMON	CA		02/23/2022	3.500	1,110,277	0	1,350,000
9900127135	PARKTON	MD		02/23/2022	3.250	656,730	0	755,000
9900127136	DAVIE	FL		02/23/2022	4.000	1,214,538	0	1,304,990
9900127137	PLANTATION	FL		02/23/2022	4.000	654,468	0	750,000
9900127138	BATON ROUGE	LA		02/23/2022	3.625	643,266	0	735,000
9900127140	HOLLIS	NH		02/23/2022	3.625	760,377	0	845,000
9900127141	CORONA	CA		02/23/2022	4.750	600,115	0	650,000
9900127148	BULVERDE	TX		02/23/2022	6.375	784,159	0	792,000
9900127149	WEST HOLLYWOOD	CA		02/23/2022	4.250	507,366	0	592,000
9900127156	LOS ANGELES	CA		02/23/2022	5.499	664,323	0	750,000
9900127157	TARPON SPRINGS	FL		02/23/2022	6.499	113,295	0	123,000
9900127159	MARSHFIELD	MA		02/23/2022	7.250	1,209,116	0	1,255,000
9900127160	MESQUITE	TX		02/23/2022	5.499	194,681	0	315,000
9900127161	RANCHO SANTA MARGARITA	CA		02/23/2022	4.250	1,023,146	0	1,190,000
9900127170	CHATSWORTH	CA		02/23/2022	4.625	1,502,085	0	1,600,000
9900127172	TEMECULA	CA		02/23/2022	3.999	923,240	0	1,050,000
9900127173	PASADENA	CA		02/23/2022	4.375	454,300	0	502,000
9900127185	LADERA RANCH	CA		02/23/2022	3.875	1,165,809	0	2,050,000
9900127187	OAKLAND	CA		02/23/2022	4.875	554,016	0	640,000
9900127192	BEVERLY HILLS	CA		02/23/2022	3.499	1,978,553	0	3,250,000
9900127196	SAN JACINTO	CA		02/23/2022	6.875	517,070	0	525,000
9900127203	SILVER SPRING	MD		02/23/2022	4.625	432,486	0	474,999
9900127204	CYPRESS	CA		02/23/2022	4.999	1,060,767	0	1,135,000
9900127207	SAINT PAUL	MN		02/23/2022	4.875	276,799	0	280,000
9900127210	RANCHO CUCAMONGA	CA		02/23/2022	4.750	415,488	0	479,000
9900127234	EVANSTON	IL		02/23/2022	3.125	179,849	0	430,000
9900127239	HYANNIS	MA		02/23/2022	6.499	453,122	0	475,000
9900127245	SALEM	SC		02/23/2022	5.375	647,943	0	707,000
9900127249	VALLEJO	CA		02/23/2022	5.999	420,244	0	453,000
9900127253	STOCKTON	CA		02/23/2022	6.875	541,400	0	548,000
9900127257	FULLERTON	CA		02/23/2022	3.250	759,230	0	1,375,000
9900127266	LOS ANGELES	CA		02/23/2022	3.375	816,661	0	1,400,000
9900127270	DALLAS	TX		02/23/2022	5.999	200,848	0	208,000
9900127289	KITTRELL	NC		02/23/2022	5.999	198,647	0	268,000
9900127300	PHOENIX	AZ		02/23/2022	4.375	693,806	0	825,000
9900127301	FLAGSTAFF	AZ		02/23/2022	3.875	901,019	0	1,100,000
9900127302	IRVINE	CA		02/23/2022	3.625	952,040	0	1,470,000
9900127303	LOS ANGELES	CA		02/23/2022	3.625	1,329,960	0	2,200,000
9900127304	LA QUINTA	CA		02/23/2022	3.875	917,119	0	1,775,000
9900127306	LA CANADA FLINTRIDGE	CA		02/23/2022	3.750	1,506,998	0	3,025,000
9900127307	ESTES PARK	CO		02/23/2022	4.000	684,918	0	830,000
9900127308	WESTLAKE VILLAGE	CA		02/23/2022	3.750	928,171	0	1,165,000
9900127309	SEVIERVILLE	TN		02/23/2022	4.000	1,029,278	0	1,250,000
9900127310	GEORGETOWN	TX		02/23/2022	4.125	704,669	0	908,000
9900127311	GILBERT	AZ		02/23/2022	3.625	1,369,049	0	1,700,000
9900127312	CULVER CITY	CA		02/23/2022	3.125	1,249,006	0	1,870,000
9900127313	OCEANSIDE	CA		02/23/2022	3.750	972,269	0	1,280,000
9900127314	LIVERMORE	CA		02/23/2022	4.000	1,210,409	0	1,469,000
9900127315	POINT PLEASANT BEACH	NJ		02/23/2022	3.875	1,229,318	0	1,500,000
9900127316	SEVIERVILLE	TN		02/23/2022	4.375	752,438	0	925,000
9900127317	SANTA CRUZ	CA		02/23/2022	3.500	892,093	0	2,560,000
9900127319	SAN DIEGO	CA		02/23/2022	3.750	1,012,044	0	1,455,000
9900127320	EL SEGUNDO	CA		02/23/2022	3.750	1,102,129	0	1,450,000
9900127321	DALY CITY	CA		02/23/2022	3.875	1,151,333	0	1,515,000
9900127322	SAN DIEGO	CA		02/23/2022	4.000	986,840	0	1,450,000
9900127323	GUALALA	CA		02/23/2022	3.625	1,049,201	0	1,495,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900127324	WALNUT CREEK	CA		02/23/2022	3.625	1,173,112	0	1,800,000
9900127325	SAN RAFAEL	CA		02/23/2022	4.000	946,577	0	1,150,000
9900127326	MANHATTAN BEACH	CA		02/23/2022	3.875	1,078,483	0	4,300,000
9900127327	TEMECULA	CA		02/23/2022	3.875	1,086,880	0	1,425,000
9900127328	HALF MOON BAY	CA		02/23/2022	3.750	969,109	0	1,715,000
9900127329	JAMUL	CA		02/23/2022	3.500	1,011,493	0	1,700,000
9900127330	CHATSWORTH	CA		02/23/2022	3.750	1,223,978	0	1,747,228
9900127331	RESEDA	CA		02/23/2022	4.000	985,802	0	1,200,000
9900127332	HUNTINGTON BEACH	CA		02/23/2022	3.875	1,019,488	0	1,670,000
9900127333	HUNTINGTON BEACH	CA		02/23/2022	3.875	1,037,680	0	1,700,000
9900127334	VENICE	CA		02/23/2022	3.625	1,277,364	0	1,630,000
9900127335	OAKLEY	UT		02/23/2022	3.625	1,037,624	0	1,390,000
9900127338	NEWPORT BEACH	CA		03/02/2022	4.125	1,752,333	0	1,999,000
9900127339	LANCASTER	CA		03/02/2022	4.750	716,249	0	990,000
9900127340	SANTA CLARITA	CA		03/02/2022	3.750	384,761	0	790,000
9900127342	PALMDALE	CA		03/02/2022	4.999	402,838	0	500,000
9900127344	CATHEDRAL CITY	CA		03/02/2022	3.990	369,515	0	511,000
9900127345	LOS ANGELES	CA		03/02/2022	5.375	943,504	0	1,220,000
9900127348	YORBA LINDA	CA		03/02/2022	4.499	1,135,902	0	1,250,000
9900127359	SAN FRANCISCO	CA		03/02/2022	4.499	1,381,222	0	3,200,000
9900127370	AURORA	IL		03/02/2022	5.499	197,126	0	225,000
9900127371	BOWIE	MD		03/02/2022	7.499	707,470	0	715,000
9900127374	CORONA	CA		03/02/2022	5.750	988,529	0	1,100,000
9900127380	LOS ANGELES	CA		03/02/2022	4.250	890,525	0	1,740,000
9900127384	ORANGE	CA		03/02/2022	7.125	1,019,871	0	1,075,000
9900127387	VICTORVILLE	CA		03/02/2022	4.625	153,404	0	301,500
9900127398	GILBERT	AZ		03/02/2022	4.750	850,148	0	930,000
9900127404	PALM SPRINGS	CA		03/02/2022	4.499	788,644	0	930,000
9900127409	WEEHAWKEN	NJ		03/02/2022	4.499	1,877,007	0	2,275,000
9900127420	PEBBLE BEACH	CA		03/02/2022	3.875	699,040	0	1,225,000
9900127421	MILFORD	MA		03/02/2022	5.625	230,171	0	260,000
9900127423	MURRYSVILLE	PA		03/02/2022	5.999	163,099	0	173,000
9900127426	LEMON GROVE	CA		03/02/2022	4.499	524,685	0	735,000
9900127446	MANHATTAN BEACH	CA		03/02/2022	3.500	1,914,692	0	3,600,000
9900127448	LORTON	VA		03/02/2022	6.375	741,695	0	918,000
9900127449	BAKERSFIELD	CA		03/02/2022	6.750	405,461	0	425,000
9900127454	SAMMAMISH	WA		03/02/2022	3.000	933,748	0	3,950,000
9900127457	KISSIMMEE	FL		03/02/2022	4.875	1,367,816	0	1,550,000
9900127458	LOS ANGELES	CA		03/02/2022	3.999	943,714	0	1,700,000
9900127467	CANYON LAKE	CA		03/02/2022	3.625	634,313	0	880,000
9900127468	FORT WORTH	TX		03/02/2022	3.625	286,675	0	620,000
9900127473	KIHEI	HI		03/02/2022	4.750	2,186,008	0	3,000,000
9900127474	CLARK	CO		03/02/2022	6.499	1,464,004	0	1,600,000
9900127483	ORLANDO	FL		03/02/2022	5.750	513,953	0	550,000
9900127487	LANCASTER	CA		03/16/2022	3.375	344,938	0	475,000
9900127489	LOS ANGELES	CA		03/16/2022	3.375	737,039	0	1,040,000
9900127492	BEVERLY HILLS	CA		03/16/2022	3.875	1,246,127	0	1,950,000
9900127497	PALM SPRINGS	CA		03/16/2022	3.625	535,545	0	950,000
9900127499	LOS ANGELES	CA		03/16/2022	3.625	485,940	0	615,000
9900127504	MURRIETA	CA		03/16/2022	3.250	645,678	0	835,000
9900127513	LOS ANGELES	CA		03/16/2022	3.625	432,252	0	585,000
9900127515	LOS ANGELES	CA		03/16/2022	3.250	484,063	0	840,000
9900127520	HAYWARD	CA		03/16/2022	5.875	1,054,617	0	1,325,000
9900127523	JURUPA VALLEY	CA		03/16/2022	3.500	460,632	0	630,000
9900127526	BUENA PARK	CA		03/16/2022	3.875	324,670	0	1,035,000
9900127527	SANTA ANA	CA		03/16/2022	3.875	289,399	0	1,020,000
9900127528	ANAHEIM	CA		03/16/2022	3.875	485,626	0	1,300,000
9900127529	LOS ANGELES	CA		03/16/2022	3.125	345,494	0	710,000
9900127530	LOS ANGELES	CA		03/16/2022	3.250	883,413	0	1,150,000
9900127536	GRANADA HILLS	CA		03/16/2022	3.250	864,964	0	1,300,000
9900127543	SAN FRANCISCO	CA		03/16/2022	5.499	499,741	0	600,000
9900127548	SYLMAR	CA		03/16/2022	3.875	388,952	0	575,000
9900127553	SAN FERNANDO	CA		03/16/2022	3.625	515,240	0	750,000
9900127554	SAN PEDRO	CA		03/16/2022	3.625	600,131	0	875,000
9900127557	VAN NUYS	CA		03/16/2022	5.250	604,422	0	1,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900127558	FULTON	CA		03/16/2022	3.999	551,799	0	920,000
9900127646	OKEECHOBEE	FL		03/11/2022	5.250	96,957	0	240,000
9900127693	LAS VEGAS	NV		03/11/2022	5.000	211,897	0	380,000
9900127739	EL CAJON	CA		03/11/2022	4.250	826,818	0	1,280,000
9900127747	GARLAND	TX		03/11/2022	5.250	256,563	0	350,000
9900127759	LOS ANGELES	CA		03/11/2022	5.375	463,740	0	646,000
9900127763	LOS ALTOS	CA		03/11/2022	3.375	2,876,265	0	5,400,000
9900127765	LAKE FOREST	CA		03/11/2022	3.250	979,182	0	1,670,000
9900127766	SHERMAN OAKS	CA		03/11/2022	3.875	1,638,306	0	2,665,000
9900127767	ANAHEIM	CA		03/11/2022	3.990	559,510	0	690,000
9900127768	LAWNDALE	CA		03/11/2022	3.625	848,128	0	1,125,000
9900127770	ORANGE	CA		03/11/2022	5.375	453,431	0	855,000
9900127772	LONG BEACH	CA		03/11/2022	3.125	808,726	0	1,570,000
9900127773	SAN CLEMENTE	CA		03/11/2022	4.250	2,362,209	0	2,864,000
9900127774	NEWPORT BEACH	CA		03/11/2022	4.500	1,955,415	0	2,080,000
9900127780	MILL VALLEY	CA		03/11/2022	4.875	1,276,030	0	1,408,000
9900127783	SANTA ANA	CA		03/11/2022	4.625	1,767,205	0	1,900,000
9900127784	GARDEN GROVE	CA		03/11/2022	5.500	756,845	0	840,000
9900127786	SUNLAND	CA		03/11/2022	5.250	414,337	0	600,000
9900127789	SAN JOSE	CA		03/11/2022	4.500	716,091	0	926,000
9900127792	HAYWARD	CA		03/11/2022	3.875	580,430	0	1,235,000
9900127799	SAN FRANCISCO	CA		03/11/2022	4.875	1,414,874	0	1,690,000
9900127800	ESCONDIDO	CA		03/11/2022	4.375	664,397	0	1,060,000
9900127813	SACRAMENTO	CA		03/11/2022	4.625	303,939	0	450,000
9900127814	MIAMI	FL		03/11/2022	4.625	561,605	0	635,000
9900127815	PEMBROKE PINES	FL		03/11/2022	4.875	947,748	0	1,010,000
9900127819	CHULA VISTA	CA		03/11/2022	3.625	898,751	0	1,515,000
9900127820	CHICAGO	IL		03/11/2022	4.875	692,211	0	740,000
9900127821	LOS ANGELES	CA		03/11/2022	4.000	634,240	0	1,524,400
9900127825	KISSIMMEE	FL		03/11/2022	4.375	277,017	0	375,000
9900127832	LOS ANGELES	CA		03/11/2022	4.625	1,122,192	0	1,950,000
9900127833	CAMPBELL	CA		03/11/2022	3.375	946,643	0	1,850,000
9900127844	LOS ANGELES	CA		03/11/2022	3.900	629,567	0	1,020,000
9900127846	DAVENPORT	FL		03/11/2022	5.750	335,540	0	410,390
9900127847	BURIEN	WA		03/11/2022	3.625	949,554	0	1,750,000
9900127848	VANCOUVER	WA		03/11/2022	4.250	341,079	0	566,000
9900127849	HOLLYWOOD	FL		03/11/2022	5.500	374,919	0	405,000
9900127850	YUCAIPA	CA		03/11/2022	4.750	189,626	0	520,000
9900127852	ISSAQUAH	WA		03/11/2022	4.375	335,381	0	903,000
9900127854	LYNWOOD	CA		03/11/2022	5.625	516,442	0	750,000
9900127855	LYNWOOD	CA		03/11/2022	5.875	507,277	0	690,000
9900127856	MOUNT JULIET	TN		03/11/2022	5.750	661,889	0	748,000
9900127857	GOLDEN	CO		03/11/2022	6.375	693,596	0	780,000
9900127879	TALLAHASSEE	FL		03/11/2022	4.375	317,435	0	381,000
9900128009	TEMPLE HILLS	MD		03/18/2022	6.000	224,608	0	280,000
9900128018	WHITESTOWN	IN		03/18/2022	4.950	170,189	0	231,000
9900128019	WHITESTOWN	IN		03/18/2022	4.950	190,143	0	258,000
9900128038	ORLANDO	FL		03/18/2022	5.450	168,753	0	209,000
9900128047	PANAMA CITY BEACH	FL		03/18/2022	5.425	332,629	0	425,000
9900128053	TAMPA	FL		03/18/2022	5.750	98,900	0	205,000
9900128056	FORT MYERS	FL		03/18/2022	4.125	159,093	0	350,000
9900128058	YUCAIPA	CA		03/18/2022	4.375	207,833	0	430,000
9900128060	SPOKANE	WA		03/18/2022	5.125	287,491	0	390,000
9900128068	SAN JOSE	CA		03/18/2022	3.875	361,913	0	975,000
9900128070	INGLEWOOD	CA		03/18/2022	4.375	390,904	0	550,000
9900128071	SACRAMENTO	CA		03/18/2022	3.875	261,494	0	410,000
9900128072	BIG BEAR LAKE	CA		03/18/2022	4.750	1,067,189	0	1,575,000
9900128074	MIAMI	FL		03/18/2022	5.140	288,307	0	450,000
9900128076	WESTMINSTER	CA		03/18/2022	4.500	587,165	0	980,000
9900128077	FRISCO	TX		03/18/2022	4.500	432,090	0	600,000
9900128079	FRISCO	TX		03/18/2022	4.375	467,294	0	650,000
9900128080	FRISCO	TX		03/18/2022	4.500	417,684	0	575,000
9900128081	FRISCO	TX		03/18/2022	4.375	437,964	0	610,000
9900128082	CANOGA PARK	CA		03/18/2022	5.990	217,480	0	720,000
9900128083	WILMINGTON	NC		03/18/2022	4.990	211,508	0	453,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900128084	ALHAMBRA	CA		03/18/2022	4.750	1,151,810	0	1,468,000
9900128091	HUNTINGTON	NY		03/18/2022	4.700	517,341	0	660,000
9900128092	JERSEY CITY	NJ		03/18/2022	4.650	465,141	0	600,000
9900128093	BRONX	NY		03/18/2022	4.450	723,080	0	940,000
9900128095	OCEANSIDE	CA		03/18/2022	4.750	426,507	0	734,000
9900128096	ORANGE	CA		03/18/2022	4.000	337,223	0	1,520,000
9900128102	ANAHEIM	CA		03/18/2022	4.125	381,325	0	900,000
9900128104	LOS ANGELES	CA		03/18/2022	5.000	628,808	0	900,000
9900128107	PLANO	TX		03/18/2022	3.500	255,625	0	360,000
9900128109	LOS ANGELES	CA		03/18/2022	5.000	628,702	0	900,000
9900128111	CELINA	TX		03/18/2022	4.500	316,316	0	435,000
9900128112	RANCHO SANTA MARGARITA	CA		03/18/2022	4.500	839,476	0	1,100,000
9900128115	CELEBRATION	FL		03/18/2022	4.740	399,776	0	484,000
9900128116	ELK GROVE	CA		03/18/2022	3.875	285,911	0	447,900
9900128121	NEWARK	NJ		03/18/2022	5.750	363,889	0	425,000
9900128122	ALBRIGHTSVILLE	PA		03/18/2022	6.000	151,186	0	200,000
9900128123	PHOENIX	AZ		03/18/2022	4.625	476,732	0	662,000
9900128128	BALTIMORE	MD		03/18/2022	5.250	89,306	0	164,000
9900128133	MILWAUKIE	OR		03/18/2022	5.500	227,888	0	331,000
9900128136	CINCINNATI	OH		03/18/2022	5.500	63,507	0	147,000
9900128138	PHILADELPHIA	PA		03/18/2022	5.750	166,860	0	220,000
9900128139	HICKORY	NC		03/18/2022	5.500	136,114	0	191,000
9900128142	CHARLOTTE	NC		03/18/2022	5.750	273,598	0	360,000
9900128144	VINELAND	NJ		03/18/2022	5.500	161,059	0	203,000
9900128149	DENHAM SPRINGS	LA		03/18/2022	5.500	223,680	0	269,000
9900128152	ORANGE PARK	FL		03/18/2022	4.500	142,540	0	227,000
9900128154	EUGENE	OR		03/18/2022	5.875	218,372	0	340,000
9900128155	EUGENE	OR		03/18/2022	5.875	218,142	0	320,000
9900128157	PHILADELPHIA	PA		03/18/2022	4.875	206,979	0	315,000
9900128158	MIAMI	FL		03/18/2022	5.375	1,095,099	0	5,100,000
9900128162	NEW CITY	NY		03/18/2022	5.450	652,935	0	945,000
9900128163	BALTIMORE	MD		03/18/2022	5.750	205,057	0	255,000
9900128165	PALM COAST	FL		03/18/2022	4.000	113,236	0	238,000
9900128167	GREENWICH	CT		03/18/2022	5.750	3,174,214	0	4,255,000
9900128169	HOMESTEAD	FL		03/18/2022	5.000	266,373	0	343,000
9900128170	VENTURA	CA		03/18/2022	5.500	377,650	0	524,000
9900128171	SOUTHHAMPTON	NY		03/18/2022	5.625	681,484	0	849,000
9900128176	HILLIARD	OH		03/18/2022	5.875	122,480	0	158,000
9900128178	MEDFORD	NJ		03/18/2022	5.500	190,954	0	635,000
9900128182	RICHMOND	VA		03/18/2022	5.750	121,722	0	141,000
9900128183	DALLAS	TX		03/18/2022	5.375	244,367	0	285,000
9900128184	RICHMOND	TX		03/18/2022	5.500	174,618	0	255,000
9900128186	ARLINGTON	TX		03/18/2022	5.500	110,133	0	213,000
9900128187	BALTIMORE	MD		03/18/2022	5.750	83,293	0	125,000
9900128193	PEARLAND	TX		03/18/2022	5.500	121,317	0	187,220
9900128362	JENSEN BEACH	FL		03/25/2022	3.875	1,079,316	0	1,219,000
9900128366	HOUSTON	TX		03/25/2022	3.625	1,045,500	0	1,200,000
9900128371	SALINAS	CA		03/25/2022	4.250	999,006	0	1,090,000
9900128376	SCOTTSDALE	AZ		03/25/2022	4.375	1,488,169	0	1,800,000
9900128383	ONTARIO	CA		03/25/2022	4.375	721,190	0	785,000
9900128386	SLIDELL	LA		03/25/2022	3.500	649,954	0	750,000
9900128395	EVERGREEN	CO		03/25/2022	3.875	899,619	0	1,010,000
9900128396	WINTER GARDEN	FL		03/25/2022	4.375	904,248	0	995,000
9900128400	BOCA RATON	FL		03/25/2022	4.375	1,295,121	0	1,410,000
9900128407	MIAMI SHORES	FL		03/25/2022	3.750	1,383,248	0	1,550,000
9900128416	WEST COVINA	CA		03/25/2022	4.125	1,000,976	0	1,100,000
9900128426	WOODMERE	NY		03/25/2022	3.750	1,380,925	0	1,550,000
9900128429	REDDING	CA		03/25/2022	4.250	713,205	0	780,000
9900128434	CLOVIS	CA		03/25/2022	3.875	1,079,511	0	1,200,000
9900128435	IRVINE	CA		03/25/2022	3.875	1,668,204	0	1,859,000
9900128442	PIGEON	MI		03/25/2022	4.375	917,376	0	995,000
9900128443	LEHI	UT		03/25/2022	4.375	651,492	0	775,000
9900128444	LONG BEACH	CA		03/25/2022	3.875	1,709,460	0	1,900,000
9900128445	GEORGETOWN	TX		03/25/2022	3.500	680,902	0	860,000
9900128447	NAPLES	FL		03/25/2022	4.375	915,646	0	1,015,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900128450	CASTLE ROCK	CO		03/25/2022	3.500	1,250,961	0	1,510,000
9900128452	SAINT JAMES CITY	FL		03/25/2022	4.375	1,094,079	0	1,200,000
9900128454	CLAREMONT	CA		03/25/2022	3.750	1,010,701	0	1,135,000
9900128458	PARKER	CO		03/25/2022	4.000	894,244	0	989,000
9900128460	BROKEN BOW	OK		03/25/2022	4.000	949,775	0	1,143,000
9900128462	SEVIERVILLE	TN		03/25/2022	4.000	646,642	0	735,000
9900128463	RICHMOND	TX		03/25/2022	4.000	914,062	0	1,080,000
9900128466	PLAYA DEL REY	CA		03/25/2022	3.500	1,658,036	0	1,950,000
9900128467	PEYTON	CO		03/25/2022	3.500	792,149	0	905,000
9900128470	PALM SPRINGS	CA		03/25/2022	3.875	1,176,442	0	1,302,000
9900128471	SAN MARCOS	CA		03/25/2022	3.875	1,242,894	0	1,375,000
9900128484	SANDY	UT		03/25/2022	3.625	711,210	0	785,000
9900128485	WASHINGTON	DC		03/25/2022	4.000	1,356,245	0	1,550,000
9900128494	MIRAMAR BEACH	FL		03/25/2022	3.500	1,001,518	0	1,099,000
9900128498	BOW	WA		03/25/2022	3.875	620,263	0	675,000
9900128501	MONTEBELLO	CA		03/25/2022	3.625	893,879	0	990,000
9900128502	MESA	AZ		03/25/2022	4.000	777,690	0	855,000
9900128503	LAKE OSWEGO	OR		03/25/2022	3.500	920,025	0	1,015,000
9900128512	CORONA	CA		03/25/2022	2.999	629,829	0	778,000
9900128520	INLET BEACH	FL		03/25/2022	3.625	1,458,393	0	1,800,000
9900128521	MESA	AZ		03/25/2022	4.000	750,295	0	819,900
9900128522	SAN JUAN CAPISTRANO	CA		03/25/2022	3.500	1,034,542	0	1,150,000
9900128525	LAS VEGAS	NV		03/25/2022	4.000	911,901	0	1,000,000
9900128531	SAINT GEORGE	UT		03/25/2022	3.500	839,556	0	930,000
9900128532	SACRAMENTO	CA		03/25/2022	4.000	728,872	0	800,000
9900128536	WEST JORDAN	UT		03/25/2022	3.500	676,469	0	750,000
9900128538	BIRMINGHAM	MI		03/25/2022	3.625	1,386,992	0	1,540,000
9900128542	RIVERSIDE	CA		03/25/2022	3.750	986,595	0	1,200,000
9900128545	SAN FRANCISCO	CA		03/25/2022	3.875	853,860	0	950,000
9900128547	NORTH BEND	WA		03/25/2022	3.875	1,672,316	0	2,200,000
9900128551	BATTLE GROUND	WA		03/25/2022	3.500	866,966	0	970,000
9900128557	QUEEN CREEK	AZ		03/25/2022	3.875	763,401	0	838,137
9900128559	LORETTO	MN		03/25/2022	3.125	801,274	0	900,000
9900128572	PARADISE VALLEY	AZ		03/25/2022	3.375	1,109,940	0	2,650,000
9900128587	HERMOSA BEACH	CA		03/25/2022	3.375	831,301	0	1,600,000
9900128592	COSTA MESA	CA		03/25/2022	3.375	917,204	0	1,300,000
9900128594	SAN FRANCISCO	CA		03/25/2022	3.375	1,307,369	0	1,950,000
9900128601	CALABASAS	CA		03/25/2022	3.625	2,522,702	0	3,600,000
9900128605	DENVER	CO		03/25/2022	3.375	687,576	0	1,100,000
9900128606	BIG BEAR LAKE	CA		03/25/2022	3.250	1,042,550	0	1,300,000
9900128615	WAYZATA	MN		03/25/2022	3.750	866,950	0	1,150,000
9900128616	LEHI	UT		03/25/2022	3.125	1,045,864	0	1,000,000
9900128620	SAN FRANCISCO	CA		03/25/2022	2.750	1,348,907	0	3,000,000
9900128625	SAN DIEGO	CA		03/25/2022	3.375	1,170,747	0	1,500,000
9900128626	WEST HOLLYWOOD	CA		03/25/2022	3.250	1,023,988	0	1,700,000
9900128630	NEWPORT BEACH	CA		03/25/2022	3.250	1,538,082	0	2,200,000
9900128632	BEVERLY HILLS	CA		03/25/2022	3.750	1,350,859	0	1,790,000
9900128636	PRINCEVILLE	HI		03/25/2022	3.750	1,121,831	0	2,000,000
9900128637	WEST DENNIS	MA		03/25/2022	3.875	1,496,039	0	1,980,000
9900128638	PARADISE VALLEY	AZ		03/25/2022	4.375	1,120,893	0	1,460,000
9900128641	NEWTON	MA		03/25/2022	4.375	1,162,812	0	1,500,000
9900128642	NAPLES	FL		03/25/2022	4.375	1,230,807	0	1,525,000
9900128643	SAN DIEGO	CA		03/25/2022	3.750	940,727	0	1,800,000
9900128644	NORCO	CA		03/25/2022	3.875	704,869	0	1,010,000
9900128645	BIG BEAR CITY	CA		03/25/2022	3.750	1,239,932	0	1,550,000
9900128649	BOTHELL	WA		03/25/2022	3.875	809,284	0	1,110,000
9900128651	SAN JOSE	CA		03/25/2022	3.750	1,200,103	0	1,600,000
9900128652	DAREN	CT		03/25/2022	3.875	918,166	0	1,375,000
9900128653	BOTHELL	WA		03/25/2022	3.875	1,028,085	0	1,500,000
9900128655	MARATHON	FL		03/25/2022	4.250	985,413	0	1,195,000
9900128657	SAN FRANCISCO	CA		03/25/2022	3.750	1,274,942	0	1,700,000
9900128658	YOSEMITE NATIONAL PARK	CA		03/25/2022	3.875	1,588,704	0	2,100,000
9900128659	LOS ANGELES	CA		03/25/2022	3.750	1,350,072	0	1,900,000
9900128660	SCOTTSDALE	AZ		03/25/2022	4.375	962,639	0	1,160,000
9900128661	SEVIERVILLE	TN		03/25/2022	4.375	747,177	0	900,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9900128663	WEST HILLS	CA		03/25/2022	3.875	1,210,337	0	1,500,000
9900128664	SAN DIEGO	CA		03/25/2022	3.875	1,131,116	0	1,750,000
9900128665	NEWPORT COAST	CA		03/25/2022	3.750	1,098,040	0	2,200,000
9900128668	GATLINBURG	TN		03/25/2022	4.375	912,986	0	1,099,900
9900128669	LOS ANGELES	CA		03/25/2022	3.875	1,149,228	0	1,424,000
9900128670	CHANDLER	AZ		03/25/2022	3.875	1,152,508	0	1,630,000
9900128671	SANTA BARBARA	CA		03/25/2022	4.375	834,487	0	1,075,000
9900128672	PHOENIX	AZ		03/25/2022	3.750	999,942	0	1,950,000
9900128674	KISSIMMEE	FL		03/25/2022	3.875	846,708	0	1,050,000
9900128677	FORT LAUDERDALE	FL		03/25/2022	3.750	1,117,846	0	1,600,000
9900128678	HORSESHOE BAY	TX		03/25/2022	3.875	982,076	0	1,310,000
9900128679	SOLANA BEACH	CA		03/25/2022	3.750	1,259,476	0	1,750,000
9900128680	SAN CLEMENTE	CA		03/25/2022	3.875	1,928,139	0	2,400,000
9900128681	CHANDLER	AZ		03/25/2022	3.875	1,512,481	0	2,000,000
9900128683	LA MESA	CA		03/25/2022	3.875	1,006,757	0	1,250,000
9900128684	SANTA BARBARA	CA		03/25/2022	3.875	1,134,616	0	1,500,000
9900128685	SEVIERVILLE	TN		03/25/2022	4.375	798,068	0	1,100,000
9900128686	EMERALD ISLE	NC		03/25/2022	3.750	1,049,969	0	1,400,000
9900128688	NEWPORT BEACH	CA		03/25/2022	3.875	1,526,599	0	2,900,000
9900128689	LA MESA	CA		03/25/2022	3.750	1,069,924	0	1,755,000
9900128690	MIAMI	FL		03/25/2022	3.750	878,613	0	1,100,000
9900128692	KISSIMMEE	FL		03/25/2022	3.875	596,999	0	750,000
9900128693	QUEENSBURY	NY		03/25/2022	3.875	1,806,377	0	2,250,000
9900128694	SEVIERVILLE	TN		03/25/2022	3.750	676,738	0	850,000
9900128695	KEY WEST	FL		03/25/2022	3.750	2,350,283	0	3,160,000
9900128697	SAN DIEGO	CA		03/25/2022	3.250	1,409,239	0	2,020,000
9900128699	MILILANI	HI		03/25/2022	3.500	752,992	0	1,176,000
9900128700	LAWNDALE	CA		03/25/2022	3.375	766,398	0	1,300,000
9900128702	MASPETH	NY		03/25/2022	2.999	649,645	0	950,000
9900128703	BROOKLYN	NY		03/25/2022	3.625	726,016	0	950,000
9900128707	HUNTINGTON BEACH	CA		03/25/2022	3.625	658,405	0	1,590,000
9900128708	LYNWOOD	CA		03/25/2022	2.999	677,055	0	960,000
9900128711	CULVER CITY	CA		03/25/2022	3.625	707,380	0	1,735,000
9900128713	OCEANSIDE	CA		03/25/2022	3.500	1,105,544	0	1,900,000
9900128727	SAN JOSE	CA		03/25/2022	3.625	823,935	0	1,300,000
9900128729	REDONDO BEACH	CA		03/25/2022	3.250	686,065	0	1,575,000
9900128730	PALISADES PARK	NJ		03/25/2022	3.625	970,482	0	1,470,000
9900128732	LOS ANGELES	CA		03/25/2022	3.625	845,584	0	1,250,000
9900128734	SAN JOSE	CA		03/25/2022	3.000	659,677	0	1,250,000
9900128736	OXNARD	CA		03/25/2022	3.624	740,972	0	1,320,000
9900128737	HUNTINGTON BEACH	CA		03/25/2022	3.625	734,995	0	1,272,000
9900128738	MONROE	NY		03/25/2022	3.625	738,910	0	970,000
9900128739	TRABUCO CANYON	CA		03/25/2022	3.500	815,483	0	1,690,000
9900128741	BROOKLYN	NY		03/25/2022	3.375	822,373	0	1,100,000
9900128742	BROOKLYN	NY		03/25/2022	3.375	1,195,895	0	1,750,000
9900128743	JERSEY CITY	NJ		03/25/2022	3.375	731,930	0	975,000
9900128745	BROOKLYN	NY		03/25/2022	3.000	1,238,573	0	2,125,000
9900128748	SAN JOSE	CA		03/25/2022	3.375	723,970	0	1,950,000
9900128753	ANAHEIM	CA		03/25/2022	3.500	741,463	0	1,300,000
9900128754	LAHAINA	HI		03/25/2022	3.500	827,304	0	1,240,000
9900128757	HAYWARD	CA		03/25/2022	3.592	902,605	0	1,425,000
9900128759	SAN DIEGO	CA		03/25/2022	3.625	696,419	0	925,000
9900128760	PLACENTIA	CA		03/25/2022	3.625	865,106	0	1,360,000
9900128761	ALAMEDA	CA		03/25/2022	3.625	735,971	0	1,300,000
9900128763	SACRAMENTO	CA		03/25/2022	3.375	713,136	0	1,020,000
9900128764	WALNUT CREEK	CA		03/25/2022	3.625	659,977	0	1,300,000
9900128765	LONG BEACH	CA		03/25/2022	3.625	802,980	0	1,500,000
9900128769	BUENA PARK	CA		03/25/2022	3.250	766,671	0	1,200,000
9900128771	SAN CLEMENTE	CA		03/25/2022	3.625	1,511,407	0	2,200,000
9900128773	LAFAYETTE	CA		03/25/2022	3.625	755,239	0	1,255,000
9900128774	LOS ANGELES	CA		03/25/2022	3.625	881,455	0	1,350,000
9900128776	DUBLIN	CA		03/25/2022	3.375	819,379	0	1,285,000
9900128777	DORCHESTER	MA		03/25/2022	3.625	967,421	0	1,380,000
9900128780	GARDEN GROVE	CA		03/25/2022	3.466	675,447	0	900,000
9900128784	REDONDO BEACH	CA		03/25/2022	3.625	666,119	0	2,050,000

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
9900128785	TRABUCO CANYON	CA		03/25/2022	3.453	686,882	0	1,050,000
9900128786	REDWOOD CITY	CA		03/25/2022	3.250	692,325	0	1,700,000
9900128787	TOMS RIVER	NJ		03/25/2022	3.625	806,635	0	999,000
9900128788	SUNNYVALE	CA		03/25/2022	3.197	720,100	0	2,350,000
9900128789	SAN FRANCISCO	CA		03/25/2022	3.625	1,585,126	0	2,740,000
9900128790	EL CAJON	CA		03/25/2022	3.625	774,073	0	1,100,000
9900128791	REDWOOD CITY	CA		03/25/2022	3.375	819,554	0	1,130,000
9900128794	VAN NUYS	CA		03/25/2022	3.500	1,034,010	0	1,475,000
9900128796	TUSTIN	CA		03/25/2022	3.625	1,021,344	0	1,130,000
9900128797	CHATSWORTH	CA		03/25/2022	3.250	1,110,959	0	1,227,000
9900128799	THE WOODLANDS	TX		03/25/2022	3.000	348,856	0	710,000
0399999. Mortgages in good standing - Residential mortgages-all other						555,828,057	0	853,257,005
30141	SAN ANTONIO	TX		02/04/2022	2.430	28,300,000	0	51,600,000
703499	WEST BRIDGEWATER	MA		09/01/2021	1.950	0	1,844,844	80,589,454
703525	PHOENIX	AZ		07/29/2021	3.150	0	76,826	15,036,272
703642	KIRKLAND	WA		02/25/2022	1.700	45,000,000	0	88,792,423
703644	VARIOUS	TX		02/17/2022	1.900	50,537,342	0	77,749,757
703646	LEE'S SUMMIT	MO		03/10/2022	1.750	25,640,000	0	40,802,037
703647	NEW YORK	NY		03/30/2022	3.200	25,000,000	0	42,713,139
703657	SAN DIEGO	CA		03/03/2022	1.850	11,667,000	0	19,717,763
703672	CHARLOTTE	NC		03/03/2022	3.025	9,192,531	0	16,713,692
703700	TAMPA	FL		03/22/2022	1.590	65,934,000	0	119,880,000
0599999. Mortgages in good standing - Commercial mortgages-all other						261,270,873	1,921,670	553,594,537
0899999. Total Mortgages in good standing						874,350,531	10,731,670	1,611,290,722
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						874,350,531	10,731,670	1,611,290,722

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
17872	RED HOOK	NY		08/04/2016	02/21/2022	350,907	0	34,511	0	0	34,511	0	385,419	385,419	0	0	0
32124	HAWTHORNE	CA		06/19/2015	02/21/2022	240,443	0	56,523	0	0	56,523	0	296,966	296,966	0	0	0
33399	LA PINE	OR		11/23/2016	01/26/2022	99,707	0	1,066	0	0	1,066	0	100,772	100,772	0	0	0
33458	RALEIGH	NC		11/23/2016	02/21/2022	424,061	0	6,197	0	0	6,197	0	430,258	430,258	0	0	0
33532	FREDERICKSBURG	VA		11/23/2016	01/26/2022	293,214	0	(10,756)	0	0	(10,756)	0	282,458	282,458	0	0	0
40831	RENTON	WA		04/22/2016	01/26/2022	91,838	0	(757)	0	0	(757)	0	91,081	91,081	0	0	0
41655	ALEXANDRIA	VA		12/21/2016	01/26/2022	505,245	0	32,452	0	0	32,452	0	537,698	537,698	0	0	0
41674	PHOENIX	AZ		12/21/2016	02/21/2022	143,198	0	30,136	0	0	30,136	0	173,334	173,334	0	0	0
43562	HAVERHILL	MA		03/24/2017	03/29/2022	137,891	0	1,512	0	0	1,512	0	139,403	139,403	0	0	0
48482	MIAMI	FL		06/24/2016	01/26/2022	169,412	0	6,891	0	0	6,891	0	176,303	176,303	0	0	0
55859	LAKE ELSINORE	CA		04/22/2016	02/21/2022	264,193	0	19,755	0	0	19,755	0	283,947	283,947	0	0	0
110846	SAN JOSE	CA		12/11/2015	03/29/2022	613,342	0	7,248	0	0	7,248	0	620,590	620,590	0	0	0
130302	OCALA	FL		12/09/2016	01/26/2022	2,641	0	(393)	0	0	(393)	0	2,248	2,248	0	0	0
136637	SAN FRANCISCO	CA		12/09/2016	01/26/2022	251,782	0	(1,760)	0	0	(1,760)	0	250,022	250,022	0	0	0
137533	BRONX	NY		12/09/2016	01/26/2022	299,335	0	112,257	0	0	112,257	0	411,592	411,592	0	0	0
176430	CHICOT	AR		07/22/2004	03/31/2022	45,128	0	318	0	0	318	0	45,446	45,446	0	0	0
195529	CROOK	WY		08/29/2012	01/28/2022	100,000	0	0	0	0	0	0	100,000	100,000	0	0	0

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
196690	BARNES	ND		12/19/2013	03/31/2022	862,236	0	554	0	0	554	0	862,790	862,790	0	0	0
196827	BARNES	ND		01/31/2014	03/31/2022	352,439	0	219	0	0	219	0	352,658	352,658	0	0	0
199179	EAST CARROLL	LA		12/11/2017	03/31/2022	2,645,348	0	3,619	0	0	3,619	0	2,648,967	2,648,967	0	0	0
199180	EAST CARROLL	LA		12/11/2017	03/31/2022	846,335	0	80	0	0	80	0	846,416	846,416	0	0	0
201299	FRESNO	CA		11/05/2020	03/31/2022	69,961,444	0	0	0	0	0	0	69,961,444	69,961,444	0	0	0
201836	MONTGOMERY	IL		04/30/2021	02/23/2022	1,550,000	0	0	0	0	0	0	1,550,000	1,550,000	0	0	0
401025	FULLERTON	CA		09/22/2016	03/29/2022	407,453	0	5,418	0	0	5,418	0	412,870	412,870	0	0	0
487865	INDIANAPOLIS	IN		10/31/2016	01/26/2022	72,792	0	9,992	0	0	9,992	0	82,784	82,784	0	0	0
498253	VALLEJO	CA		08/31/2015	02/21/2022	277,219	0	10,199	0	0	10,199	0	287,418	287,418	0	0	0
617785	WEST PALM BEACH	FL		11/17/2016	01/26/2022	104,783	0	5,392	0	0	5,392	0	110,175	110,175	0	0	0
642520	PLANT CITY	FL		11/17/2016	03/29/2022	78,818	0	12,259	0	0	12,259	0	91,077	91,077	0	0	0
702186	SAN JOSE	CA		10/30/2009	02/28/2022	484,310	0	0	0	0	0	0	484,310	484,310	0	0	0
702187	SAN JOSE	CA		10/30/2009	02/28/2022	474,365	0	0	0	0	0	0	474,365	474,365	0	0	0
702671	FRANKLIN	TN		12/19/2014	01/28/2022	6,614,875	0	0	0	0	0	0	6,614,875	6,614,875	0	0	0
702833	CONCORD	NC		07/07/2016	03/30/2022	7,809,261	0	0	0	0	0	0	7,809,261	7,809,261	0	0	0
702908	HILLSBOROUGH	NC		03/09/2017	03/30/2022	9,717,911	0	0	0	0	0	0	9,717,911	9,717,911	0	0	0
923514	NAPLES	FL		11/17/2016	01/26/2022	87,432	0	(14,839)	0	0	(14,839)	0	72,593	72,593	0	0	0
935864	STREAMWOOD	IL		07/29/2016	01/26/2022	125,298	0	(4,767)	0	0	(4,767)	0	120,530	120,530	0	0	0
981120	NEW BERN	NC		07/29/2016	01/26/2022	72,604	0	(1,064)	0	0	(1,064)	0	71,540	71,540	0	0	0
997193	ALBANY	NY		11/17/2016	01/26/2022	130,525	0	14,788	0	0	14,788	0	145,313	145,313	0	0	0
1041379	CONWAY	SC		11/17/2016	01/26/2022	59,933	0	(918)	0	0	(918)	0	59,015	59,015	0	0	0
1054560	WALPOLE	MA		05/29/2015	01/26/2022	2,649	0	4	0	0	4	0	2,653	2,653	0	0	0
1057612	PHILADELPHIA	PA		06/16/2016	02/21/2022	57,510	0	2,990	0	0	2,990	0	60,500	60,500	0	0	0
1058053	HUDSON	FL		11/17/2016	01/26/2022	126,156	0	7,362	0	0	7,362	0	133,517	133,517	0	0	0
1064705	PATERSON	NJ		08/31/2015	01/26/2022	174,088	0	23,277	0	0	23,277	0	197,364	197,364	0	0	0
1064963	NANTUCKET	MA		06/24/2016	01/26/2022	820,528	0	17,421	0	0	17,421	0	837,949	837,949	0	0	0
1088774	DELTONA	FL		05/19/2017	02/21/2022	56,616	0	12,510	0	0	12,510	0	69,126	69,126	0	0	0
1089477	KENTWOOD	LA		06/24/2016	03/29/2022	3,068	0	0	0	0	0	0	3,067	3,067	0	0	0
1095397	SOUTH LAKE TAHOE	CA		04/22/2016	01/26/2022	385,776	0	28,650	0	0	28,650	0	414,426	414,426	0	0	0
1095622	MOORESTOWN	NJ		04/22/2016	01/26/2022	350,421	0	17,536	0	0	17,536	0	367,956	367,956	0	0	0
1096653	RIDGEFIELD	CT		08/31/2015	03/29/2022	729,801	0	28,527	0	0	28,527	0	758,328	758,328	0	0	0
1101549	MARINE CITY	MI		08/31/2015	03/29/2022	30,521	0	(1,244)	0	0	(1,244)	0	29,277	29,277	0	0	0
1108836	BELLFLOWER	CA		04/22/2016	03/29/2022	102,801	0	30,543	0	0	30,543	0	133,344	133,344	0	0	0
1110213	BRIDGEPORT	CT		05/19/2017	01/26/2022	251,325	0	(4,035)	0	0	(4,035)	0	247,290	247,290	0	0	0
1114527	BRONX	NY		08/14/2017	01/26/2022	360,128	0	53,871	0	0	53,871	0	413,999	413,999	0	0	0
1116621	MORRIS TWP	NJ		06/24/2016	03/29/2022	6,458	0	889	0	0	889	0	7,347	7,347	0	0	0
1173940	KEARNEYSVILLE	WV		10/30/2015	01/26/2022	43,760	0	2,064	0	0	2,064	0	45,824	45,824	0	0	0
1174704	WOODBRIDGE	VA		10/30/2015	03/29/2022	159,098	0	15,675	0	0	15,675	0	174,773	174,773	0	0	0
1202977	CORAOPOLIS	PA		10/13/2016	01/26/2022	66,371	0	13,695	0	0	13,695	0	80,066	80,066	0	0	0
1207621	CORAL GABLES	FL		01/29/2016	02/21/2022	564,711	0	6,965	0	0	6,965	0	571,677	571,677	0	0	0
1218382	NORWALK	CA		10/01/2015	01/26/2022	77,267	0	17,161	0	0	17,161	0	94,427	94,427	0	0	0
1234570	DOWNERS GROVE	IL		11/17/2016	01/26/2022	143,580	0	(16,335)	0	0	(16,335)	0	127,245	127,245	0	0	0
1328287	UPPER MARLBORO	MD		04/14/2016	02/21/2022	417,197	0	82,773	0	0	82,773	0	499,970	499,970	0	0	0
1368710	HOPE	RI		07/19/2016	01/26/2022	166,797	0	(6,005)	0	0	(6,005)	0	160,792	160,792	0	0	0
1368731	AKRON	OH		05/12/2016	02/21/2022	66,144	0	5,284	0	0	5,284	0	71,428	71,428	0	0	0
1369879	CHICAGO	IL		11/10/2016	02/21/2022	637,954	0	20,222	0	0	20,222	0	658,176	658,176	0	0	0
1369984	SANFORD	FL		12/03/2016	02/21/2022	162,154	0	13,177	0	0	13,177	0	175,332	175,332	0	0	0
1371159	LIVONIA	MI		07/19/2016	02/21/2022	74,339	0	758	0	0	758	0	75,098	75,098	0	0	0
1371202	TOLEDO	OH		02/22/2017	01/26/2022	87,227	0	(2,489)	0	0	(2,489)	0	84,738	84,738	0	0	0
2537108	PEEKSKILL	NY		10/02/2018	03/29/2022	205,913	0	(5,526)	0	0	(5,526)	0	200,387	200,387	0	0	0
2538196	DORCHESTER	MA		10/02/2018	01/26/2022	237,607	0	(5,795)	0	0	(5,795)	0	231,812	231,812	0	0	0
2542380	SACRAMENTO	CA		10/02/2018	02/21/2022	309,910	0	(8,336)	0	0	(8,336)	0	301,574	301,574	0	0	0
2544396	LOS ANGELES	CA		10/25/2018	01/26/2022	274,684	0	(12,895)	0	0	(12,895)	0	261,789	261,789	0	0	0
2559603	BROOKLYN	NY		11/20/2018	02/21/2022	587,588	0	(14,578)	0	0	(14,578)	0	573,009	573,009	0	0	0
2580647	SACRAMENTO	CA		01/17/2019	01/26/2022	184,108	0	(3,584)	0	0	(3,584)	0	180,524	180,524	0	0	0
2594789	MURRIETA	CA		01/17/2019	03/29/2022	376,921	0	(11,334)	0	0	(11,334)	0	365,587	365,587	0	0	0
2595150	INDIO	CA		01/17/2019	02/21/2022	207,024	0	(5,641)	0	0	(5,641)	0	201,383	201,383	0	0	0
2601465	ATTLEBORO	MA		02/12/2019	02/21/2022	274,408	0	(10,955)	0	0	(10,955)	0	263,453	263,453	0	0	0
2602070	SALINAS	CA		02/12/2019	01/26/2022	181,344	0	(7,991)	0	0	(7,991)	0	173,353	173,353	0	0	0
13123492	CHELTENHAM	PA		02/17/2017	01/26/2022	153,880	0	12,156	0	0	12,156	0	166,036	166,036	0	0	0

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
15354210	WATERBURY	CT		03/03/2017	03/29/2022	123,494	0	13,230	0	0	13,230	0	136,723	136,723	0	0	0
15708364	GILROY	CA		03/24/2016	02/21/2022	822,654	0	21,862	0	0	21,862	0	844,516	844,516	0	0	0
16284317	ARLINGTON	TN		02/17/2017	03/29/2022	155,682	0	(11,728)	0	0	(11,728)	0	143,955	143,955	0	0	0
16405821	CALLAWAY	VA		02/17/2017	02/21/2022	2,961	0	(2)	0	0	(2)	0	2,959	2,959	0	0	0
18967195	WOODBRIDGE	VA		11/16/2017	01/26/2022	825,183	0	42,754	0	0	42,754	0	867,937	867,937	0	0	0
19369313	ASTORIA	NY		11/04/2016	01/26/2022	498,747	0	62,417	0	0	62,417	0	561,164	561,164	0	0	0
20816591	DEER PARK	NY		04/28/2017	03/29/2022	177,833	0	9,573	0	0	9,573	0	187,405	187,405	0	0	0
21002241	WAIKOLOA	HI		05/26/2017	01/26/2022	315,631	0	24,106	0	0	24,106	0	339,737	339,737	0	0	0
21005707	FALL RIVER	MA		05/26/2017	01/26/2022	173,060	0	13,069	0	0	13,069	0	186,129	186,129	0	0	0
21006242	NORTH PORT	FL		05/26/2017	03/29/2022	77,068	0	600	0	0	600	0	77,667	77,667	0	0	0
21007133	MIAMI	FL		05/26/2017	02/21/2022	176,429	0	16,257	0	0	16,257	0	192,687	192,687	0	0	0
21007471	AVONDALE	AZ		05/26/2017	03/29/2022	192,313	0	23,609	0	0	23,609	0	215,922	215,922	0	0	0
21008255	UKIAH	CA		05/26/2017	01/26/2022	232,021	0	10,909	0	0	10,909	0	242,930	242,930	0	0	0
21009147	MOCKSVILLE	NC		05/26/2017	03/29/2022	90,903	0	21,498	0	0	21,498	0	112,401	112,401	0	0	0
21010376	RIALTO	CA		05/26/2017	01/26/2022	195,170	0	93,796	0	0	93,796	0	288,966	288,966	0	0	0
21018544	ORLANDO	FL		05/26/2017	02/21/2022	149,336	0	8,807	0	0	8,807	0	158,143	158,143	0	0	0
21748405	NORTH MIAMI BEACH	FL		03/07/2019	02/21/2022	178,490	0	(9,451)	0	0	(9,451)	0	169,040	169,040	0	0	0
23513930	SOUTH GATE	CA		03/07/2019	02/21/2022	184,575	0	11,345	0	0	11,345	0	195,920	195,920	0	0	0
24055576	PHOENIX	AZ		03/07/2019	01/26/2022	139,888	0	(312)	0	0	(312)	0	139,576	139,576	0	0	0
24076887	PUYALLUP	WA		02/15/2019	03/29/2022	146,716	0	15,076	0	0	15,076	0	161,792	161,792	0	0	0
24078529	MIAMI	FL		02/15/2019	01/26/2022	99,758	0	8,322	0	0	8,322	0	108,080	108,080	0	0	0
24084543	WATERFORD WORKS	NJ		02/15/2019	03/29/2022	90,683	0	18,063	0	0	18,063	0	108,746	108,746	0	0	0
24106213	DENVER	CO		02/15/2019	03/29/2022	115,676	0	12,239	0	0	12,239	0	127,914	127,914	0	0	0
24106908	MONTGOMERY VILLAGE	MD		02/15/2019	01/26/2022	225,181	0	(1,845)	0	0	(1,845)	0	223,337	223,337	0	0	0
24136525	HAMMOND	IN		02/15/2019	01/26/2022	72,926	0	23,626	0	0	23,626	0	96,553	96,553	0	0	0
25129768	POMPANO BEACH	FL		12/20/2018	02/21/2022	337,945	0	18,722	0	0	18,722	0	356,666	356,666	0	0	0
25645679	MESA	AZ		03/22/2019	03/29/2022	109,111	0	6,569	0	0	6,569	0	115,680	115,680	0	0	0
25645771	SAN JOSE	CA		03/22/2019	03/29/2022	299,267	0	4,613	0	0	4,613	0	303,881	303,881	0	0	0
25646235	HAWTHORNE	CA		03/22/2019	01/26/2022	222,234	0	20,612	0	0	20,612	0	242,846	242,846	0	0	0
30792237	SACHSE	TX		02/12/2019	03/29/2022	197,026	0	(6,091)	0	0	(6,091)	0	190,936	190,936	0	0	0
58809248	SYLMAR	CA		12/19/2018	01/26/2022	308,085	0	(6,304)	0	0	(6,304)	0	301,781	301,781	0	0	0
61008924	PEEKSKILL	NY		09/21/2016	02/21/2022	257,921	0	14,369	0	0	14,369	0	272,290	272,290	0	0	0
66230474	KENT	WA		09/21/2016	03/29/2022	264,747	0	66,167	0	0	66,167	0	330,913	330,913	0	0	0
82777376	BOCA RATON	FL		11/17/2016	01/26/2022	1,142,821	0	(8,811)	0	0	(8,811)	0	1,134,010	1,134,010	0	0	0
82777442	HOUSTON	TX		11/17/2016	02/21/2022	535,114	0	(4,903)	0	0	(4,903)	0	530,211	530,211	0	0	0
100050406	COVENTRY	CT		04/22/2016	01/26/2022	89,352	0	4,221	0	0	4,221	0	93,574	93,574	0	0	0
100050605	EL CERRITO	CA		04/22/2016	01/26/2022	385,996	0	23,502	0	0	23,502	0	409,498	409,498	0	0	0
100073955	WASHINGTON	DC		04/22/2016	01/26/2022	329,113	0	10,160	0	0	10,160	0	339,273	339,273	0	0	0
101050068	MILFORD	VA		10/14/2016	02/21/2022	212,260	0	21,715	0	0	21,715	0	233,974	233,974	0	0	0
101118413	RESEDA	CA		10/14/2016	01/26/2022	321,605	0	42,585	0	0	42,585	0	364,190	364,190	0	0	0
101118447	SOUTH OZONE PARK	NY		10/14/2016	03/29/2022	35,585	0	1,010	0	0	1,010	0	36,595	36,595	0	0	0
227290714	SEATTLE	WA		09/16/2015	01/26/2022	251,836	0	364	0	0	364	0	252,200	252,200	0	0	0
227315906	MANCHESTER	NJ		07/30/2015	03/29/2022	44,142	0	(52)	0	0	(52)	0	44,090	44,090	0	0	0
227315976	SAN FRANCISCO	CA		07/30/2015	02/21/2022	5,028	0	(2)	0	0	(2)	0	5,026	5,026	0	0	0
227316406	BROOKLYN	NY		07/30/2015	03/29/2022	121,793	0	(271)	0	0	(271)	0	121,522	121,522	0	0	0
227316485	NEWBURYPORT	MA		07/30/2015	02/21/2022	152,250	0	(392)	0	0	(392)	0	151,858	151,858	0	0	0
227316536	SCARSDALE	NY		07/30/2015	01/26/2022	10,020	0	11	0	0	11	0	10,031	10,031	0	0	0
227316785	BROOKLYN	NY		07/30/2015	02/21/2022	6,637	0	4	0	0	4	0	6,641	6,641	0	0	0
227316821	HOLLAND	PA		07/30/2015	01/26/2022	109,256	0	1,337	0	0	1,337	0	110,593	110,593	0	0	0
228091592	WESTON	FL		12/21/2017	01/26/2022	176,549	0	47,336	0	0	47,336	0	223,885	223,885	0	0	0
228442203	BETHESDA	MD		12/21/2017	02/21/2022	885,507	0	11,412	0	0	11,412	0	896,919	896,919	0	0	0
228443352	MIDDLETOWN	DE		12/21/2017	01/26/2022	73,197	0	(838)	0	0	(838)	0	72,360	72,360	0	0	0
228822563	MONTCLAIR	CA		12/21/2017	01/26/2022	227,292	0	(719)	0	0	(719)	0	226,573	226,573	0	0	0
229268334	SCOTTSDALE	AZ		12/21/2017	02/21/2022	428,755	0	19,356	0	0	19,356	0	448,111	448,111	0	0	0
229290687	HAPPY VALLEY	OR		12/21/2017	02/21/2022	496,122	0	22,406	0	0	22,406	0	518,528	518,528	0	0	0
351678129	FAIRVIEW	NC		10/12/2018	03/29/2022	129,653	0	(10,931)	0	0	(10,931)	0	118,723	118,723	0	0	0
415229709	LAKE WORTH	FL		03/08/2017	03/29/2022	129,300	0	85,408	0	0	85,408	0	214,708	214,708	0	0	0
415271403	CANON CITY	CO		03/08/2017	01/26/2022	16,205	0	(374)	0	0	(374)	0	15,831	15,831	0	0	0
415939414	GUADALUPE	CA		06/23/2015	01/26/2022	85,363	0	(10,644)	0	0	(10,644)	0	74,719	74,719	0	0	0
417288595	SOMERSET	MA		03/08/2017	02/21/2022	181,734	0	52,543	0	0	52,543	0	234,277	234,277	0	0	0

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
417767835	LOMITA	CA		03/08/2017	02/21/2022	666,784	0	9,958	0	0	9,958	0	676,741	676,741	0	0	0
417949090	SHELBY TOWNSHIP	MI		10/04/2016	03/29/2022	127,239	0	2,575	0	0	2,575	0	129,814	129,814	0	0	0
417949325	SHELBY TOWNSHIP	MI		10/04/2016	03/29/2022	99,355	0	1,638	0	0	1,638	0	100,993	100,993	0	0	0
418139395	DELRAY BEACH	FL		08/30/2018	02/21/2022	41,921	0	14,717	0	0	14,717	0	56,638	56,638	0	0	0
418344012	NEW HOPE	MN		01/30/2018	03/29/2022	8,052	0	78	0	0	78	0	8,131	8,131	0	0	0
418344477	GAITHERSBURG	MD		01/30/2018	03/29/2022	2,003	0	0	0	0	0	0	2,003	2,003	0	0	0
418396628	SANTA BARBARA	CA		01/30/2018	01/26/2022	671,707	0	7,695	0	0	7,695	0	679,401	679,401	0	0	0
418424479	PORT CHARLOTTE	FL		08/30/2018	03/29/2022	138,334	0	42,404	0	0	42,404	0	180,738	180,738	0	0	0
418851852	TAMPA	FL		03/23/2018	03/29/2022	86,783	0	3,522	0	0	3,522	0	90,305	90,305	0	0	0
419690578	BAYONNE	NJ		01/10/2019	03/29/2022	13,120	0	(2,388)	0	0	(2,388)	0	10,732	10,732	0	0	0
500723795	GRANTS PASS	OR		10/16/2015	03/29/2022	109,844	0	5,846	0	0	5,846	0	115,690	115,690	0	0	0
568484608	BRONX	NY		04/22/2016	02/21/2022	205,262	0	5,062	0	0	5,062	0	210,323	210,323	0	0	0
570221467	LONGWOOD	FL		04/30/2018	03/29/2022	131,794	0	11,748	0	0	11,748	0	143,543	143,543	0	0	0
571622987	SAN RAMON	CA		12/12/2016	03/29/2022	750,619	0	(5,019)	0	0	(5,019)	0	745,601	745,601	0	0	0
578125105	COEUR D ALENE	ID		03/27/2017	01/26/2022	505,860	0	5,842	0	0	5,842	0	511,702	511,702	0	0	0
578176728	SPRINGFIELD	VA		05/08/2018	01/26/2022	558,045	0	923	0	0	923	0	558,968	558,968	0	0	0
578176972	SAN DIEGO	CA		05/08/2018	01/26/2022	310,171	0	(9,182)	0	0	(9,182)	0	300,989	300,989	0	0	0
578176977	WASHINGTON	DC		05/08/2018	02/21/2022	1,114,492	0	3,590	0	0	3,590	0	1,118,082	1,118,082	0	0	0
578236228	STRATHMORE	CA		09/22/2017	02/21/2022	101,952	0	776	0	0	776	0	102,728	102,728	0	0	0
578236231	XENIA	OH		09/22/2017	01/26/2022	83,719	0	(10,230)	0	0	(10,230)	0	73,490	73,490	0	0	0
578243685	FRANKLIN	TN		06/01/2018	02/21/2022	1,350,022	0	(40,981)	0	0	(40,981)	0	1,309,042	1,309,042	0	0	0
578250055	WEST HOLLYWOOD	CA		05/08/2018	03/29/2022	1,019,348	0	(6,825)	0	0	(6,825)	0	1,012,522	1,012,522	0	0	0
578255404	ALISO VIEJO	CA		05/29/2018	01/26/2022	889,108	0	(14,587)	0	0	(14,587)	0	874,521	874,521	0	0	0
578255407	EL DORADO HILLS	CA		05/29/2018	02/21/2022	606,930	0	(15,873)	0	0	(15,873)	0	591,057	591,057	0	0	0
578257592	GREENE	NY		06/08/2018	01/26/2022	155,562	0	1,780	0	0	1,780	0	157,342	157,342	0	0	0
578258097	LAKE OSWEGO	OR		05/29/2018	03/29/2022	571,282	0	(6,785)	0	0	(6,785)	0	564,497	564,497	0	0	0
578258117	RANCHO CUCAMONGA	CA		05/29/2018	01/26/2022	641,998	0	(10,583)	0	0	(10,583)	0	631,416	631,416	0	0	0
578266609	SOUTHBURY	CT		06/08/2018	03/29/2022	522,550	0	(9,375)	0	0	(9,375)	0	513,175	513,175	0	0	0
578268062	RIVERSIDE	CA		06/08/2018	03/29/2022	459,479	0	4,055	0	0	4,055	0	463,533	463,533	0	0	0
578273181	SAN CLEMENTE	CA		06/08/2018	03/29/2022	2,068,967	0	(44,475)	0	0	(44,475)	0	2,024,492	2,024,492	0	0	0
578317058	CORONA	CA		03/26/2018	01/26/2022	404,422	0	(2,112)	0	0	(2,112)	0	402,310	402,310	0	0	0
578317140	ROCKLIN	CA		03/26/2018	02/21/2022	90,072	0	4,226	0	0	4,226	0	94,298	94,298	0	0	0
578317202	MIAMI	FL		03/26/2018	03/29/2022	37,597	0	(2,507)	0	0	(2,507)	0	35,090	35,090	0	0	0
578317249	LAUREL	MD		03/26/2018	01/26/2022	193,624	0	10,550	0	0	10,550	0	204,174	204,174	0	0	0
578317514	BETHLEHEM	PA		06/21/2018	02/21/2022	464,393	0	(5,672)	0	0	(5,672)	0	458,721	458,721	0	0	0
578318841	FAIRFIELD	CA		06/21/2018	03/29/2022	631,392	0	(10,794)	0	0	(10,794)	0	620,598	620,598	0	0	0
578362765	TEMECULA	CA		06/21/2018	03/29/2022	597,572	0	4,339	0	0	4,339	0	601,911	601,911	0	0	0
578366660	TEMECULA	CA		04/16/2018	01/26/2022	1,030,302	0	(3,036)	0	0	(3,036)	0	1,027,266	1,027,266	0	0	0
578370941	SEATTLE	WA		09/10/2018	01/26/2022	485,533	0	9,911	0	0	9,911	0	495,443	495,443	0	0	0
578371440	PALM SPRINGS	CA		04/23/2018	01/26/2022	499,089	0	(6,681)	0	0	(6,681)	0	492,409	492,409	0	0	0
578372022	SAMMAMISH	WA		09/10/2018	01/26/2022	862,032	0	11,941	0	0	11,941	0	873,973	873,973	0	0	0
578374769	LAFAYETTE	LA		06/21/2018	03/29/2022	507,738	0	(4,661)	0	0	(4,661)	0	503,078	503,078	0	0	0
578406076	FOSTER CITY	CA		09/10/2018	01/26/2022	672,230	0	(12,948)	0	0	(12,948)	0	659,282	659,282	0	0	0
578407609	SAN FRANCISCO	CA		06/08/2018	03/29/2022	994,128	0	(15,049)	0	0	(15,049)	0	979,079	979,079	0	0	0
578431848	WINTERVILLE	NC		06/08/2018	03/29/2022	137,884	0	(79)	0	0	(79)	0	137,805	137,805	0	0	0
578432104	CHESAPEAKE	VA		06/08/2018	01/26/2022	388,408	0	20,281	0	0	20,281	0	408,688	408,688	0	0	0
578432109	DEER PARK	NY		06/08/2018	02/21/2022	465,868	0	11,042	0	0	11,042	0	476,910	476,910	0	0	0
578432140	NILES	IL		06/08/2018	02/21/2022	17,662	0	705	0	0	705	0	18,367	18,367	0	0	0
578432155	SYLMAR	CA		06/08/2018	03/29/2022	232,015	0	11,968	0	0	11,968	0	243,982	243,982	0	0	0
578432159	MESA	AZ		06/08/2018	01/26/2022	149,145	0	14,497	0	0	14,497	0	163,642	163,642	0	0	0
578432175	LODI	CA		06/08/2018	02/21/2022	10,500	0	2,834	0	0	2,834	0	13,333	13,333	0	0	0
578432208	CICERO	IL		06/08/2018	01/26/2022	181,344	0	17,332	0	0	17,332	0	198,676	198,676	0	0	0
578432219	NEWMANSTOWN	PA		06/08/2018	01/26/2022	90,050	0	(4,487)	0	0	(4,487)	0	85,563	85,563	0	0	0
578432239	BELLE PLAINE	MN		06/08/2018	01/26/2022	145,985	0	5,891	0	0	5,891	0	151,876	151,876	0	0	0
578432246	CANONSBURG	PA		06/08/2018	02/21/2022	248,062	0	36,300	0	0	36,300	0	284,363	284,363	0	0	0
578432249	JACKSONVILLE	FL		06/08/2018	02/21/2022	90,912	0	20,187	0	0	20,187	0	111,099	111,099	0	0	0
578432250	MERRILLVILLE	IN		06/08/2018	02/21/2022	110,935	0	12,704	0	0	12,704	0	123,639	123,639	0	0	0
578464340	COLORADO SPRINGS	CO		11/15/2018	02/21/2022	548,086	0	23,937	0	0	23,937	0	572,023	572,023	0	0	0
578489026	FORT LAUDERDALE	FL		08/02/2018	02/21/2022	585,522	0	(6,326)	0	0	(6,326)	0	579,197	579,197	0	0	0
578497913	WEST PALM BEACH	FL		08/02/2018	02/21/2022	193,109	0	(7,375)	0	0	(7,375)	0	185,734	185,734	0	0	0

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
578606445	SOMERVILLE	MA		10/19/2018	03/29/2022	425,107	0	(10,686)	0	0	(10,686)	0	414,421	414,421	0	0	0
578606450	PHILADELPHIA	PA		10/19/2018	01/26/2022	199,328	0	(5,192)	0	0	(5,192)	0	194,136	194,136	0	0	0
578682174	MONTEGUT	LA		12/21/2018	02/21/2022	57,827	0	10,258	0	0	10,258	0	68,085	68,085	0	0	0
597002019	LUTZ	FL		01/13/2017	01/26/2022	310,370	0	(5,875)	0	0	(5,875)	0	304,495	304,495	0	0	0
597003285	SUNRISE	FL		01/13/2017	01/26/2022	75,226	0	127	0	0	127	0	75,353	75,353	0	0	0
706246063	SOUTH GATE	CA		06/10/2016	03/29/2022	185,036	0	16,641	0	0	16,641	0	201,677	201,677	0	0	0
9900087919	ELK GROVE	CA		04/17/2019	01/26/2022	305,483	0	(8,291)	0	0	(8,291)	0	297,191	297,191	0	0	0
9900088106	KENT	WA		05/16/2019	03/29/2022	173,076	0	(4,974)	0	0	(4,974)	0	168,102	168,102	0	0	0
9900088149	SACRAMENTO	CA		05/16/2019	01/26/2022	226,377	0	3,033	0	0	3,033	0	229,410	229,410	0	0	0
9900088326	LITTLE SILVER	NJ		05/16/2019	02/21/2022	471,340	0	(7,298)	0	0	(7,298)	0	464,042	464,042	0	0	0
9900089322	BRENTWOOD	TN		07/09/2019	01/26/2022	703,617	0	5,395	0	0	5,395	0	709,011	709,011	0	0	0
9900089328	COTTONWOOD HEIGHTS	UT		07/09/2019	01/26/2022	71,587	0	(4,582)	0	0	(4,582)	0	67,005	67,005	0	0	0
9900089382	NORTHPORT	NY		07/09/2019	03/29/2022	506,226	0	(12,725)	0	0	(12,725)	0	493,500	493,500	0	0	0
9900089528	TAMPA	FL		07/10/2019	02/21/2022	1,348,202	0	(19,392)	0	0	(19,392)	0	1,328,810	1,328,810	0	0	0
9900089549	REDWOOD CITY	CA		07/10/2019	02/21/2022	836,548	0	(15,309)	0	0	(15,309)	0	821,239	821,239	0	0	0
9900090459	ELK GROVE	CA		08/01/2019	03/29/2022	264,900	0	(2,838)	0	0	(2,838)	0	262,062	262,062	0	0	0
9900094707	LAKE WORTH	FL		10/25/2019	03/29/2022	174,579	0	4,530	0	0	4,530	0	179,109	179,109	0	0	0
9900095189	PALM COAST	FL		10/25/2019	03/29/2022	171,004	0	1,064	0	0	1,064	0	172,068	172,068	0	0	0
9900095694	ELBURN	IL		10/25/2019	02/21/2022	132,131	0	(3,489)	0	0	(3,489)	0	128,642	128,642	0	0	0
9900095945	N LAS VEGAS	NV		10/25/2019	03/29/2022	116,250	0	6,107	0	0	6,107	0	122,357	122,357	0	0	0
9900096014	LAS VEGAS	NV		10/25/2019	01/26/2022	220,273	0	20,455	0	0	20,455	0	240,728	240,728	0	0	0
9900096932	LEMON GROVE	CA		11/26/2019	02/21/2022	491,328	0	(21,671)	0	0	(21,671)	0	469,657	469,657	0	0	0
9900097056	ROSEVILLE	CA		11/26/2019	03/29/2022	235,118	0	(10,609)	0	0	(10,609)	0	224,510	224,510	0	0	0
9900097131	LAS VEGAS	NV		11/26/2019	01/26/2022	218,746	0	(2,551)	0	0	(2,551)	0	216,196	216,196	0	0	0
9900097471	APEX	NC		11/26/2019	02/21/2022	196,450	0	705	0	0	705	0	197,156	197,156	0	0	0
9900098140	LAS VEGAS	NV		01/30/2020	01/26/2022	271,242	0	(16,334)	0	0	(16,334)	0	254,908	254,908	0	0	0
9900098197	ANTIOCH	CA		01/30/2020	01/26/2022	215,413	0	(11,342)	0	0	(11,342)	0	204,070	204,070	0	0	0
9900098407	WESTMINSTER	CA		01/30/2020	01/26/2022	364,226	0	(11,254)	0	0	(11,254)	0	352,972	352,972	0	0	0
9900098463	SANTA ROSA	CA		01/30/2020	01/26/2022	361,816	0	(6,247)	0	0	(6,247)	0	355,569	355,569	0	0	0
9900098716	KIHEI	HI		01/30/2020	01/26/2022	302,596	0	(4,358)	0	0	(4,358)	0	298,238	298,238	0	0	0
9900099111	PISMO BEACH	CA		02/27/2020	03/29/2022	518,214	0	(17,509)	0	0	(17,509)	0	500,705	500,705	0	0	0
9900099548	LAS VEGAS	NV		03/26/2020	01/26/2022	189,854	0	(7,062)	0	0	(7,062)	0	182,792	182,792	0	0	0
9900100538	SAN JOSE	CA		04/22/2020	01/26/2022	951,533	0	(31,047)	0	0	(31,047)	0	920,486	920,486	0	0	0
9900100545	LOS ANGELES	CA		04/22/2020	01/26/2022	1,114,754	0	(40,788)	0	0	(40,788)	0	1,073,966	1,073,966	0	0	0
9900100557	SALINAS	CA		04/22/2020	01/26/2022	874,806	0	(19,353)	0	0	(19,353)	0	855,453	855,453	0	0	0
9900100592	BOULDER	CO		04/22/2020	01/26/2022	1,269,255	0	(39,758)	0	0	(39,758)	0	1,229,497	1,229,497	0	0	0
9900103711	VA BEACH	VA		05/21/2020	03/29/2022	84,654	0	(251)	0	0	(251)	0	84,403	84,403	0	0	0
9900103821	TORRANCE	CA		05/21/2020	03/29/2022	343,169	0	21,695	0	0	21,695	0	364,865	364,865	0	0	0
9900104915	ARLINGTON	TX		05/21/2020	03/29/2022	57,160	0	(764)	0	0	(764)	0	56,396	56,396	0	0	0
9900105761	GILBERT	AZ		06/01/2020	03/29/2022	181,912	0	(7,646)	0	0	(7,646)	0	174,267	174,267	0	0	0
9900105797	VANCOUVER	WA		06/01/2020	02/21/2022	221,356	0	(7,146)	0	0	(7,146)	0	214,211	214,211	0	0	0
9900106144	SAN FRANCISCO	CA		06/19/2020	01/26/2022	740,407	0	15,593	0	0	15,593	0	756,000	756,000	0	0	0
9900106148	POINCIANA	FL		06/19/2020	01/26/2022	141,406	0	(1,882)	0	0	(1,882)	0	139,524	139,524	0	0	0
9900107043	RANGLEY	CO		11/13/2020	01/26/2022	1,393	0	(912)	0	0	(912)	0	481	481	0	0	0
9900107054	WILLIAMSBURG	NM		11/13/2020	02/21/2022	120,461	0	(1,394)	0	0	(1,394)	0	119,067	119,067	0	0	0
9900107073	PINEHURST	ID		11/13/2020	01/26/2022	10,787	0	(1,346)	0	0	(1,346)	0	9,441	9,441	0	0	0
9900107091	CLINTON	IL		11/13/2020	02/21/2022	3,750	0	(436)	0	0	(436)	0	3,314	3,314	0	0	0
9900107114	CLIFTON HEIGHTS	VA		11/13/2020	01/26/2022	7,301	0	(670)	0	0	(670)	0	6,631	6,631	0	0	0
9900107161	OLYMPIA	WA		11/13/2020	03/29/2022	8,500	0	(705)	0	0	(705)	0	7,796	7,796	0	0	0
9900107528	SAINT PAUL	MN		11/13/2020	03/29/2022	2,404	0	(10)	0	0	(10)	0	2,394	2,394	0	0	0
9900107880	PINEHURST	TX		11/13/2020	01/26/2022	592	0	(19)	0	0	(19)	0	573	573	0	0	0
9900107927	RIVERSIDE	CA		11/13/2020	01/26/2022	27,073	0	(9)	0	0	(9)	0	27,064	27,064	0	0	0
9900107966	WINSLOW	AZ		11/13/2020	03/29/2022	4,086	0	(27)	0	0	(27)	0	4,059	4,059	0	0	0
9900107979	ALBUQUERQUE	NM		11/13/2020	02/21/2022	1,259	0	(5)	0	0	(5)	0	1,254	1,254	0	0	0
9900107998	CHEROKEE VILLAGE	AR		11/13/2020	03/29/2022	1,814	0	(47)	0	0	(47)	0	1,767	1,767	0	0	0
9900108011	LEHIGH ACRES	FL		11/13/2020	02/21/2022	401	0	(1)	0	0	(1)	0	400	400	0	0	0
9900108136	WESTWOOD	CA		11/13/2020	02/21/2022	24,318	0	(180)	0	0	(180)	0	24,138	24,138	0	0	0
9900108205	MEDIA	PA		11/13/2020	02/21/2022	2,691	0	(4)	0	0	(4)	0	2,687	2,687	0	0	0
9900108226	KENTS STORE	VA		11/13/2020	01/26/2022	57,239	0	(1,346)	0	0	(1,346)	0	55,894	55,894	0	0	0
9900108322	FORNEY	TX		11/13/2020	03/29/2022	13,225	0	(246)	0	0	(246)	0	12,979	12,979	0	0	0

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
9900108435	FORREST CITY	AR		11/13/2020	02/21/2022	11,129	0	(123)	0	0	(123)	0	11,006	11,006	0	0	0
9900108709	LAKEWOOD	CA		11/13/2020	02/21/2022	139,251	0	(1,358)	0	0	(1,358)	0	137,892	137,892	0	0	0
9900109154	CHANDLER	AZ		11/13/2020	02/21/2022	1,589	0	(272)	0	0	(272)	0	1,318	1,318	0	0	0
9900109179	PLANO	TX		11/13/2020	03/29/2022	20,777	0	(2,377)	0	0	(2,377)	0	18,400	18,400	0	0	0
9900109250	BLOOMINGTON	IL		11/13/2020	02/21/2022	35,679	0	(563)	0	0	(563)	0	35,116	35,116	0	0	0
9900109323	ALGONA	IA		11/13/2020	01/26/2022	39,233	0	(102)	0	0	(102)	0	39,132	39,132	0	0	0
9900109384	MONMOUTH	IL		11/13/2020	03/29/2022	3,750	0	1	0	0	1	0	3,751	3,751	0	0	0
9900109404	BURBANK	CA		11/13/2020	02/21/2022	1,578	0	(166)	0	0	(166)	0	1,412	1,412	0	0	0
9900109406	WINTER HAVE	FL		11/13/2020	03/29/2022	135,892	0	25	0	0	25	0	135,917	135,917	0	0	0
9900109785	MARINA DL REY	CA		11/13/2020	03/29/2022	220,443	0	1,851	0	0	1,851	0	222,294	222,294	0	0	0
9900110038	HOUSTON	TX		11/13/2020	01/26/2022	1,560,410	0	6,514	0	0	6,514	0	1,566,923	1,566,923	0	0	0
9900110110	MILPITAS	CA		11/13/2020	02/21/2022	108,316	0	(4,942)	0	0	(4,942)	0	103,374	103,374	0	0	0
9900111314	AGOURA HILLS	CA		12/10/2020	03/29/2022	30,758	0	(267)	0	0	(267)	0	30,491	30,491	0	0	0
9900111339	ST LOUIS PARK	MN		12/10/2020	03/29/2022	13,309	0	(240)	0	0	(240)	0	13,069	13,069	0	0	0
9900111995	HATTERAS	NC		12/22/2020	01/26/2022	794,731	0	(7,231)	0	0	(7,231)	0	787,500	787,500	0	0	0
9900112174	COVINA	CA		01/19/2021	01/26/2022	432,017	0	(15,933)	0	0	(15,933)	0	416,084	416,084	0	0	0
9900112935	SOMERVILLE	MA		03/03/2021	02/21/2022	608,140	0	(9,204)	0	0	(9,204)	0	598,937	598,937	0	0	0
9900113020	HEYWORTH	IL		03/10/2021	01/26/2022	142,240	0	(411)	0	0	(411)	0	141,828	141,828	0	0	0
9900113025	PALM DESERT	CA		03/10/2021	02/21/2022	205,592	0	(4,201)	0	0	(4,201)	0	201,391	201,391	0	0	0
9900113503	PORTOLA HILLS	CA		04/01/2021	01/26/2022	1,572,414	0	(129,650)	0	0	(129,650)	0	1,442,764	1,442,764	0	0	0
9900113795	LONG BEACH TOWNSHIP	NJ		04/01/2021	02/21/2022	16,393	0	(4,905)	0	0	(4,905)	0	11,488	11,488	0	0	0
9900113800	COLTON	CA		04/01/2021	03/29/2022	136,286	0	(7,748)	0	0	(7,748)	0	128,538	128,538	0	0	0
9900113804	LAKEHILLS	TX		04/01/2021	03/29/2022	350,474	0	(37,976)	0	0	(37,976)	0	312,498	312,498	0	0	0
9900114169	LOS ANGELES	CA		04/01/2021	03/29/2022	394,321	0	(39,942)	0	0	(39,942)	0	354,378	354,378	0	0	0
9900114179	SANTA MONICA	CA		04/01/2021	02/21/2022	983,212	0	(33,520)	0	0	(33,520)	0	949,692	949,692	0	0	0
9900114203	EDWARDSVILLE	IL		04/01/2021	01/26/2022	184,134	0	(18,004)	0	0	(18,004)	0	166,130	166,130	0	0	0
9900114215	LIVERMORE	CA		04/01/2021	01/26/2022	587,232	0	(52,487)	0	0	(52,487)	0	534,745	534,745	0	0	0
9900114216	PARK CITY	UT		04/01/2021	03/29/2022	386,833	0	(15,942)	0	0	(15,942)	0	370,891	370,891	0	0	0
9900114236	LOUISVILLE	KY		04/01/2021	01/26/2022	178,626	0	(15,566)	0	0	(15,566)	0	163,060	163,060	0	0	0
9900114257	SPRINGFIELD	TN		04/01/2021	01/26/2022	109,665	0	(17,089)	0	0	(17,089)	0	92,576	92,576	0	0	0
9900114272	WESTON	FL		04/01/2021	01/26/2022	477,348	0	(21,348)	0	0	(21,348)	0	456,000	456,000	0	0	0
9900115366	TAYLOR	MI		04/22/2021	02/21/2022	81,658	0	(3,421)	0	0	(3,421)	0	78,237	78,237	0	0	0
9900115376	NEW ORLEANS	LA		04/22/2021	01/26/2022	124,906	0	(8,544)	0	0	(8,544)	0	116,362	116,362	0	0	0
9900115379	SUGAR LAND	TX		04/22/2021	03/29/2022	84,985	0	(6,426)	0	0	(6,426)	0	78,559	78,559	0	0	0
9900115427	HARBOR CITY	CA		04/22/2021	02/21/2022	479,790	0	3,928	0	0	3,928	0	483,718	483,718	0	0	0
9900115488	BOONVILLE	IN		04/22/2021	01/26/2022	78,545	0	(6,128)	0	0	(6,128)	0	72,416	72,416	0	0	0
9900116345	MEMPHIS	TN		04/27/2021	02/21/2022	94,302	0	5,602	0	0	5,602	0	99,904	99,904	0	0	0
9900116783	CHICAGO	IL		06/15/2021	02/21/2022	141,787	0	(9,673)	0	0	(9,673)	0	132,114	132,114	0	0	0
9900116829	GAINESVILLE	FL		06/15/2021	01/26/2022	52,764	0	(6,968)	0	0	(6,968)	0	45,796	45,796	0	0	0
9900116938	CRYSTAL LAKE	IL		06/15/2021	01/26/2022	128,569	0	(5,176)	0	0	(5,176)	0	123,394	123,394	0	0	0
9900117620	HENDERSON	NV		06/15/2021	02/21/2022	153,616	0	(7,320)	0	0	(7,320)	0	146,296	146,296	0	0	0
9900117642	LAUREL SPRINGS BORO	NJ		06/15/2021	01/26/2022	128,648	0	(5,940)	0	0	(5,940)	0	122,707	122,707	0	0	0
9900117680	ROCKPORT	MA		06/15/2021	03/29/2022	264,971	0	(13,805)	0	0	(13,805)	0	251,166	251,166	0	0	0
9900117730	FRESNO	CA		06/23/2021	02/21/2022	481,512	0	(10,396)	0	0	(10,396)	0	471,117	471,117	0	0	0
9900117731	EMERALD HILLS	CA		06/23/2021	01/26/2022	883,341	0	(18,979)	0	0	(18,979)	0	864,362	864,362	0	0	0
9900117741	SAN DIEGO	CA		06/23/2021	03/29/2022	746,646	0	(16,152)	0	0	(16,152)	0	730,494	730,494	0	0	0
9900117752	WEST LINN	OR		06/23/2021	03/29/2022	508,133	0	(11,004)	0	0	(11,004)	0	497,129	497,129	0	0	0
9900117757	BILLINGS	MT		06/23/2021	02/21/2022	165,954	0	(4,230)	0	0	(4,230)	0	161,725	161,725	0	0	0
9900117758	EXPORT	PA		06/23/2021	03/29/2022	632,922	0	(13,650)	0	0	(13,650)	0	619,272	619,272	0	0	0
9900117763	SCOTTSDALE	AZ		06/23/2021	03/29/2022	1,045,303	0	(22,786)	0	0	(22,786)	0	1,022,517	1,022,517	0	0	0
9900117765	PHOENIX	AZ		06/23/2021	02/21/2022	501,846	0	(10,952)	0	0	(10,952)	0	490,895	490,895	0	0	0
9900117768	SALEM	SC		06/23/2021	02/21/2022	500,638	0	(10,739)	0	0	(10,739)	0	489,899	489,899	0	0	0
9900117774	SUGAR LAND	TX		06/23/2021	02/21/2022	278,396	0	(6,082)	0	0	(6,082)	0	272,315	272,315	0	0	0
9900117776	SANTA CRUZ	CA		06/23/2021	01/26/2022	812,040	0	(17,522)	0	0	(17,522)	0	794,518	794,518	0	0	0
9900117790	TACOMA	WA		06/23/2021	03/29/2022	722,583	0	(15,602)	0	0	(15,602)	0	706,981	706,981	0	0	0
9900117795	LAKE OSWEGO	OR		06/23/2021	01/26/2022	52,681	0	(3,339)	0	0	(3,339)	0	49,343	49,343	0	0	0
9900117808	CAMBRIDGE	MA		06/23/2021	02/21/2022	849,160	0	(18,360)	0	0	(18,360)	0	830,800	830,800	0	0	0
9900117814	SAN JOSE	CA		06/23/2021	02/21/2022	727,420	0	(15,705)	0	0	(15,705)	0	711,715	711,715	0	0	0
9900117816	STAMFORD	CT		06/23/2021	01/26/2022	661,235	0	(14,261)	0	0	(14,261)	0	646,974	646,974	0	0	0
9900117824	BEAUFORT	SC		06/23/2021	01/26/2022	367,247	0	(7,831)	0	0	(7,831)	0	359,415	359,415	0	0	0

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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) 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					
9900117875	WASHINGTON	DC		06/23/2021	02/21/2022	63,469	0	(1,123)	0	0	(1,123)	0	62,347	62,347	0	0	0
9900117891	ROSEVILLE	CA		07/08/2021	02/21/2022	679,703	0	(12,711)	0	0	(12,711)	0	666,992	666,992	0	0	0
9900118802	DYERSBURG	TN		07/15/2021	03/29/2022	162,842	0	(8,266)	0	0	(8,266)	0	154,576	154,576	0	0	0
9900119033	SAN RAMON	CA		08/05/2021	02/21/2022	837,276	0	(15,604)	0	0	(15,604)	0	821,672	821,672	0	0	0
9900119043	DUBLIN	CA		08/05/2021	02/21/2022	944,679	0	(6,020)	0	0	(6,020)	0	938,659	938,659	0	0	0
9900119084	BEVERLY HILLS	CA		08/05/2021	03/29/2022	1,322,150	0	(13,293)	0	0	(13,293)	0	1,308,857	1,308,857	0	0	0
9900119319	CHICAGO	IL		08/10/2021	01/26/2022	136,680	0	5,974	0	0	5,974	0	142,654	142,654	0	0	0
9900119360	LIGHTHOUSE POINT	FL		08/10/2021	03/29/2022	383,457	0	(4,790)	0	0	(4,790)	0	378,668	378,668	0	0	0
9900119374	PHOENIX	AZ		08/10/2021	02/21/2022	230,489	0	11,614	0	0	11,614	0	242,103	242,103	0	0	0
9900119415	CAMP VERDE	AZ		08/10/2021	03/29/2022	154,922	0	(12,775)	0	0	(12,775)	0	142,147	142,147	0	0	0
9900119419	BRIGHAM CITY	UT		08/10/2021	03/29/2022	135,263	0	(13,796)	0	0	(13,796)	0	121,467	121,467	0	0	0
9900119455	CRARYVILLE	NY		08/10/2021	01/26/2022	79,258	0	(586)	0	0	(586)	0	78,673	78,673	0	0	0
9900119530	STATEN ISLAND	NY		08/10/2021	03/29/2022	171,149	0	(3,474)	0	0	(3,474)	0	167,674	167,674	0	0	0
9900119536	WILLINGBORO	NJ		08/10/2021	01/26/2022	70,581	0	(1,754)	0	0	(1,754)	0	68,827	68,827	0	0	0
9900119852	BETHLEHEM	PA		08/16/2021	02/21/2022	142,141	0	(15,196)	0	0	(15,196)	0	126,945	126,945	0	0	0
9900120082	PENSACOLA	FL		08/16/2021	02/21/2022	331,960	0	(17,846)	0	0	(17,846)	0	314,114	314,114	0	0	0
9900120085	ENGLEWOOD	FL		08/16/2021	01/26/2022	76,280	0	(5,341)	0	0	(5,341)	0	70,939	70,939	0	0	0
9900120126	HENDERSONVILLE	TN		08/16/2021	01/26/2022	116,270	0	(12,349)	0	0	(12,349)	0	103,921	103,921	0	0	0
9900120187	MARINA	CA		08/16/2021	02/21/2022	370,830	0	(34,757)	0	0	(34,757)	0	336,074	336,074	0	0	0
9900121129	WEST CHESTER	PA		08/26/2021	02/21/2022	122,394	0	(10,919)	0	0	(10,919)	0	111,475	111,475	0	0	0
9900121134	RIVERVIEW	FL		08/26/2021	02/21/2022	136,807	0	(11,010)	0	0	(11,010)	0	125,796	125,796	0	0	0
9900121176	DEMING	NM		08/26/2021	01/26/2022	74,911	0	(6,776)	0	0	(6,776)	0	68,135	68,135	0	0	0
9900121215	KISSIMMEE	FL		08/26/2021	02/21/2022	205,098	0	(13,852)	0	0	(13,852)	0	191,247	191,247	0	0	0
9900121376	CHINO VALLEY	AZ		08/26/2021	01/26/2022	57,843	0	(5,141)	0	0	(5,141)	0	52,702	52,702	0	0	0
9900121511	DORCHESTER	MA		08/26/2021	03/29/2022	102,988	0	(9,340)	0	0	(9,340)	0	93,647	93,647	0	0	0
9900121558	KINGSTON	NY		08/26/2021	02/21/2022	33,303	0	(2,241)	0	0	(2,241)	0	31,062	31,062	0	0	0
9900121565	IRVINGTON	NJ		08/26/2021	02/21/2022	52,701	0	(4,449)	0	0	(4,449)	0	48,252	48,252	0	0	0
9900121698	VERNON	TX		08/26/2021	02/21/2022	36,789	0	(3,330)	0	0	(3,330)	0	33,459	33,459	0	0	0
9900121865	LAKE HAVASU CITY	AZ		09/09/2021	02/21/2022	167,915	0	(3,277)	0	0	(3,277)	0	164,638	164,638	0	0	0
9900121955	WILLIAMSVILLE	NY		09/09/2021	01/26/2022	221,040	0	(6,462)	0	0	(6,462)	0	214,578	214,578	0	0	0
9900122056	VERO BEACH	FL		09/09/2021	02/21/2022	137,492	0	(3,671)	0	0	(3,671)	0	133,821	133,821	0	0	0
9900122117	SAN JOSE	CA		09/09/2021	01/26/2022	663,010	0	(469)	0	0	(469)	0	662,541	662,541	0	0	0
9900122132	OAKLAND PARK	FL		09/09/2021	02/21/2022	291,016	0	(5,753)	0	0	(5,753)	0	285,263	285,263	0	0	0
9900122154	KINGSLAND	TX		09/09/2021	02/21/2022	928,725	0	14,866	0	0	14,866	0	943,591	943,591	0	0	0
9900122250	NEWHALL	CA		09/10/2021	02/21/2022	196,632	0	(13,527)	0	0	(13,527)	0	183,105	183,105	0	0	0
9900122519	MURRIETA	CA		09/17/2021	03/29/2022	639,912	0	(22,785)	0	0	(22,785)	0	617,128	617,128	0	0	0
9900122548	CHICAGO	IL		09/17/2021	02/21/2022	882,288	0	(27,924)	0	0	(27,924)	0	854,365	854,365	0	0	0
9900122625	UPPER MARLBORO	MD		09/20/2021	03/29/2022	274,754	0	(15,497)	0	0	(15,497)	0	259,257	259,257	0	0	0
9900122748	PACIFICA	CA		09/20/2021	02/21/2022	250,742	0	(8,004)	0	0	(8,004)	0	242,738	242,738	0	0	0
9900122958	PHOENIX	AZ		10/05/2021	02/21/2022	323,421	0	(19,421)	0	0	(19,421)	0	304,000	304,000	0	0	0
9900123002	SAN DIEGO	CA		10/05/2021	03/29/2022	943,169	0	(49,169)	0	0	(49,169)	0	894,000	894,000	0	0	0
9900123009	TEMPLETON	CA		10/05/2021	03/29/2022	590,355	0	(40,076)	0	0	(40,076)	0	550,279	550,279	0	0	0
9900123152	LONG BEACH	CA		10/15/2021	02/28/2022	493,605	0	(19,580)	0	0	(19,580)	0	474,024	497,666	0	23,642	23,642
9900123165	CATHEDRAL CITY	CA		11/01/2021	01/26/2022	259,722	0	(10,780)	0	0	(10,780)	0	248,942	248,942	0	0	0
9900123288	LOGAN	UT		11/05/2021	02/21/2022	256,057	0	(11,258)	0	0	(11,258)	0	244,798	244,798	0	0	0
9900123408	SAN ANTONIO	TX		11/05/2021	02/21/2022	188,152	0	(6,652)	0	0	(6,652)	0	181,500	181,500	0	0	0
9900123481	SAN DIEGO	CA		11/05/2021	02/21/2022	773,504	0	(21,829)	0	0	(21,829)	0	751,675	751,675	0	0	0
9900123636	TEMECULA	CA		11/16/2021	03/29/2022	581,342	0	(21,380)	0	0	(21,380)	0	559,962	559,962	0	0	0
9900123639	LEANDER	TX		11/16/2021	03/29/2022	305,190	0	(15,808)	0	0	(15,808)	0	289,382	289,382	0	0	0
9900123658	RIVERSIDE	CA		11/16/2021	03/29/2022	748,749	0	(40,156)	0	0	(40,156)	0	708,593	708,593	0	0	0
9900123675	SEATTLE	WA		11/19/2021	03/29/2022	2,015,345	0	(33,841)	0	0	(33,841)	0	1,981,504	1,981,504	0	0	0
9900123686	BURIEN	WA		11/19/2021	03/29/2022	1,500,303	0	(24,389)	0	0	(24,389)	0	1,475,915	1,475,915	0	0	0
9900123692	SEATTLE	WA		11/19/2021	03/29/2022	640,785	0	(13,104)	0	0	(13,104)	0	627,681	627,681	0	0	0
9900123798	AUSTIN	TX		11/17/2021	02/21/2022	1,509,400	0	(38,164)	0	0	(38,164)	0	1,471,236	1,471,236	0	0	0
9900124183	LAKEWOOD	NJ		11/23/2021	03/29/2022	319,852	0	(10,454)	0	0	(10,454)	0	309,398	309,398	0	0	0
9900124195	CHICAGO	IL		11/23/2021	03/29/2022	235,046	0	(11,159)	0	0	(11,159)	0	223,887	223,887	0	0	0
9900124204	CHICAGO	IL		11/23/2021	02/21/2022	413,631	0	(16,744)	0	0	(16,744)	0	396,886	396,886	0	0	0
9900124207	IRVINGTON	NJ		11/23/2021	01/26/2022	266,992	0	(6,013)	0	0	(6,013)	0	260,980	260,980	0	0	0
9900124213	RIVERBANK	CA		11/23/2021	01/26/2022	222,452	0	(6,495)	0	0	(6,495)	0	215,957	215,957	0	0	0
9900124419	HOUSTON	TX		11/23/2021	02/21/2022	204,387	0	(9,658)	0	0	(9,658)	0	194,729	194,729	0	0	0

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
9900124468	ADELPHI	MD		11/23/2021	02/21/2022	294,469	0	(11,199)	0	0	(11,199)	0	283,271	283,271	0	0	0
9900124506	MARICOPA	AZ		12/10/2021	02/21/2022	262,254	0	(5,015)	0	0	(5,015)	0	257,238	257,238	0	0	0
9900124802	TARZANA	CA		12/17/2021	02/28/2022	1,710,870	0	(52,324)	0	0	(52,324)	0	1,658,545	1,712,377	0	53,832	53,832
9900125507	BALTIMORE	MD		12/22/2021	03/29/2022	79,552	0	0	0	0	0	0	79,552	79,552	0	0	0
9900125638	POCONO SUMMIT	PA		12/22/2021	02/21/2022	107,078	0	0	0	0	0	0	107,078	107,078	0	0	0
9900125773	HAMMOND	IN		12/22/2021	01/26/2022	77,005	0	0	0	0	0	0	77,005	77,005	0	0	0
9900125780	JACKSONVILLE	FL		12/22/2021	01/26/2022	110,884	0	0	0	0	0	0	110,884	110,884	0	0	0
9900125806	CHICAGO	IL		12/22/2021	02/28/2022	154,002	0	0	0	0	0	0	154,002	154,002	0	0	0
9900125822	BALTIMORE	MD		12/22/2021	02/28/2022	136,978	0	0	0	0	0	0	136,978	136,978	0	0	0
9900125829	BOWIE	MD		12/22/2021	02/28/2022	334,138	0	0	0	0	0	0	334,138	334,138	0	0	0
9900126077	LITTLE EGG HARBOR TWP	NJ		12/22/2021	03/29/2022	137,950	0	0	0	0	0	0	137,950	137,950	0	0	0
9900126337	LAWRENCE	NJ		01/21/2022	03/29/2022	0	0	0	0	0	0	0	166,314	166,314	0	0	0
9900126764	ENCINO	CA		01/25/2022	03/29/2022	0	0	(29,848)	0	0	(29,848)	0	586,875	586,875	0	0	0
9900126994	ROCK HILL	SC		02/04/2022	03/29/2022	0	0	1,915	0	0	1,915	0	61,256	61,256	0	0	0
SUMMARY LINE AD						0	0	0	0	0	0	0	0	67,402	0	67,402	67,402
0199999. Mortgages closed by repayment						221,327,626	0	(251,236)	0	0	(251,236)	0	221,918,776	222,063,652	0	144,876	144,876
FARM MORTGAGES	VARIOUS					0	0	0	0	0	0	0	28,192,569	28,192,569	0	0	0
RESIDENTIAL MOR	VARIOUS					0	0	0	0	0	0	0	19,091,808	19,081,808	0	(10,000)	(10,000)
COMMERCIAL MORT	VARIOUS					0	0	0	0	0	0	0	12,182,155	12,182,155	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	59,466,532	59,456,532	0	(10,000)	(10,000)
16050932	HENDERSON	MD		02/17/2017	02/28/2022	72,004	0	(5,150)	0	0	(5,150)	0	66,854	66,854	0	0	0
578236232	VAN WERT	OH		09/22/2017	03/31/2022	60,239	0	(4,474)	0	0	(4,474)	0	55,765	30,150	0	(25,615)	(25,615)
0499999. Mortgages transferred						132,243	0	(9,624)	0	0	(9,624)	0	122,619	97,004	0	(25,615)	(25,615)
0599999 - Totals						221,459,869	0	(260,860)	0	0	(260,860)	0	281,507,927	281,617,188	0	109,261	109,261

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 Admini-strative 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
	ACCEL INDIA V LP	BANGALORE	IND	ACCEL		11/07/2016	1	0	61,250	0	0	0.189
	ADVENT INTL GPE IX-A SCSP	BOSTON	MA	GPE IX SLP LIMITED PARTNERSHIP.		10/22/2019	3	0	1,525,883	0	3,634,943	0.525
	ADVENT INTL GPE IX-D SCSP	BOSTON	MA	GPE IX GP S.? R.L.		10/15/2019	3	0	1,040,000	0	2,460,003	1.677
	AEA MEZZANINE FUND III LP	NEW YORK	NY	AEA		03/15/2013	2	0	7,742	0	184,294	1.499
	AEA MEZZANINE FUND IV LP	NEW YORK	NY	AEA		07/23/2018	2	0	2,099,862	0	12,613,777	6.045
	AFFINITY ASIA PACI FUND IV LP	SINGAPORE	SGP	AFFINITY ASIA PACIFIC		03/20/2013	3	0	62,169	0	2,187,159	0.951
	AFFINITY ASIA PACIFIC FD V LP	HONG KONG	CHN	AFFINITY FUND V GENERAL PARTNER		12/10/2018	3	0	486,523	0	9,498,230	0.585
	AMERICAN INDUSTRIAL CAP IV LP	SAN FRANCISCO	CA	AIP		04/25/2008	3	0	67,865	0	30,353	4.388
	AMERICAN INDUSTRIAL CAP VII LP	NEW YORK	NY	AIPCF VII, LLC,		10/22/2019	3	0	(153,857)	0	5,734,353	0.618
	AMERICAN SECURITIES VII LP	NEW YORK	NY	AMERICAN SECURITIES		12/10/2014	3	0	3,860	0	941,440	0.484
	AMERICAN SECURITIES VIII LP	NEW YORK	NY	AMERICAN SECURITIES ASSOCIATES VIII, LLC		03/15/2019	3	0	1,469,340	0	7,429,154	0.278
	AUDAX DIR LENDING SOLN FD LP	NEW YORK	NY	AUDAX GROUP, L.P.		10/26/2018	1	0	2,132,470	0	12,352,643	6.597
	AUDAX PRIVATE EQUITY FUND VI	BOSTON	MA	AUDAX PRIVATE EQUITY BUSINESS VI, L.P.		08/21/2019	3	0	1,661,408	0	5,823,501	0.507
	BALANCE POINT CAP PARTNERS V	WESTPORT	CT	BALANCE POINT CAPITAL PARTNERS		06/29/2021	2	0	2,144,575	0	16,870,259	8.322
	BATTERY VENTURES XIII SIDE FD	BOSTON	MA	BATTERY VENTURES		04/27/2020	1	0	300,000	0	1,629,600	0.518
	BATTERY VENTURES XIII, LP	BOSTON	MA	BATTERY VENTURES		04/27/2020	1	0	495,000	0	2,983,500	0.521
	BC EUROPEAN CAPITAL IX L.P.	ST. PETER PORT	GBR	BC PARTNERS		11/23/2010	3	0	30,748	0	674,982	0.177
	BEHRMAN CAPITAL IV LP	NEW YORK	NY	BEHRMAN		06/29/2007	3	0	51,232	0	3,082,885	24.150
	BESSEMER VENTR PTS CNTRY FD II	SAN FRANCISCO	CA	BESSEMER VENTURE PARTNERS		11/01/2021	1	0	72,000	0	3,120,000	0.554
	BESSEMER VENTR PTS XI INSTL LP	SAN FRANCISCO	CA	BESSEMER VENTURE PARTNERS		03/22/2021	3	0	606,552	0	4,147,352	0.294
	BESSEMER VENTURE PARTNERS X IN	LARCHMONT	NY	DEER X & CO. L.P.		11/30/2018	1	0	415,450	0	1,294,913	0.795
	BLACKROCK DLF IX ICAV-BLACKROC	DUBLIN	IRL	BLACKROCK DIRECT LENDING IX GP, LLC		06/28/2021		0	9,235,985	0	11,494,989	6.370
	BLACKSTONE CAPITAL OPPORTUNITI	NEW YORK	NY	GSO CAPITAL PARTNERS		03/15/2021	3	0	(114,203)	0	25,592,505	0.400
	BRENTWOOD ASSOCIATES PE V LP	LOS ANGELES	CA	BRENTWOOD		06/12/2013	3	0	203,488	0	930,757	0.247
	BRIDGEPOINT EUROPE VI L.P.	LONDON	GBR	BE VI GP LP		03/28/2019	3	0	1,333,581	0	5,647,007	0.281
	CAPITAL INTERNATIONAL PE VI LP	LOS ANGELES	CA	CAPITAL INTERNATIONAL		03/24/2011	3	0	216,582	0	2,330,426	0.712
	CARLYLE EUR TECH PTNRS IV S.C	WASHINGTON	DC	CARLYLE GROUP		01/02/2020	3	0	1,746,441	0	1,382,091	0.829
	CARLYLE PARTNERS VI LP	WASHINGTON	DC	CARLYLE		02/19/2013	3	0	1,817	0	44,416	0.005
	CARLYLE PARTNERS VII L.P.	WASHINGTON	DC	TC GROUP VII, L.P.		12/19/2018	3	0	196,054	0	0	0.209
	CHRYSCAPITAL VIII LLC	PORT LOUIS	MUS	CHRYSCAPITAL		03/30/2020	3	0	1,485,000	0	3,630,000	1.902
	CINVEN SEVENTH FUND	LONDON	GBR	CINVEN LIMITED		04/07/2020	3	0	3,715,765	0	8,459,852	0.180
	CLEARLAKE CAPITAL V LP	LOS ANGELES	CA	CLEARLAKE CAPITAL		02/01/2018	3	0	1,098,561	0	3,886,427	0.326
	COURT SQUARE CAPITAL III LP	NEW YORK	NY	COURT SQUARE		12/27/2011	3	0	42,641	0	690,380	0.366
	CRESCENT DIRECT LENDING FD LP	NEW YORK	NY	J.P. MORGAN		03/08/2022	2	10,555,787	0	0	39,618,518	1.724
	CRV SELECT II LP	PALO ALTO	CA	CRV		03/29/2022	1	990,000	0	0	5,010,000	1.200
	DENHAM OIL & GAS FUND LP	BOSTON	MA	DENHAM		04/28/2017		0	2,560,949	0	1,262,758	2.365
	DYAL CAPITAL PARTNERS IV LP	NEW YORK	NY	DYAL CAPITAL PARTNERS		06/11/2018	3	0	314,492	0	36,080,696	1.982
	ENCAP ENERGY CAPITAL XI LP	HOUSTON	TX	ENCAP		12/12/2016		0	3,860,331	0	7,609,477	0.296
	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	ENCAP		02/05/2015		0	197,007	0	1,046,376	0.248
	ENCAP ENERGY CAPITAL IX	HOUSTON	TX	ENCAP		01/04/2013		0	19,642	0	520,207	0.254
	EQUISTONE EUROPE FUND V LP	LONDON	GBR	EQUISTONE		01/22/2015	3	0	63,970	0	805,984	0.432
	EQUISTONE PTNRS EUR FD IV B LP	LONDON	GBR	EQUISTONE		11/14/2011	3	0	80,520	0	336,332	0.745
	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	FRIEDMAN FLEISCHER & LOWE		12/03/2013	3	0	70,427	0	20,294,863	1.554
	FOUNDATION CAP LEADERSHIP III	NORRISTOWN	PA	FOUNDATION CAPITAL MANAGEMENT		10/18/2021	1	0	9,379	0	1,372,368	0.955
	FOUNDATION CAPITAL IX L.P.	SAN FRANCISCO	CA	FOUNDATION CAPITAL MANAGEMENT		01/30/2019	1	0	208,271	0	1,043,899	2.545
	FOUNDATION CAPITAL X L.P.	EAST NORRITON	PA	FOUNDATION CAPITAL MANAGEMENT		08/20/2021	1	0	316,800	0	6,438,931	1.585
	FRIEDMAN FLEISCHER LOWE III LP	SAN FRANCISCO	CA	FRIEDMAN FLEISCHER & LOWE		12/06/2007	3	0	1,108	0	611,888	1.544
	FURTHER GLOBAL CAP PTNRS L.P.	NEW YORK	NY	FURTHER GLOBAL		01/29/2020	3	0	2,346,465	0	9,628,441	6.322
	GEN CATALYST GRP XI-CREATION	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/30/2022	1	169,662	0	0	2,080,338	0.300
	GEN CATALYST GRP XI-ENDURANCE	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/18/2022	1	3,115,937	0	0	4,406,007	0.300
	GEN CATALYST GRP XI-FEEDER	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/18/2022	1	547,578	176,045	0	1,528,943	12.987
	GEN CATALYST GRP XI-IGNITION	CAMBRIDGE	MA	GENERAL CATALYST PARTNERS		03/29/2022	1	866,671	0	0	2,127,985	0.300
	GLOBAL INFRASTRUCTURE DEBT FUN	NEW YORK	NY	GLOBAL INFRASTRUCTURE		06/30/2021		0	4,028,786	0	45,426,085	4.112
	GLOBAL INFRASTRUCTURE PT II LP	NEW YORK	NY	GLOBAL INFRASTRUCTURE		09/15/2011		0	1,155	0	1,838,931	0.299
	GLOBAL INFRASTRUCTURE PT IV LP	NEW YORK	NY	GLOBAL INFRASTRUCTURE GP IV, L.P.		10/10/2019		0	10,363,198	0	14,305,383	0.429
	GREEN EQUITY INVESTORS VI LP	LOS ANGELES	CA	LEONARD GREEN		10/18/2011	3	0	11,998	0	1,137,672	0.256
	GREEN EQUITY INVESTORS VII LP	LOS ANGELES	CA	LEONARD GREEN		02/16/2016	3	0	21,577	0	2,171,542	0.064

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 Admini-strative 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
	GRYPHON HERITAGE PARTNERS L.P.	ARLINGTON	VA	GRYPHON PARTNERS		12/15/2020	3	0	(1,006,549)	0	8,745,800	4.763
	GSO CAP OPPORTUNITIESIII COINV	NEW YORK	NY	BLACKSTONE		04/26/2016	2	0	18,298	0	6,191,739	0.202
	GSO CAP OPPS FD III CO-INV LP	NEW YORK	NY	GSO CAPITAL		01/09/2020	2	0	10,336	0	2,463,188	0.037
	HARVEST PARTNERS VI LP	NEW YORK	NY	HARVEST		10/05/2011	3	0	18,490	0	1,077,411	1.290
	HG CAPITAL 8 D L.P.	LONDON	GBR	HG		04/03/2018	3	0	35,435	0	3,625,600	0.372
	HG SATURN L.P.	LONDON	GBR	HG		05/04/2018	3	0	40,212	0	4,372,025	0.970
	ICG EUROPE FUND VIII SCSP	LONDON	GBR	INTERMEDIATE CAPITAL GROUP PLC		09/24/2021	2	0	1,442,160	0	19,773,575	0.333
	ICG N AMERICAN PVT DEBT II LP	NEW YORK	NY	ICG NORTH AMERICAN PRIVATE DEBT II GP LP		02/25/2019	2	0	5,442,938	0	19,616,794	3.185
	ICG N AMERICAN PVT DEBT LP	NEW YORK	NY	INTERMEDIATE CAPITAL GROUP PLC		08/22/2014	2	0	14,536	0	2,724,972	2.373
	INCLINE ASCENT FUND LP	PITTSBURGH	PA	INCLINE EQUITY PARTNERS		03/01/2022	3	1	0	0	5,000,000	2.000
	INDUSTRIAL GROWTH IV LP	SAN FRANCISCO	CA	INDUSTRIAL GROWTH		05/17/2011	3	0	8,198	0	1,806,775	1.710
	INDUSTRIAL GROWTH V LP	SAN FRANCISCO	CA	INDUSTRIAL GROWTH		04/08/2016	3	0	156,640	0	818,983	1.569
	INFLEXION BUYOUT FUND V LP	LONDON	GBR	INFLEXION		06/18/2018	3	0	478,654	0	1,916,248	0.593
	INSIGHT PARTNERS XII L.P.	NEW YORK	NY	INSIGHT PARTNERS		07/15/2021	3	0	2,500,000	0	13,750,000	0.183
	KOHLBERG INVESTORS VIII LP	MOUNT KISCO	NY	KOHLBERG		07/25/2016	3	0	1,021,991	0	937,106	0.915
	KPCB DIGITAL GROWTH III LLC	NEW YORK	NY	KLEINER PERKINS CAUFIELD & BYERS		06/13/2016	1	0	75,000	0	400,000	0.914
	L CATTERTON IX L.P.	GREENWICH	CT	L CATTERTON MANAGEMENT COMPANY LLC		04/14/2021	3	0	3,436,370	0	12,056,825	0.280
	LANDMARK EQU PARTNERS XVI LP	SIMSBURY	CT	LANDMARK PARTNERS XVI-GP, L.P.		12/07/2018	3	0	1,988,429	0	29,355,352	0.600
	LIGHTSPEEDVENTUREPTSSEL III LP	MENLO PARK	CA	LIGHTSPEED		06/25/2018	1	0	100,000	0	300,000	0.518
	LINZOR CAPITAL PARTNERS III LP	SANTIAGO	CHL	LINZOR		02/26/2015	3	0	(13,536)	0	2,202,203	0.948
	LUMINATE CAPITAL PARTNERS III	SAN FRANCISCO	CA	LUMINATE CAPITAL PARTNERS		06/09/2021	3	0	85,902	0	6,668,061	1.420
	MARANON MEZZANINE FUND II LP	CHICAGO	IL	MARANON		04/30/2013	2	0	4,026	0	888,811	2.645
	MARTELLO RE LP	CHARLOTTE	NC	BARINGS LLC		12/30/2021	3	0	42,391,679	0	38,608,321	6.203
	MERITECH FRANCHISE FUND LP	PALO ALTO	CA	MERITECH PARTNERS		06/08/2021	1	0	209,000	0	5,567,000	2.995
	MIDDLEGROUND MOBILITY OPPFD LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL		08/09/2021	3	0	542,359	0	714,789	1.250
	MIDDLEGROUND PARTNERS II L.P.	LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/15/2021	3	0	126,074	0	3,833,549	0.909
	NAUTIC PARTNERS IX LP	PROVIDENCE	RI	NAUTIC PARTNERS LLC		02/21/2020	3	0	2,749,997	0	5,342,131	1.449
	NB MEMORIAL LP	NEW YORK	NY	TAILWIND CAPITAL GROUP		12/31/2021	3	0	126,176	0	3,306,500	9.852
	NB SELECT OPPS FUND IV LP	NEW YORK	NY	NB ALTERNATIVES ADVISERS LLC		05/04/2021	3	0	11,500,000	0	8,500,000	10.319
	NEW ENTERPRISE ASSOC 16 LP	MENLO PARK	CA	NEW ENTERPRISE ASSOCIATES		04/05/2017	1	0	200,000	0	1,250,000	0.254
	NEW ENTERPRISE ASSOC 18 LP	CHEVY CHASE	MD	NEW ENTERPRISE ASSOCIATES		02/14/2022	1	350,000	425,000	0	9,225,000	0.345
	NEW ENTERPRISE ASSOCIATES 17LP	MENLO PARK	CA	NEA PARTNERS 17, L.P.		07/19/2019	1	0	300,000	0	4,650,000	0.329
	NEWVIEW CAPITAL FUND II L.P.	BURLINGAME	CA	NEWVIEW CAPITAL MANAGEMENT		10/23/2020	3	0	1,335,084	0	6,200,577	6.366
	NORTH HAVEN CREDIT PTNRS III	NEW YORK	NY	MORGAN STANLEY		08/19/2021	2	0	4,720,180	0	13,348,837	1.552
	OAK HC/FT PARTNERS IV L.P.	GREENWICH	CT	OAK HC/FT		04/27/2021	1	0	1,322,870	0	7,354,972	1.327
	OAKTREE OPPORTUNITIES FD XI LP	LOS ANGELES	CA	OAKTREE CAPITAL MANAGEMENT		08/21/2020	2	0	3,000,000	0	11,000,000	0.162
	ODYSSEY INVESTMENT V LP	NEW YORK	NY	ODYSSEY INVESTMENT PARTNERS		06/24/2014	3	0	26,617	0	1,716,167	0.465
	PA DIRECT CREDIT OPPORT II LP	DARIEN	CT	PORTFOLIO ADVISORS		10/04/2016	2	0	24,565	0	1,658,020	1.933
	PAG ASIA III L.P.	HONG KONG	CHN	PAG ASIA CAPITAL GP III LIMITED		09/17/2019	3	0	2,017,957	0	2,391,726	0.157
	PAI EUROPE VI	PARIS	FRA	PAI		07/24/2013	3	0	202,056	0	1,459,964	0.550
	PAI EUROPE VII-1 S.L.P.	PARIS	FRA	PAI EUROPE VII GP SAS		09/23/2019	3	0	(1,029,259)	0	5,310,477	0.235
	PAI EUROPE VII-1 SCSP LP	PARIS	FRA	PAI EUROPE VII GP S.A R.L.		09/23/2019	3	0	922,350	0	2,354,705	0.190
	PATRIA BRAZILIAN PE IV LP	SAO PAULO	BRA	PATRIA		07/26/2011	3	0	66,017	0	912,360	0.690
	PATRIA BRAZILIAN PE V LP	SAO PAULO	BRA	PATRIA		05/19/2014	3	0	702,674	0	2,942,024	1.127
	PATRIA-BRAZILIAN PE FD VI LP	SAO PAULO	BRA	PATRIA ? PRIVATE EQUITY GENERAL PARTNER		12/14/2018	3	0	99,178	0	5,341,248	0.253
	PERMIRA VII L.P.	LONDON	GBR	PERMIRA ADVISERS LIMITED		02/05/2020	3	0	1,394,300	0	9,059,639	0.235
	POLISH ENTERPRISE FUND VIII LP	WARSAW	POL	ENTERPRISE INVESTORS		09/08/2017	3	0	1,401,805	0	2,826,108	2.106
	PPC III LP	NEW YORK	NY	PPC ENTERPRICES, LLC		03/24/2021	3	0	76,961	0	11,873,499	1.148
	PRIMAVERA CAPITAL GROUP II LP	HONG KONG	CHN	PRIMAVERA CAPITAL GROUP		10/14/2014	3	0	202,469	0	1,769,610	1.269
	PUBLIC PENSION CAPITAL LLC	NEW YORK	NY	PUBLIC PENSION CAPITAL MANAGEMENT		07/10/2014	3	0	348,637	0	1,569,567	0.923
	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM		09/01/2017		0	567,252	0	3,748,915	0.407
	QUANTUM ENERGY VII CO INVT LP	HOUSTON	TX	QUANTUM		09/01/2017		0	120,052	0	1,035,804	0.361
	RECOGNIZE PARTNERS I L.P	NEW YORK	NY	RECOGNIZE		10/01/2021	3	0	215,520	0	9,184,841	0.845
	RIVERSIDE FUND V CF L.P.	BOSTON	MA	RIVERSIDE PARTNERS		03/18/2021	3	0	4,446	0	774,730	1.014
	RIVERSTONE GLOB ENER &PWR V LP	NEW YORK	NY	RIVERSTONE		01/12/2012		0	126,018	0	33,396	0.357
	SCALE VENTURE PARTNERS VI L.P.	FOSTER	CA	SCALE VENTURE MANAGEMENT VI, L.P.		09/21/2018	1	0	267,300	0	1,299,617	2.129
	SILVER LAKE PARTNERS III LP	MENLO PARK	CA	SILVER LAKE		02/28/2007	3	0	3,230	0	2,185,204	0.878

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
	SILVER LAKE PARTNERS IV LP	MENLO PARK	CA	SILVER LAKE		09/07/2012	3	0	25,063	0	195,752	0.057
	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE		06/12/2018	3	0	6,056	0	3,550,370	0.137
	SILVER LAKE PARTNERS VI LP	MENLO PARK	CA	SILVER LAKE PARTNERS		01/06/2021	3	0	3,461,099	0	6,142,118	0.095
	TCV XI L.P.	NEW YORK	NY	TCV PARTNERS		02/01/2021	3	0	476,250	0	8,637,546	0.252
	THE RESOLUTE FUND V LP	NEW YORK	NY	THE JORDAN COMPANY		09/07/2021	3	0	271,685	0	13,689,106	0.360
	THE VERITAS CAPITAL FUND VI LP	NEW YORK	NY	VERITAS		12/08/2016	3	0	(633,018)	0	1,844,586	0.283
	THOMA BRAVO FUND XIV L.P.	SAN FRANCISCO	CA	THOMA BRAVO		04/15/2021	3	0	1,318,011	0	878,362	0.245
	THOMAS H LEE EQ FD IX LP	BOSTON	MA	THOMAS H. LEE COMPANY		01/21/2022	3	597,696	0	0	14,402,302	0.175
	THOMAS H LEE EQ FD IX LP-SCND	BOSTON	MA	THOMAS H. LEE COMPANY		01/21/2022	3	398,463	0	0	9,601,535	0.200
	TOWER SQUARE CAPITAL III LP	SPRINGFIELD	MA	BABSON CAPITAL MANAGEMENT		09/29/2008	2	0	1,336	0	274,074	1.085
	TOWERBROOK INVESTORS IV LP	GEORGE TOWN	CYM	TOWERBROOK		02/05/2013	3	0	31,200	0	4,888,791	0.306
	TPG ASIA VI LP	FORT WORTH	TX	TPG - ASIA		02/01/2013	3	0	280,091	0	1,425,443	0.358
	TRIDENT VII LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2016	3	0	603,282	0	678,831	0.296
	VERITAS CAP VANTAGE FUND LP	NEW YORK	NY	VERITAS CAPITAL		07/01/2021	3	0	146,633	0	20,356,149	1.288
	VERITAS CAPITAL FUND VII L.P.	NEW YORK	NY	VERITAS CAPITAL		04/15/2020	3	0	152,879	0	9,279,403	0.430
	VISTRIA FUND IV LP	CHICAGO	IL	THE VISTRIA GROUP		10/14/2021	3	0	2,440,103	0	5,742,588	0.500
	WCAS XIII L.P.	NEW YORK	NY	WCAS XIII ASSOCIATES LLC		03/12/2019	3	0	763,087	0	11,061,530	0.666
1999999. Joint Venture Interests - Common Stock - Unaffiliated								17,591,795	160,303,755	0	813,175,066	XXX
	BROOKFIELDBRAZIL AGRILND 1 LLC	RIO DE JANEIRO	BRA	BROOKFIELD BRAZIL LTD		04/10/2010		0	288,340	0	0	1.515
	BROOKFIELDBRAZIL AGRILND 2 LLC	RIO DE JANEIRO	BRA	BROOKFIELD BRAZIL LTD		04/10/2010		0	288,340	0	0	1.515
	BROOKFIELDBRAZIL AGRILND 3 LLC	RIO DE JANEIRO	BRA	BROOKFIELD BRAZIL LTD		04/10/2010		0	288,340	0	0	1.515
	BROOKFIELDBRAZIL AGRILND 4 LLC	RIO DE JANEIRO	BRA	BROOKFIELD BRAZIL LTD		04/10/2010		0	288,340	0	0	1.515
	METLIFE CORE PROP FUND LP	MORRISTOWN	NJ	METLIFE CORE PROPERTY FUND GP LLC		11/01/2013		0	2,607,269	0	0	0.066
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	3,760,629	0	0	XXX
	ML COMMERCIAL MORTGE INC FD	MORRISTOWN	NJ	METLIFE INVESTMENT ADVISORS		10/02/2015		0	2,047,124	0	0	0.055
	MORTGAGE FUND IVC LP	CORAL GABLES	FL	BAYVIEW ASSET MANAGEMENT		12/12/2012		0	20,841	0	19,158,059	15.842
	PCCP CREDIT X LP	LOS ANGELES	CA	PCCP, LLC		03/30/2022	2	14,954,351	0	0	35,045,649	2.500
	US REAL ESTATE MEZZ DEBT FD LP	NEW YORK	NY	J.P. MORGAN		02/23/2022	2	40,185,589	34,814,411	0	0	7.500
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								55,139,940	36,882,376	0	54,203,708	XXX
4899999. Total - Unaffiliated								72,731,735	200,946,760	0	867,378,774	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								72,731,735	200,946,760	0	867,378,774	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
	COLONIAL ESTATES HOMEOWNERS AS	TAUNTON	MA	REDEMPTION	09/27/2016	03/31/2022	19,619	0	0	0	0	0	0	19,619	19,619	0	0	0	33,943
	HILLCREST COMMUNITY COOPERATIV	FREEBORN	MN	REDEMPTION	01/29/2016	03/31/2022	2,985	0	0	0	0	0	0	2,985	2,985	0	0	0	6,234

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
	PARK PLACE COOPERATIVE INC.RE	ROCHESTER	MN	REDEMPTION	11/20/2017	03/31/2022	3,756	0	0	0	0	0	0	3,756	3,756	0	0	0	9,402
	PARK PLACE COOPERATIVE INC.	PEABODY	MA	REDEMPTION	05/25/2017	03/31/2022	4,128	0	0	0	0	0	0	4,128	4,128	0	0	0	11,038
	RESIDENT OWNERSHIP CAPITAL LLC	TAUNTON	MA	REDEMPTION	04/13/2016	03/31/2022	19,014	0	0	0	0	0	0	19,014	19,014	0	0	0	36,939
	TOWN & COUNTRY KINGSTON ESTATE	PLYMOUTH	MA	REDEMPTION	04/28/2017	03/31/2022	10,835	0	0	0	0	0	0	10,835	10,835	0	0	0	29,654
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							60,337	0	0	0	0	0	0	60,337	60,337	0	0	0	127,210
	ACCEL GROWTH FUND LP	PALO ALTO	CA	CAPITAL DISTRIBUTION	12/10/2008	03/15/2022	696,670	0	0	0	0	0	0	696,670	0	0	0	0	696,670
	ACCEL GROWTH V L.P.	PALO ALTO	CA	CAPITAL DISTRIBUTION	03/11/2019	01/14/2022	94,228	0	0	0	0	0	0	94,228	0	0	0	0	94,228
	ACCEL LEADERS FUND II L.P.	PALO ALTO	CA	CAPITAL DISTRIBUTION	06/06/2019	02/04/2022	264,098	0	0	0	0	0	0	264,098	0	0	0	0	264,098
	ACCOMPLICE FUND II LP	CAMBRIDGE	MA	CAPITAL DISTRIBUTION	03/28/2018	01/13/2022	8,104,214	0	0	0	0	0	0	8,104,214	0	0	0	0	8,104,214
	ADVENT INTNL GPE VII B LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	08/20/2012	01/06/2022	468,730	0	0	0	0	0	0	468,730	468,730	0	0	0	0
	AEA MEZZANINE FUND III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/15/2013	01/07/2022	39,594	0	0	0	0	0	0	39,594	0	0	0	0	39,594
	AEA MEZZANINE FUND IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/23/2018	01/20/2022	3,013,508	0	0	0	0	0	0	3,013,508	2,699,078	0	0	0	314,430
	AFFINITY ASIA PACI FUND IV LP	SINGAPORE	SGP	CAPITAL DISTRIBUTION	03/20/2013	01/20/2022	366,851	0	0	0	0	0	0	366,851	0	0	0	0	366,851
	AFFINITY ASIA PACIFIC FD V LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	12/10/2018	01/05/2022	2,626	0	0	0	0	0	0	2,626	0	0	0	0	2,626
	AH PARALLEL FUND IV LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	05/08/2014	02/07/2022	117,606	0	0	0	0	0	0	117,606	0	0	0	0	117,606
	ALCHEMY SPECIAL OPP FUND IV LP	LONDON	GBR	CAPITAL DISTRIBUTION	12/11/2019	02/28/2022	598,784	0	0	0	0	0	10,261	609,045	(88,114)	(10,261)	0	(10,261)	686,898
	AMERICAN INDUSTRIAL CAP V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/19/2011	03/11/2022	6,398	0	0	0	0	0	0	6,398	6,398	0	0	0	0
	AMERICAN INDUSTRIAL CAP IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	04/25/2008	03/10/2022	67,865	0	0	0	0	0	0	67,865	67,865	0	0	0	0
	AMERICAN SECURITIES VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/10/2014	02/18/2022	445,573	0	0	0	0	0	0	445,573	0	0	0	0	445,573
	ANDREESSEN HOROWITZ III LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	01/31/2012	02/25/2022	565,207	0	0	0	0	0	0	565,207	0	0	0	0	565,207
	AP TUNDRA HOLDINGS LLC	PURCHASE	NY	CAPITAL DISTRIBUTION	12/29/2020	02/15/2022	163,332	0	0	0	0	0	0	163,332	0	0	0	0	163,332
	ASTORG VI SLP	PARIS	FRA	CAPITAL DISTRIBUTION	09/25/2015	03/09/2022	1,608,225	0	0	0	0	0	35,919	1,644,144	1,065,961	(35,919)	0	(35,919)	542,264
	ATLAS VENTURE FUND IX LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	12/12/2012	03/25/2022	605,712	0	0	0	0	0	0	605,712	0	0	0	0	605,712
	AUDAX DIR LENDING SOLN FD LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/26/2018	02/10/2022	2,854,089	0	0	0	0	0	0	2,854,089	258,351	0	0	0	2,595,737
	AUDAX MEZZANINE FUND III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/10/2009	01/11/2022	816,116	0	0	0	0	0	0	816,116	646,037	0	0	0	170,079
	AUDAX PRIVATE EQUITY FUND VI	BOSTON	MA	CAPITAL DISTRIBUTION	08/21/2019	02/24/2022	6,829,735	0	0	0	0	0	0	6,829,735	0	0	0	0	6,829,735
	BALANCE POINT CAP PARTNERS V	WESTPORT	CT	CAPITAL DISTRIBUTION	06/29/2021	01/13/2022	66,056	0	0	0	0	0	0	66,056	66,056	0	0	0	0
	BARING ASIA PE FUND VI LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	07/25/2014	01/25/2022	1,282,177	0	0	0	0	0	0	1,282,177	0	0	0	0	1,282,177
	BARING ASIA PE FUND VII LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	04/30/2019	03/25/2022	2,362,729	0	0	0	0	0	0	2,362,729	0	0	0	0	2,362,729
	BATTERY VENTURES XII LP	BOSTON	MA	CAPITAL DISTRIBUTION	03/26/2018	03/31/2022	271,260	0	0	0	0	0	0	271,260	0	0	0	0	271,260
	BATTERY VENTURES XII SIDE FUND	BOSTON	MA	CAPITAL DISTRIBUTION	03/26/2018	03/31/2022	968,245	0	0	0	0	0	0	968,245	0	0	0	0	968,245
	BAYVIEW OPPORT DOMESTIC V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/01/2017	01/14/2022	763,183	0	0	0	0	0	0	763,183	596,534	0	0	0	166,649
	BC EUROPEAN CAPITAL IX L.P.	ST. PETER PORT	GBR	CAPITAL DISTRIBUTION	11/23/2010	03/07/2022	1,879,695	0	0	0	0	0	213,171	2,092,866	(209,785)	(213,171)	0	(213,171)	2,089,480
	BDCM OPPORTUNITY FUND III LP	GREENWICH	CT	CAPITAL DISTRIBUTION	11/06/2009	02/18/2022	305,264	0	0	0	0	0	0	305,264	0	0	0	0	305,264
	BEHRMAN CAPITAL IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/29/2007	01/07/2022	9,629,338	0	0	0	0	0	0	9,629,338	6,615,473	0	0	0	3,013,865
	BESSEMER VENTURE PARTNERS X IN	LARCHMONT	NY	CAPITAL DISTRIBUTION	11/30/2018	01/20/2022	415,450	0	0	0	0	0	0	415,450	0	0	0	0	415,450
	BLACKROCK DLF IX ICAV-BLACKROC	DUBLIN	IRL	CAPITAL DISTRIBUTION	06/28/2021	01/07/2022	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	1,000,000
	BLACKSTONE CAPITAL VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/29/2008	02/14/2022	1,282,547	0	0	0	0	0	0	1,282,547	765,135	0	0	0	517,412
	BLACKSTONE CAPITAL VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	04/07/2015	01/14/2022	1,183,925	0	0	0	0	0	0	1,183,925	0	0	0	0	1,183,925
	BLACKSTONE CAPITAL OPPORTUNITI	NEW YORK	NY	CAPITAL DISTRIBUTION	03/15/2021	03/28/2022	120,384	0	0	0	0	0	0	120,384	16,245	0	0	0	104,139
	BLACKSTONE STRAT ALLIANC II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	11/23/2010	02/14/2022	81,889	0	0	0	0	0	0	81,889	0	0	0	0	81,889
	BLUE SEA CAPITAL FUND I LP	PALM BEACH	FL	CAPITAL DISTRIBUTION	10/18/2013	01/05/2022	2,386,403	0	0	0	0	0	0	2,386,403	1,346,446	0	0	0	1,039,958
	BRENTWOOD ASSOCIATES PE V LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	06/12/2013	01/20/2022	3,670	0	0	0	0	0	0	3,670	0	0	0	0	3,670
	BRIDGEPOINT EUROPE V L.P.	LONDON	GBR	CAPITAL DISTRIBUTION	09/03/2014	03/30/2022	651,690	0	0	0	0	0	38,794	690,484	(8,406)	(38,794)	0	(38,794)	660,096
	CAPITAL INTERNATIONAL PE VI LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	03/24/2011	03/11/2022	723,494	0	0	0	0	0	0	723,494	0	0	0	0	723,494
	CARLYLE GLOBAL PARTNERS LP	WASHINGTON	DC	CAPITAL DISTRIBUTION	09/01/2016	01/26/2022	372,263	0	0	0	0	0	0	372,263	0	0	0	0	372,263
	CARLYLE PARTNERS VI LP	WASHINGTON	DC	CAPITAL DISTRIBUTION	02/19/2013	01/11/2022	46,712	0	0	0	0	0	0	46,712	32,388	0	0	0	14,324
	CARLYLE PARTNERS VII L.P.	WASHINGTON	DC	CAPITAL DISTRIBUTION	12/19/2018	02/24/2022	76,259	0	0	0	0	0	0	76,259	0	0	0	0	76,259
	C-BRIDGE HEALTHCARE FUND II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/04/2020	02/28/2022	11,997	0	0	0	0	0	0	11,997	0	0	0	0	11,997
	CCMP CAPITAL INVESTORS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/02/2014	03/25/2022	1,996,970	0	0	0	0	0	0	1,996,970	0	0	0	0	1,996,970
	CHAMP IV TRUST B	SYDNEY	AUS	CAPITAL DISTRIBUTION	07/24/2015	03/03/2022	1,343,344	0	0	0	0	0	(302)	1,343,042	13,680	302	0	302	1,329,664
	CHARLES RIVER XV LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	02/15/2012	03/03/2022	291,443	0	0	0	0	0	0	291,443	0	0	0	0	291,443
	CLEARLAKE CAPITAL V LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	02/01/2018	03/30/2022	130,896	0	0	0	0	0	0	130,896	0	0	0	0	130,896
	CORTEC GROUP FUND V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/15/2010	02/08/2022	494,282	0	0	0	0	0	0	494,282	0	0	0	0	494,282
	COURT SQUARE CAPITAL III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/27/2011	01/13/2022	4,331,388	0	0	0	0	0	0	4,331,388	1,025,703	0	0	0	3,305,685
	CVC CAPITAL PARTNERS VII L.P.	LONDON	GBR	CAPITAL DISTRIBUTION	12/05/2018	01/28/2022	1,840,734	0	0	0	0	0	47,541	1,888,275	(117,195)	(47,541)	0	(47,541)	1,957,929

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
	DYAL CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/09/2016	01/27/2022	1,856,172	0	0	0	0	0	0	1,856,172	0	0	0	0	1,856,172
	DYAL CAPITAL PARTNERS IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/11/2018	01/28/2022	1,109,419	0	0	0	0	0	0	1,109,419	0	0	0	0	1,109,419
	EIG ENERGY FUND XV LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	11/30/2010	02/02/2022	611,027	0	0	0	0	0	0	611,027	611,027	0	0	0	0
	ENCAP ENERGY CAPITAL XI LP	HOUSTON	TX	CAPITAL DISTRIBUTION	12/12/2016	01/14/2022	959,508	0	0	0	0	0	0	959,508	959,508	0	0	0	0
	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	CAPITAL DISTRIBUTION	02/05/2015	01/19/2022	2,262,301	0	0	0	0	0	0	2,262,301	509,052	0	0	0	1,753,249
	ENCAP ENERGY CAPITAL IX	HOUSTON	TX	CAPITAL DISTRIBUTION	01/04/2013	01/21/2022	824,088	0	0	0	0	0	0	824,088	824,088	0	0	0	0
	EQUISTONE EUROPE FUND V LP	LONDON	GBR	CAPITAL DISTRIBUTION	01/22/2015	03/31/2022	714,915	0	0	0	0	0	33,792	748,707	467,123	(33,792)	0	(33,792)	247,793
	EQUISTONE EUROPE FUND VI LP	LONDON	GBR	CAPITAL DISTRIBUTION	07/09/2018	01/19/2022	193,312	0	0	0	0	0	3,437	196,749	(15,008)	(3,437)	0	(3,437)	208,319
	EQUISTONE PTNRS EUR FD IV B LP	LONDON	GBR	CAPITAL DISTRIBUTION	11/14/2011	03/31/2022	179,592	0	0	0	0	0	17,126	196,718	32	(17,126)	0	(17,126)	179,560
	FALCON STRATEGIC III LP	BOSTON	MA	CAPITAL DISTRIBUTION	10/20/2008	02/02/2022	115,334	0	0	0	0	0	0	115,334	113,375	0	0	0	1,959
	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	12/03/2013	03/02/2022	34,958	0	0	0	0	0	0	34,958	34,958	0	0	0	0
	FRANCISCO PARTNERS AGILITY LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	09/08/2016	02/25/2022	697,500	0	0	0	0	0	0	697,500	0	0	0	0	697,500
	FRANCISCO PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	12/08/2014	01/12/2022	4,606,757	0	0	0	0	0	0	4,606,757	0	0	0	0	4,606,757
	FRANCISCO PARTNERS V LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	05/29/2018	02/10/2022	2,298,000	0	0	0	0	0	0	2,298,000	0	0	0	0	2,298,000
	FRIEDMAN FLEISCHER LOWE III LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	12/06/2007	02/08/2022	2,833,853	0	0	0	0	0	0	2,833,853	2,833,853	0	0	0	0
	FURTHER GLOBAL CAP PTNRS L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	01/29/2020	03/09/2022	823,233	0	0	0	0	0	0	823,233	0	0	0	0	823,233
	GLOBAL INFRASTRUCTURE PT II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/15/2011	02/09/2022	3,522,201	0	0	0	0	0	0	3,522,201	3,522,201	0	0	0	0
	GRYPHON PARTNERS V L.P.	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	08/29/2018	02/15/2022	5,187,676	0	0	0	0	0	0	5,187,676	0	0	0	0	5,187,676
	GSO CAP OPPORTUNITIES II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	05/09/2011	01/14/2022	2,733,627	0	0	0	0	0	0	2,733,627	2,733,627	0	0	0	0
	GSO CAP OPPORTUNITIESIII COINV	NEW YORK	NY	CAPITAL DISTRIBUTION	04/26/2016	03/10/2022	259,001	0	0	0	0	0	0	259,001	56,300	0	0	0	202,701
	GSO CAP OPPS FD III CO-INV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	01/09/2020	03/30/2022	10,392	0	0	0	0	0	0	10,392	0	0	0	0	10,392
	GSO SPECIAL SITUATIONS FUND LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/01/2006	03/01/2022	71,050	0	0	0	0	0	0	71,050	71,050	0	0	0	0
	HARVEST PARTNERS VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/05/2011	03/08/2022	796,615	0	0	0	0	0	0	796,615	0	0	0	0	796,615
	HG CAPITAL MERCURY 2 LP	LONDON	GBR	CAPITAL DISTRIBUTION	04/03/2018	02/14/2022	1,828,684	0	0	0	0	0	(39,394)	1,789,290	4,348	39,394	0	39,394	1,824,336
	ICG N AMERICAN PVT DEBT II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/25/2019	01/27/2022	1,294,299	0	0	0	0	0	0	1,294,299	727,281	0	0	0	567,018
	ICG N AMERICAN PVT DEBT LP	NEW YORK	NY	CAPITAL DISTRIBUTION	08/22/2014	01/31/2022	38,753	0	0	0	0	0	0	38,753	38,753	0	0	0	0
	INDUSTRIAL GROWTH V LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	04/08/2016	01/05/2022	6,417,148	0	0	0	0	0	0	6,417,148	1,848,357	0	0	0	4,568,790
	KING STREET CAPITAL LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/01/2008	01/18/2022	163,597	0	0	0	0	0	0	163,597	142,705	0	0	0	20,892
	LANDMARK EQUITY XIV LP	SIMSBURY	CT	CAPITAL DISTRIBUTION	12/19/2008	03/25/2022	54,133	0	0	0	0	0	0	54,133	33,048	0	0	0	21,085
	LINZOR CAPITAL PARTNERS III LP	SANTIAGO	CHL	CAPITAL DISTRIBUTION	02/26/2015	01/12/2022	1,522,297	0	0	0	0	0	0	1,522,297	591,677	0	0	0	930,620
	MARANON MEZZANINE FUND II LP	CHICAGO	IL	CAPITAL DISTRIBUTION	04/30/2013	03/04/2022	19,020	0	0	0	0	0	0	19,020	19,020	0	0	0	0
	MERITECH CAPITAL IV LP	PALO ALTO	CA	CAPITAL DISTRIBUTION	09/29/2010	03/08/2022	116,855	0	0	0	0	0	0	116,855	0	0	0	0	116,855
	MERITECH CAPITAL VI LP	PALO ALTO	CA	CAPITAL DISTRIBUTION	06/07/2018	03/29/2022	144,440	0	0	0	0	0	0	144,440	0	0	0	0	144,440
	METLIFE MID MKT PVT DBT FD LP	WHIPPANY	NJ	CAPITAL DISTRIBUTION	07/24/2018	01/18/2022	6,657,658	0	0	0	0	0	0	6,657,658	487,499	0	0	0	6,170,159
	MIDDLEGROUND MOBILITY OPPFD LP	LEXINGTON	KY	CAPITAL DISTRIBUTION	08/09/2021	01/01/2022	9,120	0	0	0	0	0	0	9,120	0	0	0	0	9,120
	MIDDLEGROUND PARTNERS II L.P.	LEXINGTON	KY	CAPITAL DISTRIBUTION	11/15/2021	02/18/2022	2,864	0	0	0	0	0	0	2,864	2,864	0	0	0	0
	NAUTIC PARTNERS VII LP	PROVIDENCE	RI	CAPITAL DISTRIBUTION	10/15/2014	02/25/2022	764,610	0	0	0	0	0	0	764,610	482,834	0	0	0	281,777
	NAVIS ASIA FUND VII LP	KUALA LUMPUR	MYS	CAPITAL DISTRIBUTION	09/17/2014	02/04/2022	3,496,958	0	0	0	0	0	0	3,496,958	698,554	0	0	0	2,798,404
	NB CROSSROADS PRIVATE MARKETS	NEW YORK	NY	CAPITAL DISTRIBUTION	01/12/2021	03/29/2022	60,837	0	0	0	0	0	0	60,837	0	0	0	0	60,837
	NB MEMORIAL LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/31/2021	02/01/2022	599,135	0	0	0	0	0	0	599,135	599,135	0	0	0	0
	NB SELECT OPPS FUND II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	05/01/2019	03/18/2022	3,200,000	0	0	0	0	0	0	3,200,000	0	0	0	0	3,200,000
	NB SELECT OPPS FUND III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/03/2020	03/17/2022	4,500,000	0	0	0	0	0	0	4,500,000	0	0	0	0	4,500,000
	NEW ENTERPRISE ASSOCIATES 17LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	07/19/2019	01/28/2022	108,447	0	0	0	0	0	0	108,447	0	0	0	0	108,447
	NEWVIEW CAPITAL FUND I LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	11/20/2018	02/15/2022	2,239,642	0	0	0	0	0	0	2,239,642	0	0	0	0	2,239,642
	NEXUS SPECIAL SITUATIONS II LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	09/10/2021	01/03/2022	12,375	0	0	0	0	0	0	12,375	12,375	0	0	0	0
	NORTH HAVEN CREDIT PTNRS III	NEW YORK	NY	CAPITAL DISTRIBUTION	08/19/2021	01/20/2022	870,554	0	0	0	0	0	0	870,554	269,420	0	0	0	601,134
	OAK HILL CAPITAL III LP	FORT WORTH	TX	CAPITAL DISTRIBUTION	11/02/2007	01/11/2022	25,320	0	0	0	0	0	0	25,320	25,320	0	0	0	0
	OAKTREE OPPORTUNITIES IX LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	05/16/2012	03/15/2022	212,500	0	0	0	0	0	0	212,500	0	0	0	0	212,500
	OAKTREE OPPORTUNITIES VIII LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	12/10/2009	03/30/2022	21,855	0	0	0	0	0	0	21,855	0	0	0	0	21,855
	OAKTREE OPPORTUNITIES FD XI LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	08/21/2020	02/28/2022	15,856	0	0	0	0	0	0	15,856	0	0	0	0	15,856
	OAKTREE OPPS FD VIII-B LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	12/24/2009	03/21/2022	160,800	0	0	0	0	0	0	160,800	0	0	0	0	160,800
	ODYSSEY INVESTMENT V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/24/2014	01/07/2022	3,350,951	0	0	0	0	0	0	3,350,951	2,761,711	0	0	0	589,240
	PA DIRECT CREDIT OPPORT II LP	DARIEN	CT	CAPITAL DISTRIBUTION	10/04/2016	01/18/2022	154,450	0	0	0	0	0	0	154,450	154,450	0	0	0	0
	PAI EUROPE V 1	CHANNEL ISLANDS	GBR	LIQUIDATION	08/01/2007	01/24/2022	0	(24,630)	0	0	0	(24,630)	0	0	(24,630)	0	0	0	24,630
	PAI EUROPE VI	PARIS	FRA	CAPITAL DISTRIBUTION	07/24/2013	02/14/2022	4,171,788	0	0	0	0	0	220,589	4,392,377	(171,895)	(220,589)	0	(220,589)	4,343,683
	PAI EUROPE VII-1 S.L.P.	PARIS	FRA	CAPITAL DISTRIBUTION	09/23/2019	03/18/2022	1,275,514	0	0	0	0	0	75,673	1,351,187	(114,913)	(75,673)	0	(75,673)	1,390,427
	PARTNERS GRP ASIA PAC 2007 LP	CHANNEL ISLANDS	GBR	CAPITAL DISTRIBUTION	05/31/2007	01/18/2022	551,372	0	0	0	0	0	0	551,372	551,372	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	PATRIA BRAZILIAN PE V LP	SAO PAULO	BRA	CAPITAL DISTRIBUTION	05/19/2014	03/16/2022	702,674	0	0	0	0	0	0	702,674	0	0	0	0	702,674
	PE RESIDUAL LIQUIDATION CASH	TAMPA	FL	SALE	12/31/2017	03/31/2022	6	0	0	0	0	0	0	6	6	0	0	0	0
	PERMIRA V LP	LONDON	GBR	CAPITAL DISTRIBUTION	04/24/2013	01/17/2022	668,663	0	0	0	0	0	40,289	708,952	(38,429)	(40,289)	0	(40,289)	707,092
	PERMIRA VII L.P.	LONDON	GBR	CAPITAL DISTRIBUTION	02/05/2020	02/02/2022	2,170,962	0	0	0	0	0	55,528	2,226,489	(66,634)	(55,528)	0	(55,528)	2,237,596
	PIMCO BRAVO FD OFF FEED II LP	NEWPORT BEACH	CA	CAPITAL DISTRIBUTION	04/16/2013	01/27/2022	235,984	0	0	0	0	0	0	235,984	141,102	0	0	0	94,883
	PRIMAVERA CAPITAL GROUP II LP	HONG KONG	CHN	CAPITAL DISTRIBUTION	10/14/2014	01/06/2022	59,779	0	0	0	0	0	0	59,779	0	0	0	0	59,779
	PTNRS GRP SECONDARY 2008 SICAR	ST. PETER PORT	GBR	CAPITAL DISTRIBUTION	05/09/2008	03/31/2022	66,759	0	0	0	0	0	15,153	81,912	44,459	(15,153)	0	(15,153)	22,300
	PUBLIC PENSION CAPITAL LLC	NEW YORK	NY	CAPITAL DISTRIBUTION	07/10/2014	02/08/2022	54,097	0	0	0	0	0	0	54,097	0	0	0	0	54,097
	QUANTUM ENERGY PARTNERS V LP	HOUSTON	TX	CAPITAL DISTRIBUTION	09/30/2008	02/04/2022	971,518	0	0	0	0	0	0	971,518	971,518	0	0	0	0
	RECOGNIZE PARTNERS I L.P	NEW YORK	NY	CAPITAL DISTRIBUTION	10/01/2021	02/01/2022	88	0	0	0	0	0	0	88	88	0	0	0	0
	RIVERSTONE CARLYLE ENER&PWR IV	NEW YORK	NY	CAPITAL DISTRIBUTION	05/02/2008	03/09/2022	89,733	0	0	0	0	0	0	89,733	89,733	0	0	0	0
	RIVERSTONE GLOB ENER &PWR V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	01/12/2012	01/05/2022	2,104,868	0	0	0	0	0	0	2,104,868	2,104,868	0	0	0	0
	SEQUOIA CAP CHINA VENT 2010 LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	03/25/2010	01/20/2022	604,520	0	0	0	0	0	0	604,520	0	0	0	0	604,520
	SEQUOIA CAP US GROWTH V LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	10/06/2011	02/18/2022	2,585,674	0	0	0	0	0	0	2,585,674	0	0	0	0	2,585,674
	SEQUOIA CAP US GROWTH VI LP	PALO ALTO	CA	CAPITAL DISTRIBUTION	04/03/2014	02/11/2022	877,365	0	0	0	0	0	0	877,365	0	0	0	0	877,365
	SEQUOIACAPCHINA GROWTH 2010 LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	03/25/2010	01/20/2022	829,405	0	0	0	0	0	0	829,405	0	0	0	0	829,405
	SIGMA PRIME PARTNERS IX LP	BOSTON	MA	CAPITAL DISTRIBUTION	05/30/2011	01/06/2022	2,441,764	0	0	0	0	0	0	2,441,764	0	0	0	0	2,441,764
	SILVER LAKE PARTNERS IV LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	09/07/2012	01/21/2022	12,005	0	0	0	0	0	0	12,005	0	0	0	0	12,005
	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	CAPITAL DISTRIBUTION	06/12/2018	03/02/2022	149,726	0	0	0	0	0	0	149,726	0	0	0	0	149,726
	THE RESOLUTE FUND III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	01/17/2014	03/09/2022	46,712	0	0	0	0	0	0	46,712	46,712	0	0	0	0
	THE RESOLUTE FUND IV L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	12/07/2018	03/24/2022	7,157	0	0	0	0	0	0	7,157	0	0	0	0	7,157
	THE RESOLUTE FUND V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/07/2021	01/21/2022	20,792	0	0	0	0	0	0	20,792	0	0	0	0	20,792
	THE VERITAS CAPITAL FUND VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/08/2016	01/01/2022	19,012,238	0	0	0	0	0	0	19,012,238	0	0	0	0	19,012,238
	TOWER SQUARE CAPITAL III LP	SPRINGFIELD	MA	CAPITAL DISTRIBUTION	09/29/2008	01/20/2022	22,953	0	0	0	0	0	0	22,953	0	0	0	0	22,953
	TOWERBROOK INVESTORS IV LP	GEORGE TOWN	CYM	CAPITAL DISTRIBUTION	02/05/2013	03/11/2022	121,204	0	0	0	0	0	0	121,204	0	0	0	0	121,204
	TPG ASIA V LP	FORT WORTH	TX	CAPITAL DISTRIBUTION	12/17/2007	03/30/2022	133,782	0	0	0	0	0	0	133,782	0	0	0	0	133,782
	TPG ASIA VI LP	FORT WORTH	TX	CAPITAL DISTRIBUTION	02/01/2013	03/30/2022	613,232	0	0	0	0	0	0	613,232	0	0	0	0	613,232
	TRIDENT VII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	09/12/2016	01/24/2022	1,385,413	0	0	0	0	0	0	1,385,413	0	0	0	0	1,385,413
	TRUEBRIDGE KAUFFMAN FELLOWS II	DURHAM	NC	CAPITAL DISTRIBUTION	06/12/2009	01/12/2022	397,096	0	0	0	0	0	0	397,096	0	0	0	0	397,096
	US VENTURE PARTNERS VII LP	MENLO PARK	CA	LIQUIDATION	01/05/2000	01/01/2022	0	19,024	0	0	0	19,024	0	19,024	0	0	0	0	(19,024)
	WAYZATA OPPORTUNITIES II LP	WAYZATA	MN	CAPITAL DISTRIBUTION	10/31/2007	03/31/2022	107,868	0	0	0	0	0	0	107,868	81,041	0	0	0	107,868
	WAYZATA OPPORTUNITIES III LP	WAYZATA	MN	CAPITAL DISTRIBUTION	09/11/2012	03/23/2022	49,744	0	0	0	0	0	0	49,744	49,744	0	0	0	0
	WELSH CARSON ANDERSON STOWE XI	NEW YORK	NY	CAPITAL DISTRIBUTION	05/29/2008	03/18/2022	1,369,042	0	0	0	0	0	0	1,369,042	1,369,042	0	0	0	0
	YORKTOWN ENERGY PARTNERS V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/18/2001	03/16/2022	123,751	0	0	0	0	0	0	123,751	123,751	0	0	0	0
	SLA						0	336,974	0	0	0	336,974	(2)	0	340,706	3,733	0	3,733	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							178,841,785	331,368	0	0	0	331,368	767,575	179,609,361	42,403,782	(763,844)	0	(763,844)	136,859,751
	BRIGHTHOUSE RENEW HOLDING LLC	NEW YORK	NY	CAPITAL DISTRIBUTION	02/05/2010	01/07/2022	432,853	0	0	0	0	0	0	432,853	0	0	0	0	432,853
	EURO TL INVESTMENTS LLC	HARTFORD	CT	CAPITAL DISTRIBUTION	12/01/2004	02/28/2022	23	0	0	0	0	0	0	23	23	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							432,876	0	0	0	0	0	0	432,876	23	0	0	0	432,853
	BLACKSTONE RE PARTNERS VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	06/27/2007	02/28/2022	19,030	0	0	0	0	0	0	19,030	19,030	0	0	0	0
	BLACKSTONE REPRT VI GLIC ROFR	NEW YORK	NY	CAPITAL DISTRIBUTION	06/30/2010	02/28/2022	22,591	0	0	0	0	0	0	22,591	27,259	0	0	0	0
	BROOKFIELD BRAZIL TIMBER FD II	RIO DE JANEIRO	BRA	CAPITAL DISTRIBUTION	12/13/2012	01/28/2022	28,544	0	0	0	0	0	20,231	48,775	(5,945)	(20,231)	0	(20,231)	34,489
	BROOKFIELDBRAZIL AGRILND 1 LLC	RIO DE JANEIRO	BRA	CAPITAL DISTRIBUTION	04/10/2010	03/31/2022	2,959,200	0	0	0	0	0	4,142,018	7,101,218	1,385,132	(4,142,018)	0	(4,142,018)	1,574,068
	BROOKFIELDBRAZIL AGRILND 2 LLC	RIO DE JANEIRO	BRA	CAPITAL DISTRIBUTION	04/10/2010	03/31/2022	2,959,200	0	0	0	0	0	3,774,561	6,733,761	1,378,367	(3,774,561)	0	(3,774,561)	1,580,833
	BROOKFIELDBRAZIL AGRILND 3 LLC	RIO DE JANEIRO	BRA	CAPITAL DISTRIBUTION	04/10/2010	03/31/2022	2,959,200	0	0	0	0	0	3,774,561	6,733,761	1,378,367	(3,774,561)	0	(3,774,561)	1,580,833
	BROOKFIELDBRAZIL AGRILND 4 LLC	RIO DE JANEIRO	BRA	CAPITAL DISTRIBUTION	04/10/2010	03/31/2022	2,959,200	0	0	0	0	0	3,777,027	6,736,227	1,375,449	(3,777,027)	0	(3,777,027)	1,583,751
	CARLYLE EUROPE PARTNERS III LP	DISTRICT OF COLUMBIA	GBR	CAPITAL DISTRIBUTION	10/09/2007	03/25/2022	79,284	0	0	0	0	0	7,925	87,209	79,284	(7,925)	0	(7,925)	0
	METLIFE CORE PROP FUND LP	MORRISTOWN	NJ	CAPITAL DISTRIBUTION	11/01/2013	03/01/2022	2,607,269	0	0	0	0	0	0	2,607,269	0	0	0	0	2,607,269
2199999. Joint Venture Interests - Real Estate - Unaffiliated							14,593,518	0	0	0	0	0	15,496,323	30,089,841	5,636,943	(15,496,323)	0	(15,496,323)	8,961,243
	ML COMMERCIAL MORTGE INC FD	MORRISTOWN	NJ	CAPITAL DISTRIBUTION	10/02/2015	03/01/2022	2,047,124	0	0	0	0	0	0	2,047,124	0	0	0	0	2,047,124
	PCCP CREDIT X LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	03/30/2022	03/30/2022	1,013,703	0	0	0	0	0	0	1,013,703	1,013,703	0	0	0	0
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							3,060,827	0	0	0	0	0	0	3,060,827	1,013,703	0	0	0	2,047,124
	TLA HOLDINGS LLC	HARTFORD	CT	CAPITAL DISTRIBUTION	03/15/2002	02/24/2022	1,500,000	0	0	0	0	0	0	1,500,000	0	0	0	0	1,500,000
4799999. Any Other Class of Assets - Affiliated							1,500,000	0	0	0	0	0	0	1,500,000	0	0	0	0	1,500,000

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
4899999. Total - Unaffiliated							196,556,467	331,368	0	0	0	331,368	16,263,898	212,820,366	49,114,765	(16,260,167)	0	(16,260,167)	147,995,328
4999999. Total - Affiliated							1,932,876	0	0	0	0	0	0	1,932,876	23	0	0	0	1,932,853
5099999 - Totals							198,489,343	331,368	0	0	0	331,368	16,263,898	214,753,242	49,114,788	(16,260,167)	0	(16,260,167)	149,928,181

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
36179W-VV-7	GOVERNMENT NATIONAL MORTGAGE A POOL#MA78		01/10/2022	GOLDMAN SACHS & CO.		41,126,563	40,000,000	43,333	1.A
36179W-VW-5	GOVERNMENT NATIONAL MORTGAGE A POOL#MA78		01/10/2022	VARIOUS		41,869,413	40,000,000	67,436	1.A
38378P-E7-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		105,371	105,371	0	1.A
38379E-2J-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		45,781	45,781	0	1.A
38379J-NL-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		32,330	32,330	0	1.A
38379W-D9-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		13,465	13,465	0	1.A
38379W-HL-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		01/01/2022	INTEREST CAPITALIZATION		10,123	10,123	0	1.A
38380B-EV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		52,262	52,262	0	1.A
38380W-F8-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		49,838	49,838	0	1.A
38380X-5T-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		68,341	68,341	0	1.A
38380Y-5T-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		196,623	196,623	0	1.A
38380Y-M3-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		68,995	68,995	0	1.A
38380Y-R8-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		98,311	98,311	0	1.A
38380Y-RD-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		69,019	69,019	0	1.A
38380Y-W9-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		135,270	135,270	0	1.A
38380Y-YL-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		30,899	30,899	0	1.A
38381A-3F-1	GNMA_18-155 SENIOR AGENCY_CMO _18-155		03/01/2022	INTEREST CAPITALIZATION		88,024	88,024	0	1.A
38381A-AF-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		113,114	113,114	0	1.A
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		58,815	58,815	0	1.A
38381A-GL-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		245,064	245,064	0	1.A
38381A-HY-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		102,155	102,155	0	1.A
38381A-JU-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		126,697	126,697	0	1.A
38381A-QP-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		81,282	81,282	0	1.A
38381A-X5-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		58,644	58,644	0	1.A
38381T-PA-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		132,257	132,257	0	1.A
912828-Z7-8	UNITEDSTATESTREASURY SENIOR GOVT BND 1		02/10/2022	VARIOUS		222,715,820	225,000,000	594,799	1.A
91282C-BG-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 0		01/11/2022	VARIOUS		65,227,539	65,500,000	36,968	1.A
91282C-DM-0	UNITEDSTATESTREASURY SENIOR GOVT BND 0		01/11/2022	DEUTSCHE BANK AG		49,626,953	50,000,000	30,907	1.A
91282C-DN-8	UNITEDSTATESTREASURY SENIOR GOVT BND 1		01/11/2022	DEUTSCHE BANK AG		49,675,781	50,000,000	41,209	1.A
91282C-DQ-1	UNITEDSTATESTREASURY SENIOR GOVT BND 1		01/18/2022	VARIOUS		346,911,133	350,000,000	95,822	1.A
91282C-DR-9	UNITEDSTATESTREASURY SENIOR GOVT BND 0		01/26/2022	VARIOUS		139,312,020	140,000,000	63,398	1.A
91282C-DS-7	UNITEDSTATESTREASURY SENIOR GOVT BND 1		01/28/2022	GOLDMAN SACHS & CO.		39,704,688	40,000,000	19,890	1.A
91282C-DV-0	UNITEDSTATESTREASURY SENIORGOVTBND 0.8		02/23/2022	VARIOUS		444,149,607	448,950,000	168,246	1.A
91282C-DZ-1	UNITEDSTATESTREASURY SENIOR GOVT BND 1		03/10/2022	VARIOUS		279,228,773	281,024,000	120,421	1.A
91282C-ED-9	UNITEDSTATESTREASURY SENIOR GOVT BND 1		03/16/2022	VARIOUS		74,339,844	75,000,000	2,378	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,795,870,814	1,807,456,680	1,284,807	XXX
20753X-AA-2	CAS_22-R03 WHOLE CMO 3-1M1 144A 2.237%		03/21/2022	BANK OF AMERICA		4,550,000	4,550,000	0	2.A FE
30292C-AJ-6	FREMFMORTGAGETRUSTFREMF_14- SUBSUBCMBS14		03/15/2022	GOLDMAN SACHS & CO.		10,198,438	10,000,000	18,761	1.A
3132DW-C3-5	FREDDIE MAC FHLMC_K020 POOL#SD8190 3.0		01/10/2022	WELLS FARGO SECURITIES		41,038,043	39,897,232	43,222	1.A
3132DW-C9-2	FREDDIE MAC FHLMC_K020 POOL#SD8196 3.5		01/10/2022	BANK OF AMERICA		44,598,548	42,390,437	53,577	1.A
3133B0-RW-5	FREDDIE MAC FHLMC_K020 POOL#QD3201 3.0		01/06/2022	BARCLAYS CAPITAL		3,183,240	3,040,026	2,280	1.A
3133B3-7J-0	FREDDIE MAC FHLMC_K020 POOL#QD6297 3.5		01/24/2022	MORGAN STANLEY & CO. INC		28,906,259	27,611,949	34,898	1.A
3133KH-WS-1	FREDDIE MAC FHLMC_K020 POOL#RA2457 3.0		02/23/2022	MORGAN STANLEY & CO. INC		8,133,812	8,054,837	16,110	1.A
3136AD-S3-4	FANNIE MAE FNMA_13-41 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		235,909	235,909	0	1.A
3136AL-D6-5	FANNIE MAE FNMA_14-85 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		27,294	27,294	0	1.A
3136AN-HP-5	FANNIE MAE FNMA_15-21 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		89,307	89,307	0	1.A
3136AQ-KE-9	FANNIE MAE FNMA_15-83 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		204,735	204,735	0	1.A
3136AS-XB-7	FANNIE MAE FNMA_16-43 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		42,680	42,680	0	1.A
3136AT-PS-7	FANNIE MAE FNMA_16-59A SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		106,553	106,553	0	1.A
3136AY-EW-9	FANNIE MAE FNMA_17-83 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		8,540	8,540	0	1.A
3136B0-YE-0	FANNIE MAE FNMA_18-1 SENIOR AGENCY_CMO _		03/01/2022	INTEREST CAPITALIZATION		98,241	98,241	0	1.A
3136B1-K6-0	FANNIE MAE FNMA_18-30 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		53,934	53,934	0	1.A
3136B2-6H-0	FANNIE MAE FNMA_18-66 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		141,823	141,823	0	1.A
3136B2-T3-6	FANNIE MAE FNMA_18-67 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		129,692	129,692	0	1.A
3136B3-DN-7	FANNIE MAE FNMA_18-73 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		51,027	51,027	0	1.A
3136B3-DW-7	FANNIE MAE FNMA_18-73 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		120,978	120,978	0	1.A

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 Admini-strative Symbol
3136B3-ER-7	FANNIE MAE FNMA_18-78 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		223,507	223,507	0	1.A
3136B3-FD-7	FANNIE MAE FNMA_18-76 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		139,974	139,974	0	1.A
3136B3-FZ-8	FANNIE MAE FNMA_18-76 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		245,778	245,778	0	1.A
3136B3-RV-4	FANNIE MAE FNMA_18-89 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		153,754	153,754	0	1.A
3136B5-TV-7	FANNIE MAE FNMA_19-41 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		26,520	26,520	0	1.A
3137A3-4X-4	FREDDIE MAC FHLMC_3763 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		164,097	164,097	0	1.A
3137BG-GR-4	FREDDIE MAC FHLMC_4443 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		117,110	117,110	0	1.A
3137BM-2Z-8	FREDDIE MAC FHLMC_4526 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		87,761	87,761	0	1.A
3137BM-CT-1	FHLMC_45-41 SENIOR AGENCY_CMO _45-41 3		03/01/2022	INTEREST CAPITALIZATION		35,088	35,088	0	1.A
3137BM-T7-1	FREDDIE MAC FHLMC_4548 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		191,052	191,052	0	1.A
3137BM-TN-6	FREDDIE MAC FHLMC_4548 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		56,126	56,126	0	1.A
3137BP-6P-9	FREDDIE MAC FHLMC_4573 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		98,703	98,703	0	1.A
3137BQ-6W-2	FREDDIE MAC FHLMC_4590 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		113,036	113,036	0	1.A
3137BQ-PF-8	FREDDIE MAC FHLMC_4596 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		28,182	28,182	0	1.A
3137F4-XQ-0	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		100,761	100,761	0	1.A
3137FG-S8-9	FREDDIE MAC FHLMC_4817 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		78,386	78,386	0	1.A
3137FH-7L-1	FREDDIE MAC FHLMC_4825 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		94,658	94,658	0	1.A
3137FH-7M-9	FREDDIE MAC FHLMC_4825 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		60,174	60,174	0	1.A
3137FH-DN-0	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		472,664	472,664	0	1.A
3137FH-G3-1	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		249,695	249,695	0	1.A
3137FH-GA-5	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		154,250	154,250	0	1.A
3137FH-QK-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		83,216	83,216	0	1.A
3137FH-RM-7	FHLMC MULTIFAMILY STRUCTURED P SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		50,550	50,550	0	1.A
3137FH-T6-0	FREDDIE MAC FHLMC_4830 SENIOR AGENCY_CMO		03/01/2022	INTEREST CAPITALIZATION		33,233	33,233	0	1.A
3137FJ-W8-8	FHLMC MULTIFAMILY STRUCTURED P SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		160,455	160,455	0	1.A
3137FK-AE-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		03/01/2022	INTEREST CAPITALIZATION		145,087	145,087	0	1.A
3140X7-M8-9	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM39		01/10/2022	BANK OF AMERICA		35,781,734	34,116,553	43,120	1.A
31418E-AP-5	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA45		01/10/2022	WELLS FARGO SECURITIES		35,752,215	34,768,907	37,666	1.A
31418E-B9-0	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA45		02/28/2022	MORGAN STANLEY & CO. INC		14,771,506	14,953,755	1,038	1.A
31418E-CA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA45		02/28/2022	CITIGROUP GLOBAL MARKE		20,231,250	20,000,000	1,667	1.A
31418E-CB-4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA45		02/28/2022	DIRECT		15,450,546	14,951,765	1,454	1.A
35563P-DX-4	FREDDIE MAC FHLMC_18-1SC SENIOR AGENCY_C		03/01/2022	INTEREST CAPITALIZATION		37,482	37,482	0	1.A
35563P-EC-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE		03/01/2022	INTEREST CAPITALIZATION		60,091	60,091	0	1.A
35563P-GK-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE		03/01/2022	INTEREST CAPITALIZATION		148,328	148,328	0	1.A
35564K-RE-1	STRUCTURED AGENCY CREDIT RISK WHOLE CMO		02/07/2022	VARIOUS		10,800,000	10,800,000	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						278,316,022	270,055,892	253,793	XXX
00038K-AU-5	ALLIANCEBERNSTEINBSLCL01L ABS 0-1A-BR 14		01/14/2022	MORGAN STANLEY & CO. INC		2,100,000	2,100,000	0	1.C FE
00090N-AA-8	ABPCIDIRECTLENDINGFUNDABS ABS F_22-2A 14		02/15/2022	DEUTSCHE BANK AG		2,000,000	2,000,000	0	1.F FE
00109L-AA-1	ADT SECURITY CORP SECURED CORP_BND 144A		03/10/2022	JEFFRIES & CO. INC.		238,183	255,000	1,256	3.C FE
00140L-AJ-3	AIMCOAIMCO_20-12A ABS -12A-CR 144A 2.2		02/02/2022	BANK OF AMERICA		4,100,000	4,100,000	0	1.F FE
00751Y-AG-1	ADVANCE AUTO PARTS INC SENIOR CORP BND		03/02/2022	BANK OF AMERICA		6,991,350	7,000,000	1,167	2.C FE
00834H-AA-2	AFFIRM ASSET SECURITIZATION TR ABS 22-X1		02/01/2022	BARCLAYS CAPITAL		19,998,748	20,000,000	0	1.D FE
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		03/30/2022	AMHERST PIERPONT SECUI		8,365,800	10,000,000	110,833	2.A FE
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		02/03/2022	VARIOUS		8,865,662	8,910,000	0	2.A FE
023586-D#-4	AMERCO SENIOR CORP BND 2.600% 01/27/31		01/27/2022	DIRECT		7,000,000	7,000,000	0	2.B Z
025816-CS-6	AMERICAN EXPRESS COMPANY SENIOR CORP BND		03/01/2022	BARCLAYS CAPITAL		14,986,050	15,000,000	0	1.F FE
03040W-AS-4	AMERICAN WATER CAPITAL CORP SENIOR CORP		01/31/2022	MORGAN STANLEY & CO. INC		1,604,775	1,500,000	23,594	2.A FE
031162-DC-1	AMGEN INC SENIOR CORP BND 3.000% 01/15		02/15/2022	JEFFRIES & CO. INC.		2,519,820	3,000,000	8,000	2.A FE
031162-DF-4	AMGEN INC SENIORCORPBND 4.200% 02/22/5		02/17/2022	CITIGROUP GLOBAL MKT INC		875,090	880,000	0	2.A FE
03464B-AA-6	ANGEL OAK MORTGAGE TRUST AOMT WHOLE CMO		02/08/2022	BARCLAYS CAPITAL		4,857,926	4,858,000	15,551	1.A FE
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP		01/10/2022	GOLDMAN SACHS & CO.		772,500	750,000	3,023	3.C FE
03880R-AA-7	ARBOR REALTY COLLATERALIZED LO SENIOR SE		03/03/2022	J.P. MORGAN SECURITIES INC		991,563	1,000,000	856	1.A FE
03880X-AA-4	ARBOR REALTY COLLATERALIZED LO LCFABS22-		01/26/2022	J.P. MORGAN SECURITIES INC		3,750,000	3,750,000	0	1.A FE
042855-AA-4	ARROYOMORTGAGETRUSTARRW_22- WHOLE CMO -1		02/09/2022	CREDIT SUISSE FIRST BOSTON COR		6,499,910	6,500,000	18,019	1.A FE
05352T-AB-5	AVANTOR FUNDING INC SENIOR CORP_BND 144A		03/11/2022	VARIOUS		3,255,650	3,427,000	51,059	3.C FE
05379B-AR-8	AVISTA CORPORATION SECURED CORP_BND 4.		03/08/2022	WELLS FARGO SECURITIES		2,179,215	2,180,000	0	1.G 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 Admini-strative Symbol
054977-AC-7	BHG_22-A SUBABS22-A144A 3.080% 02/20/3		01/25/2022	CREDIT SUISSE FIRST BOSTON COR		170,936	171,000	0	1.F FE
05602C-AA-2	BSPRT ISSUER LTD BSPRT_21-FL7 LCF SENIOR		03/01/2022	PERFORMANCE TRUST CAPOTA		985,625	1,000,000	672	1.A FE
05605H-AB-6	BWX TECHNOLOGIES INC SENIOR CORP BND 144		03/16/2022	MORGAN STANLEY & CO. INC		1,302,750	1,350,000	12,066	3.C FE
05609T-AC-4	BX_22-VAMF SUB CMBS MF-B 144A 1.581% 0		01/20/2022	J.P. MORGAN SECURITIES INC		997,500	1,000,000	0	1.D FE
05609T-AE-0	BX_22-VAMF SUB CMBS MF-C 144A 1.628% 0		01/20/2022	J.P. MORGAN SECURITIES INC		997,500	1,000,000	0	1.G FE
05609V-AG-0	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		03/17/2022	DEUTSCHE BANK AG		1,957,500	2,000,000	449	1.A
05609V-AJ-4	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		03/10/2022	DEUTSCHE BANK AG		1,945,000	2,000,000	1,937	1.A
05610F-AB-3	BX_22-AHP SENIOR CMBS P-AS 144A 1.540%		02/02/2022	WELLS FARGO SECURITIES		7,977,008	8,000,000	0	1.A FE
05610F-AC-1	BX_22-AHP SENIOR CMBS HP-B 144A 1.890%		02/02/2022	WELLS FARGO SECURITIES		6,980,057	7,000,000	0	1.D FE
05610J-AA-7	BXTRUSTBX_22-MVRK SENIOR CMBS RK-A 144A		03/10/2022	BARCLAYS CAPITAL		12,947,952	13,000,000	0	1.A FE
05610J-AC-3	BX_22-MVRK SUB CMBS RK-B 144A 1.816% 0		03/10/2022	BARCLAYS CAPITAL		1,493,991	1,500,000	0	1.D FE
05625#-AA-8	BIFIITPAGGREGATOR(DELAWARE SECURED CORP		03/10/2022	BANC OF AMERICA SECURITIES LLC		22,300,000	22,300,000	0	2.B PL
058498-AW-6	BALL CORPORATION SENIOR CORP BND 2.875		03/10/2022	GOLDMAN SACHS & CO.		1,370,366	1,529,000	3,541	3.A FE
05875D-AQ-5	BALLYROCK CLO LTD BALLY_20-2A MEZZANIN A		02/18/2022	MUFG SECURITIES AMERICAS INC		6,886,670	7,000,000	21,182	2.C FE
05875J-AQ-2	BALLYROCK CLO LTD BALLY_19-1R MEZZANIN A		01/05/2022	GOLDMAN SACHS & CO.		958,560	960,000	0	2.C FE
07831C-AA-1	BELLRING BRANDS INC SENIOR CORP BND 144A		03/01/2022	J.P. MORGAN SECURITIES INC		1,300,000	1,300,000	0	4.B FE
08186U-AQ-5	BENEFITSTREETPARTNERSCLOLT MEZZANINABS20		02/18/2022	CITIGROUP GLOBAL MARKE		4,000,000	4,000,000	0	1.F FE
08186U-AS-1	BENEFITSTREETPARTNERSCLOLT MEZZANINABS20		02/18/2022	CITIGROUP GLOBAL MARKE		3,000,000	3,000,000	0	2.C FE
084664-DB-4	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO		03/07/2022	MERRILL LYNCH PIERCE FNNR & SM		7,533,313	7,560,000	0	1.C FE
090572-AQ-1	BIO-RAD LABORATORIES INC SENIOR CORP BND		02/23/2022	GOLDMAN SACHS & CO.		1,949,780	1,955,000	0	2.B FE
092174-AA-9	BLACK KNIGHT INFOSERV LLC SENIOR CORP_BN		03/10/2022	MORGAN STANLEY & CO. INC		1,517,895	1,602,000	2,097	3.C FE
09261C-AK-4	DLF-IX_21-1 ABS 21-1-A-2 144A 1.739% 0		03/10/2022	DIRECT		6,722,375	6,722,375	0	1.A FE
09261C-AL-2	DLF-IX_21-1 ABS_ABS _21-1 144A 2.239%		01/31/2022	DIRECT		3,041,405	3,041,405	0	1.C FE
09261H-AN-7	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		02/02/2022	MERRILL LYNCH PIERCE FNNR & SM		7,444,050	7,500,000	9,000	2.C FE
09261H-AQ-0	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		01/10/2022	WELLS FARGO SECURITIES		794,416	800,000	0	2.C FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC SENIORCORPBND144		03/15/2022	CREDIT SUISSE FIRST BOSTON COR		1,436,250	1,500,000	2,583	3.C FE
103304-BV-2	BOYD GAMING CORPORATION SENIOR CORP BND		02/08/2022	VARIOUS		786,000	800,000	15,306	4.C FE
103557-AC-8	BOYNE USA INC SENIOR CORP BND 144A 4.7		02/02/2022	WELLS FARGO SECURITIES		1,030,000	1,030,000	10,736	4.B FE
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		03/15/2022	BARCLAYS CAPITAL		1,049,195	1,050,000	4,865	1.A FE
110122-DW-5	BRISTOL-MYERS SQUIBB CO SENIORCORPBND		02/15/2022	DEUTSCHE BANK AG		2,897,400	2,910,000	0	1.F FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC SENIOR CORP_BND		02/02/2022	TAX FREE EXCHANGE		1,965,000	2,000,000	236	3.C FE
12008R-AQ-0	BUILDERS FIRSTSOURCE INC SENIOR CORP BND		01/19/2022	BANC OF AMERICA SECURITIES LLC		2,010,000	2,000,000	42,028	3.C FE
12433E-AG-6	BXT_22-LAB6 SUB CMBS AB6-B 1.358% 01/1		01/21/2022	BANK OF AMERICA		10,000,000	10,000,000	0	1.D FE
1248EP-CD-3	CHARTER COMMUNICATIONS OPERATI SENIOR CO		03/14/2022	CITIGROUP GLOBAL MKT INC		2,650,500	2,850,000	5,641	3.C FE
1248EP-CQ-4	CHARTER COMMUNICATIONS OPERATI SENIOR CO		01/13/2022	DEUTSCHE BANK AG		3,000,000	3,000,000	0	3.C FE
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS I SENIOR CO		01/20/2022	CITIGROUP GLOBAL MKT INC		200,000	200,000	0	4.B FE
12565K-AE-7	CLIFUNDINGLLCCLIF_22-1A ABS 22-1-A 144A		01/19/2022	WELLS FARGO SECURITIES		2,498,745	2,500,000	0	1.F FE
12571Y-AA-7	CIMTRUSTCIM_22-R1 WHOLE CMO R1-A1 144A		02/25/2022	BANC OF AMERICA SECURITIES LLC		1,490,837	1,500,000	3,375	1.A FE
12572Q-AF-2	CME GROUP INC SENIOR CORP BND 5.300% 0		01/26/2022	MORGAN STANLEY & CO. INC		3,331,450	2,500,000	48,951	1.D FE
12659Y-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		03/17/2022	GOLDMAN SACHS & CO.		3,599,964	3,600,000	8,582	1.A FE
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIORWHO		02/17/2022	CREDIT SUISSE FIRST BOSTON COR		3,789,829	3,789,843	6,345	1.A FE
12739#-AA-9	CED NEVADA VIRGINIA FINANCING SECURED CO		01/25/2022	TAX FREE EXCHANGE		4,336,298	4,142,986	10,847	2.C
131347-CM-6	CALPINE CORP SECURED CORP_BND 144A 4.5		03/10/2022	DEUTSCHE BANK AG		638,625	655,000	2,374	3.A FE
14215G-AA-4	CARILION CLINIC OBLIGATED GROU CORP_BND		02/10/2022	WELLS FARGO SECURITIES		9,073,643	9,750,000	36,649	1.D FE
14315P-AG-0	CARMAX AUTO OWNER TRUST CARMX ABS _19-3-		03/23/2022	MUFG SECURITIES AMERICAS INC		2,546,063	2,565,000	1,853	1.F FE
14351C-AA-7	CARNEGIEMELLONUNIVERSITY UNSEC CORP BND		01/20/2022	GOLDMAN SACHS & CO.		10,074,098	10,050,000	0	1.C FE
143658-BQ-4	CARNIVAL CORP SECURED CORP_BND 144A 4.		01/10/2022	MERRILL LYNCH PIERCE FNNR & SM		983,750	1,000,000	18,444	3.C FE
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC SENIOR COR		03/10/2022	VARIOUS		4,018,430	4,250,000	53,302	4.A FE
15032Q-AC-6	CEDARFUNDINGLTDCEDF_22-15A MEZZANINABS22		02/16/2022	JEFFRIES & CO. INC.		1,200,000	1,200,000	0	1.C FE
15032Q-AE-2	CEDARFUNDINGLTDCEDF_22-15A MEZZANINABS22		02/16/2022	JEFFRIES & CO. INC.		1,000,000	1,000,000	0	1.F FE
15135B-AV-3	CENTENE CORPORATION SENIOR CORP_BND 3.		03/11/2022	MERRILL LYNCH PIERCE FNNR & SM		903,450	951,000	2,675	3.A FE
15135B-AX-9	CENTENE CORPORATION SENIOR CORP_BND 2.		03/10/2022	VARIOUS		2,578,020	2,800,000	10,722	3.A FE
153527-AN-6	CENTRAL GARDEN & PET COMPANY SENIORCORPB		03/15/2022	MERRILL LYNCH PIERCE FNNR & SM		2,537,925	2,740,000	47,722	3.B FE
15776*-AA-8	CHAMBERS BORROWER LLC SECURED CORP BND		03/31/2022	DIRECT		5,000,000	5,000,000	(40,000)	1.G Z
159864-AJ-6	CHARLES RIVER LABORATORIES INT SENIOR CO		03/11/2022	CITIGROUP GLOBAL MKT INC		2,404,375	2,500,000	13,111	3.B FE
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP SENIOR CORP_		03/10/2022	CITIGROUP GLOBAL MKT INC		2,103,324	2,134,000	3,082	3.A FE
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP SENIOR CORP_		03/11/2022	VARIOUS		1,855,361	1,951,000	24,079	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 Admini-strative Symbol
171779-AL-5	CIENA CORPORATION SENIOR CORP BND 144A		01/11/2022	MERRILL LYNCH PIERCE FNNR & SM		2,750,000	2,750,000	0	3.B FE
17330C-AA-6	CITIGROUPMORTGAGELOANTRUST WHOLE CMO 2-J		02/03/2022	CITIGROUP GLOBAL MKT INC		2,997,535	3,000,000	6,875	1.A FE
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC SENIOR COR		03/10/2022	CITIGROUP GLOBAL MKT INC		1,153,125	1,250,000	3,776	3.B FE
18685B-AA-0	CLIFFWATER CORPORATE LENDING F CORP BND		03/29/2022	DIRECT		15,000,000	15,000,000	0	1.C PL
18685B-AA-0	CLIFFWATER CORPORATE LENDING F SENIOR CO		03/29/2022	DIRECT		14,500,000	14,500,000	0	1.C Z
19273P-AE-4	COLBYCOLLEGE CORP BND 3.072% 07/01/52		01/11/2022	BARCLAYS CAPITAL		5,120,000	5,120,000	0	1.C FE
201723-AQ-6	COMMERCIAL METALS COMPANY SENIOR CORP BN		01/14/2022	VARIOUS		2,995,000	3,000,000	0	3.A FE
201723-AR-4	COMMERCIAL METALS COMPANY SENIOR CORP BN		03/17/2022	VARIOUS		1,708,750	1,750,000	4,831	3.A FE
205768-AT-1	COMSTOCK RESOURCES INC SENIOR CORP BND 1		01/26/2022	WELLS FARGO SECURITIES		426,775	430,000	912	4.A FE
21871X-AJ-8	AIG SUNAMERICA INC. SENIOR CORP BND 144A		03/31/2022	CITIGROUP GLOBAL MKT INC		4,998,650	5,000,000	0	2.A FE
22303X-AA-3	COVERT MERGECO INC SENIOR CORP BND 144A		01/13/2022	VARIOUS		5,570,000	5,500,000	36,089	4.B FE
22788C-AA-3	CROWDSTRIKE HOLDINGS INC SENIOR CORP BND		03/10/2022	MORGAN STANLEY & CO. INC		1,428,750	1,500,000	3,625	3.C FE
231021-AS-5	CUMMINS INC SENIOR CORP BND 2.600% 09/		02/01/2022	SEAPORT GROUP		6,692,250	7,500,000	82,333	1.F FE
23311V-AH-0	DCP MIDSTREAM OPERATING LP SENIOR CORP B		03/10/2022	J.P. MORGAN SECURITIES INC		1,097,780	1,048,000	17,754	3.A FE
23311V-AK-3	DCP MIDSTREAM OPERATING LP SENIOR CORP_B		03/10/2022	GOLDMAN SACHS & CO.		972,020	1,048,000	10,880	3.A FE
23345M-AB-3	DT MIDSTREAM INC SENIOR CORP_BND 144A		01/24/2022	BANC OF AMERICA SECURITIES LLC		997,500	1,000,000	4,983	3.A FE
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLECMO2		03/25/2022	CREDIT SUISSE FIRST BOSTON COR		1,997,377	2,000,000	7,167	1.A FE
25277L-AF-3	DIAMOND SPORTS GROUP LLC SECURED CORP BN		03/02/2022	TAX FREE EXCHANGE		59,450	145,000	368	5.C FE
25461L-AA-0	DIRECTV FINANCING LLC SECURED CORP_BND 1		01/10/2022	RBC DOMINION SECURITIES INC.		507,500	500,000	13,056	3.B FE
25470X-BE-4	DISH DBS CORP SECURED CORP_BND 144A 5.		01/28/2022	JEFFRIES & CO. INC.		487,500	500,000	4,740	4.A FE
25470X-BF-1	DISH DBS CORP SENIOR CORP_BND 144A 5.7		01/25/2022	CITIGROUP GLOBAL MKT INC		485,435	500,000	4,872	4.A FE
26884L-AN-9	EQT CORP SENIOR CORP_BND 144A 3.625% 0		03/11/2022	CREDIT SUISSE FIRST BOSTON COR		915,338	951,000	11,491	2.C FE
28035Q-AA-0	EDGEWELL PERSONAL CARE CO SENIOR CORP_BN		03/10/2022	MERRILL LYNCH PIERCE FNNR & SM		639,102	637,000	10,024	3.C FE
28470R-AH-5	CAESARS ENTERTAINMENT INC SECURED CORP_B		01/21/2022	CREDIT SUISSE FIRST BOSTON COR		520,000	500,000	2,083	4.B FE
28618M-AA-4	ELEMENT SOLUTIONS INC SENIOR CORP_BND 14		02/09/2022	VARIOUS		1,633,425	1,662,000	25,112	4.A FE
29082K-AA-3	EMBECTA CORP SECURED CORP BND 144A 5.0		01/27/2022	MORGAN STANLEY & CO. INC		625,000	625,000	0	4.A FE
29260F-AE-0	ENDEAVORENERGYRESOURCESLP SENIOR CORP_BN		02/09/2022	JEFFRIES & CO. INC.		516,250	500,000	878	3.B FE
29272W-AF-6	ENERGIZER HOLDINGS INC SENIOR CORP BND 1		03/03/2022	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0	4.B FE
29375J-AB-0	ENTERPRISE FLEET FINANCING LLC ABS -1-A2		03/23/2022	MUFG SECURITIES AMERICAS INC		2,697,576	2,698,000	0	1.A FE
30225V-AH-0	EXTRA SPACE STORAGE LP SENIOR CORP BND		03/22/2022	BANK OF AMERICA		2,227,436	2,230,000	0	2.B FE
303075-AA-3	FACTSET RESEARCH SYSTEMS INC SENIOR CORP		02/15/2022	MERRILL LYNCH PIERCE FNNR & SM		4,542,220	4,550,000	0	2.C FE
31556T-AA-7	FERTITTA ENTERTAINMENT LLC NE SECURED C		01/12/2022	JEFFRIES & CO. INC.		8,000,000	8,000,000	0	4.B FE
31573C-AA-3	ELLINGTONFINANCIALMORTGAGET WHOLE CMO 2-		01/14/2022	NOMURA SECURITIES INTL. INC.		999,983	1,000,000	1,226	1.A FE
343498-AC-5	FLOWERS FOODS INC SENIOR CORP_BND 2.40		01/12/2022	AMHERST PIERPONT SECUI		1,552,816	1,600,000	12,693	2.B FE
345370-DA-5	FORDMOTORCOMPANY SENIOR CORP_BND 3.250		01/11/2022	VARIOUS		3,989,680	4,000,000	21,938	3.A FE
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		01/10/2022	CITIGROUP GLOBAL MKT INC		989,080	1,000,000	11,761	3.A FE
345397-B9-3	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		01/06/2022	GOLDMAN SACHS & CO.		1,990,000	2,000,000	0	3.A FE
34960P-AD-3	FORTRESS TRANSPORTATION AND IN SENIOR CO		01/13/2022	MORGAN STANLEY & CO. INC		1,509,375	1,500,000	17,646	3.C FE
35906A-BF-4	FRONTIER COMMUNICATIONS CORP SECURED COR		01/10/2022	CITIGROUP GLOBAL MKT INC		1,019,900	1,000,000	9,861	4.A FE
36168X-AA-7	GCATTRUSTGCAT_22-HX1 WHOLE CMO HX1-A1 14		02/09/2022	BARCLAYS CAPITAL		2,999,981	3,000,000	10,819	1.A FE
36264F-AA-9	GSK CONSUMER HEALTHCARE CAPITA SENIOR CO		03/21/2022	BANK OF AMERICA		7,400,000	7,400,000	0	2.A FE
364760-AP-3	GAP INC SENIOR CORP_BND 144A 3.625% 10		01/11/2022	GOLDMAN SACHS & CO.		481,250	500,000	5,337	3.C FE
374297-D#-3	GETTY REALTY CORP CORP BND 3.450% 02/		02/22/2022	DIRECT		15,000,000	15,000,000	0	2.C FE
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP_BND 4.		02/15/2022	JEFFRIES & CO. INC.		3,256,470	3,000,000	6,000	2.A FE
377320-AA-4	GLATFELTER CORP SENIOR CORP_BND 144A 4		01/24/2022	HSBC SECURITIES INC.		1,008,750	1,000,000	12,007	3.B FE
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU ABS -1GS-		01/24/2022	GOLDMAN SACHS & CO.		174,958	175,000	0	1.F FE
382550-BP-5	GOODYEAR TIRE & RUBBER COMPANY SENIOR CO		01/28/2022	J.P. MORGAN SECURITIES INC		503,750	500,000	1,167	3.C FE
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONA SENIOR CO		01/28/2022	J.P. MORGAN SECURITIES INC		957,500	1,000,000	14,583	3.B FE
39809P-AA-3	GREYSTONE COMMERCIAL REAL ESTA SENIOR SE		01/14/2022	J.P. MORGAN SECURITIES INC		896,625	900,000	28	1.A FE
398905-AN-9	GROUP 1 AUTOMOTIVE INC SENIOR CORP_BND 1		01/07/2022	J.P. MORGAN SECURITIES INC		1,987,500	2,000,000	32,444	3.B FE
404119-CE-7	HCA INC SECURED CORP BND 144A 3.375% 0		03/02/2022	CITIGROUP GLOBAL MARKE		3,978,200	4,000,000	0	2.C FE
40434L-AF-2	HP INC SENIORCORPBND 1.450% 06/17/26		02/17/2022	CITIGROUP GLOBAL MKT INC		3,804,320	4,000,000	10,472	2.B FE
42280#-AK-5	HEICO HOLDINGS INC SENIOR CORP BND 3.1		01/20/2022	DIRECT		6,800,000	6,800,000	0	2.C Z
42806M-AC-3	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A		02/24/2022	BNP PARIBAS		1,008,492	1,050,000	179	2.B FE
42806M-AG-4	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A		02/22/2022	DEUTSCHE BANK AG		262,883	275,000	558	2.B FE
428357-AA-5	HI-FI MUSIC IP ISSUER II LP HI ABS -1A-A		02/04/2022	CREDIT SUISSE FIRST BOSTON COR		1,000,979	1,001,000	0	1.F FE
432833-AJ-0	HILTON DOMESTIC OPERATING COMP SENIOR CO		03/17/2022	MERRILL LYNCH PIERCE FNNR & SM		446,985	473,000	6,898	3.B 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
432833-AL-5	HILTON DOMESTIC OPERATING COMP SENIOR CO		01/10/2022	CITIGROUP GLOBAL MKT INC		1,126,406	1,125,000	8,875	3.B FE
44267D-AF-4	HOWARD HUGHES CORP SENIOR CORP_BND 144A		01/10/2022	J.P. MORGAN SECURITIES INC		499,375	500,000	9,783	3.C FE
44914@-AE-1	HYPERTHERMINC 3.610% 12/30/36		01/26/2022	DIRECT		6,368,979	6,368,979	0	2.C Z
45258L-AA-5	IMOLA MERGER CORP SECURED CORP_BND 144A		03/16/2022	VARIOUS		1,770,428	1,788,000	18,132	3.C FE
45276P-AA-4	IMPERIALFUNDMORTGAGETRUSTI WHOLE CMO NQM		03/10/2022	BARCLAYS CAPITAL		1,999,995	2,000,000	2,627	1.A FE
45688C-AB-3	INGEVITYCORP SENIOR CORP_BND 144A 3.87		03/16/2022	J.P. MORGAN SECURITIES INC		1,453,670	1,537,000	15,561	3.C FE
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES SENIOR CO		01/31/2022	JEFFRIES & CO. INC.		2,342,880	2,400,000	33,975	2.B FE
46188B-AD-4	INVITATION HOMES OPERATING PAR SENIOR CO		03/25/2022	MERRILL LYNCH PIERCE FNNR & SM		2,832,588	2,840,000	0	2.C FE
46266T-AA-6	IQVIA INC SENIOR CORP_BND 144A 5.000%		03/11/2022	CREDIT SUISSE FIRST BOSTON COR		1,005,000	1,000,000	16,667	3.C FE
46592N-AN-6	JPMMT_21-7 WHOLE CMO 21-7-A6 144A 2.50		02/28/2022	MORGAN STANLEY & CO. INC		490,138	495,479	34	1.A
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO		02/24/2022	J.P. MORGAN SECURITIES INC		883,645	900,000	2,194	1.A FE
46654W-AQ-4	JPMORGANMORTGAGETRUSTJPMMT WHOLE CMO 22-		01/26/2022	J.P. MORGAN SECURITIES INC		2,001,542	2,000,000	4,167	1.A FE
46654W-BT-7	JPMORGANMORTGAGETRUSTJPMMT WHOLE CMO 2-1		01/26/2022	J.P. MORGAN SECURITIES INC		1,966,875	2,000,000	4,167	1.B FE
46655D-BZ-4	JPMORGANMORTGAGETRUSTJPMMT WHOLE CMO 2-2		02/24/2022	J.P. MORGAN SECURITIES INC		1,706,213	1,730,000	3,893	1.B FE
48253Y-BJ-6	KKRFINANCIALCLOLTDKKR_19-2 ABS 7A-DR 144		01/25/2022	BANK OF AMERICA		2,900,000	2,900,000	0	2.C FE
48255B-AA-4	KKR GROUP FINANCE CO X LLC SENIOR CORP_B		03/14/2022	VARIOUS		8,514,629	9,700,000	65,957	1.F FE
48275R-AA-5	KREF_21-FL2 LCF SENIOR_CMBS _21-FL2 144A		03/01/2022	WELLS FARGO SECURITIES		1,485,000	1,500,000	694	1.A FE
49446R-AZ-2	KIMCO REALTY CORPORATION SENIOR CORP BND		02/15/2022	CITIGROUP GLOBAL MARKE		6,624,489	6,680,000	0	2.A FE
50168Q-AC-9	LABL INC SECURED CORP BND 144A 5.875%		01/11/2022	J.P. MORGAN SECURITIES INC		890,313	875,000	10,567	4.C FE
50171*-AA-6	LA GATEWAY PARTNERS LLC SECURED CORP_BND		03/31/2022	RBC DOMINION SECURITIES INC.		7,978,900	7,978,900	0	1.G FE
50172L-AA-8	LAQ_22-LAQ SENIOR CMBS LAQ-A 144A 1.98		03/14/2022	DEUTSCHE BANK AG		998,750	1,000,000	0	1.A FE
50172L-AG-5	LAQ_22-LAQ SUB CMBS LAQ-B 144A 2.484%		03/14/2022	DEUTSCHE BANK AG		3,495,625	3,500,000	0	1.D FE
513272-AD-6	LAMB WESTON HOLDINGS INC SENIOR CORP_BND		03/10/2022	GOLDMAN SACHS & CO.		1,872,500	2,000,000	29,104	3.C FE
52736R-BJ-0	LEVI STRAUSS & CO SENIOR CORP BND 144A		03/10/2022	JEFFRIES & CO. INC.		948,600	1,020,000	1,289	3.A FE
53219L-AS-8	LIFEPOINT HEALTH INC SENIOR CORP_BND 144		01/10/2022	J.P. MORGAN SECURITIES INC		1,002,500	1,000,000	17,865	4.B FE
53523L-AA-8	LINDBLADEXPEDITIONSLLC SECURED CORP BND		01/21/2022	CITIGROUP GLOBAL MKT INC		225,000	225,000	0	4.C FE
548661-EJ-2	LOWES COMPANIES INC SENIOR CORP BND 4.		03/22/2022	MERRILL LYNCH PIERCE FNNR & SM		1,553,943	1,555,000	0	2.A FE
552676-AT-5	MDC HOLDINGS INC SENIOR CORP BND 3.850		02/08/2022	DEUTSCHE BANK AG		13,927,192	13,639,000	36,465	2.C FE
55283T-AA-6	MF1 MULTIFAMILY HOUSING MORTGA SENIOR SE		02/16/2022	VARIOUS		5,366,797	5,400,000	1,446	1.A FE
55284A-AC-2	MF1 MULTIFAMILY HOUSING MORTGA ABS_ABS _		01/18/2022	CREDIT SUISSE FIRST BOSTON COR		3,487,969	3,500,000	303	1.A FE
55284J-AA-7	MF1MULTIFAMILYHOUSINGMORTGA SENIOR CMBS		01/07/2022	CREDIT SUISSE FIRST BOSTON COR		2,865,000	2,865,000	0	1.A FE
55284J-AC-3	MF1MULTIFAMILYHOUSINGMORTGA SENIOR CMBS		01/07/2022	CREDIT SUISSE FIRST BOSTON COR		4,200,000	4,200,000	0	1.A FE
552953-CF-6	MGMRESORTSINTERNATIONAL SENIOR CORP_BND		01/28/2022	GOLDMAN SACHS & CO.		516,250	500,000	8,097	4.A FE
55342U-AH-7	MPT OPERATING PARTNERSHIP LP SENIOR CORP		03/16/2022	CITIGROUP GLOBAL MKT INC		589,275	582,000	12,368	3.A FE
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP SENIOR CORP		03/16/2022	CITIGROUP GLOBAL MKT INC		1,156,190	1,162,000	7,016	3.A FE
55342U-AM-6	MPT OPERATING PARTNERSHIP LP SENIOR CORP		03/15/2022	VARIOUS		939,532	990,000	6,220	3.A FE
55819P-AU-3	MADISONPARKFUNDINGLTDMDPK_ ABS 6A-C1R 14		02/25/2022	BANK OF AMERICA		2,000,000	2,000,000	0	1.E FE
55953W-AC-4	MAGNETITECLOLTDMAGNE_22-32A ABS NE_32-B		03/07/2022	MORGAN STANLEY & CO. INC		500,000	500,000	0	1.C FE
55953W-AE-0	MAGNE_22-32A ABS 2-32A-C 144A 0.000% 0		03/07/2022	MORGAN STANLEY & CO. INC		250,000	250,000	0	1.F FE
57109K-AB-1	MARLETTEFUNDINGTRUSTMFT_22- ABS 2-1-B 14		02/09/2022	GOLDMAN SACHS & CO.		20,296,128	20,500,000	0	1.D FE
58502B-AE-6	MEDNAX INC SENIOR CORP BND 144A 5.375%		02/02/2022	MERRILL LYNCH PIERCE FNNR & SM		1,480,000	1,480,000	0	4.A FE
58601V-AC-6	MEMORIAL HEALTH SERVICES SENIOR CORP_BND		03/08/2022	GOLDMAN SACHS & CO.		4,663,495	4,820,000	59,535	1.D FE
59567L-AA-2	MIDCAP FINANCIAL ISSUER TRUST SENIOR COR		01/28/2022	FLOW TRADERS U.S. INSTITUTIONA		510,000	500,000	8,125	4.A FE
59590A-AA-7	MIDCAP FINANCIAL ISSUER TRUST SENIOR COR		01/19/2022	J.P. MORGAN SECURITIES INC		1,001,250	1,000,000	938	4.A FE
615369-AY-1	MOODYS CORPORATION SENIOR CORP BND 3.7		02/22/2022	J.P. MORGAN SECURITIES INC		4,083,617	4,155,000	0	2.A FE
615394-AM-5	MOOG INC SENIOR CORP_BND 144A 4.250% 1		03/11/2022	VARIOUS		2,754,015	2,811,000	29,653	3.C FE
61747Y-EK-7	MORGAN STANLEY SENIOR CORP BND MTN 2.		01/19/2022	MORGAN STANLEY & CO. INC		5,000,000	5,000,000	0	1.F FE
61946Q-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIORABS2		03/10/2022	RBC DOMINION SECURITIES INC.		256,167	266,000	0	1.D FE
624758-AF-5	MUELLER WATER PRODUCTS INC SENIOR CORP_B		01/18/2022	J.P. MORGAN SECURITIES INC		1,992,500	2,000,000	7,778	3.B FE
62475W-AC-9	MTNCOMMERCIALMORTGAGETRUST SUB CMBS PFL-		03/08/2022	VARIOUS		7,462,487	7,500,000	0	1.D FE
62482B-AA-0	MOZART DEBT MERGER SUB INC SECURED CORP_		01/10/2022	MERRILL LYNCH PIERCE FNNR & SM		614,563	625,000	5,853	4.A FE
62482B-AB-8	MOZART DEBT MERGER SUB INC SENIOR CORP_B		01/12/2022	GOLDMAN SACHS & CO.		377,325	375,000	4,867	4.C FE
62886H-BE-0	NCL CORPORATION LTD SECURED CORP BND 144		02/10/2022	J.P. MORGAN SECURITIES INC		700,000	700,000	0	4.A FE
63743H-FC-1	NATIONAL RURAL UTILITIES COOPE SENIORCOR		02/17/2022	DEUTSCHE BANK AG		3,966,360	4,000,000	3,125	1.F FE
63902H-BF-5	NATURE CONSERVANCY CORP BND 3.957% 03		02/24/2022	LOOP CAPITAL MARKETS		5,345,000	5,345,000	0	1.C FE
64083Y-AA-9	NESCO HOLDINGS II INC SECURED CORP_BND 1		01/19/2022	BARCLAYS CAPITAL		1,017,500	1,000,000	14,667	4.C FE
64132Y-AW-2	NEUBERGER BERMAN CLO LTD NEUB ABS 4-R-DR		02/08/2022	BNP PARIBAS		5,000,000	5,000,000	0	2.C 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 Admini-strative Symbol
644393-AB-6	NEW FORTRESS ENERGY INC SECURED CORP_BND		03/01/2022	VARIOUS		727,113	750,000	20,719	3.C FE
64830J-AA-8	NEWRESIDENTIALMORTGAGELOAN WHOLE CMO QM1		01/24/2022	NOMURA SECURITIES INTL. INC.		2,000,000	2,000,000	3,415	1.A FE
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN WHOLE CMO		03/03/2022	MORGAN STANLEY & CO. INC		1,992,484	2,000,000	6,497	1.A FE
65249B-AB-5	NEWS CORP SENIOR CORP BND 144A 5.125%		02/08/2022	CITIGROUP GLOBAL MKT INC		750,000	750,000	0	3.A FE
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR SUBCORPBN		01/04/2022	AMHERST PIERPONT SECUI		1,390,463	1,250,000	12,833	1.C FE
670001-AH-9	NOVELIS CORP SENIOR CORP_BND 144A 3.87		02/10/2022	VARIOUS		457,325	490,000	9,568	4.A FE
670346-AW-5	NUCOR CORPORATION SENIOR CORP BND 3.85		03/02/2022	J.P. MORGAN SECURITIES INC		2,976,903	3,005,000	0	2.A FE
67114V-AA-1	OBXTRUSTOBX_22-NQM1 WHOLE CMO M1-A1 144A		01/18/2022	NOMURA SECURITIES INTL. INC.		1,999,999	2,000,000	2,561	1.A FE
67448D-AL-4	OBXTRUSTOBX_22-NQM2 WHOLE CMO 2-A1A 144A		02/18/2022	BARCLAYS CAPITAL		4,999,950	5,000,000	9,277	1.A FE
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATI SENIORCOR		03/15/2022	CITIGROUP GLOBAL MKT INC		2,255,000	2,000,000	25,861	3.A FE
681639-AA-8	OLYMPUS WATER US HOLDING CORP SENIOR COR		01/10/2022	MERRILL LYNCH PIERCE FNNR & SM		965,000	1,000,000	11,924	4.C FE
682357-AA-6	180 MEDICAL INC SENIOR CORP_BND 144A 3		03/21/2022	VARIOUS		1,387,750	1,450,000	25,650	3.B FE
682691-AB-6	ONEMAIN FINANCE CORP SENIOR CORP_BND 3		01/10/2022	WELLS FARGO SECURITIES		969,050	1,000,000	19,444	3.B FE
68622T-AA-9	ORGANON & CO SECURED CORP_BND 144A 4.1		03/17/2022	VARIOUS		2,043,625	2,100,000	32,645	3.B FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC SENIOR CORP_B		01/19/2022	CITIGROUP GLOBAL MKT INC		503,750	500,000	10,833	4.B FE
69145B-AA-4	OXFORDFINANCEFUNDINGTRUSTO ABS N_22-1A 1		02/08/2022	BARCLAYS CAPITAL		10,000,000	10,000,000	0	1.F FE
69145L-AC-8	OXFORD FINANCE LLC SENIOR CORP BND 144A		01/24/2022	J.P. MORGAN SECURITIES INC		250,000	250,000	0	3.C FE
69336V-AB-7	PGT INNOVATIONS INC SENIOR CORP_BND 144A		03/03/2022	VARIOUS		2,170,938	2,250,000	37,607	4.B FE
69701C-AG-5	PALMERSQUARELOANFUNDINGLTD ABS _22-1-C 1		01/14/2022	CITIGROUP GLOBAL MARKE		2,450,000	2,450,000	0	2.B FE
74112B-AM-7	PRESTIGE BRANDS INC SENIOR CORP_BND 144A		01/13/2022	MORGAN STANLEY & CO. INC		481,250	500,000	5,573	4.B FE
74166N-AA-2	ADT SECURITY CORP SECURED CORP BND 144A		01/28/2022	J.P. MORGAN SECURITIES INC		580,500	600,000	1,300	3.C FE
743315-AY-9	PROGRESSIVE CORPORATION THE SENIOR CORP		03/02/2022	DIRECT		2,723,965	2,725,000	0	1.F FE
743315-BA-0	PROGRESSIVE CORPORATION THE SENIOR CORP		03/02/2022	GOLDMAN SACHS & CO.		1,097,217	1,100,000	0	1.F FE
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GA SECURED C		03/09/2022	MERRILL LYNCH PIERCE FNNR & SM		573,919	575,000	0	1.F FE
74841C-AA-9	ROCKET MORTGAGE LLC SENIOR CORP_BND 144A		01/28/2022	J.P. MORGAN SECURITIES INC		679,688	725,000	10,951	3.A FE
74965L-AA-9	RLJ LODGING TRUST LP SECURED CORP_BND 14		03/11/2022	MERRILL LYNCH PIERCE FNNR & SM		1,136,450	1,190,000	9,173	3.C FE
749685-AY-9	RPM INTERNATIONAL INC SENIOR CORP BND		02/03/2022	VARIOUS		8,024,467	8,050,000	1,229	2.C FE
74980E-AS-7	RR LTD RRAM_19-7A ABS 7A-A2B 144A 2.03		02/02/2022	MIZUHO INTERNATIONAL PLC		7,600,000	7,600,000	0	1.C FE
75281A-BK-4	RANGE RESOURCES CORPORATION SENIOR CORP		01/13/2022	WELLS FARGO SECURITIES		6,000,000	6,000,000	0	4.A FE
75458J-AB-3	RAYBURN COUNTRY SECURITIZATION SECURED C		02/04/2022	JEFFRIES & CO. INC.		2,695,000	2,695,000	0	1.A FE
75818R-AA-2	REEDINSTITUTE/THE SECUREDCORPBND 3.872		02/17/2022	BANK OF AMERICA		13,000,000	13,000,000	0	1.D FE
75907D-AA-5	RMIT_22-1-A SENIORABS22-1144A 3.070% 0		02/16/2022	WELLS FARGO SECURITIES		2,999,473	3,000,000	0	1.C FE
76119L-AB-7	RESIDEO FUNDING INC SENIOR CORP_BND 144A		02/28/2022	VARIOUS		2,225,375	2,300,000	30,478	3.C FE
77289K-AA-3	ROCKCLIFF ENERGY II LLC SENIOR CORP_BND		01/10/2022	MORGAN STANLEY & CO. INC		510,000	500,000	7,486	4.A FE
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD SENIOR CORP		01/12/2022	CREDIT SUISSE FIRST BOSTON COR		1,011,250	1,000,000	15,736	4.B FE
78355H-KT-5	RYDER SYSTEM INC SENIOR CORP BND MTN		02/22/2022	BANK OF AMERICA		3,720,448	3,726,000	0	2.B FE
784033-AE-2	SCFEQUIPMENTLEASINGLLCSCFE SUBABS22-1A14		02/15/2022	BANK OF AMERICA		2,999,021	3,000,000	0	1.C FE
78409V-AY-0	S&P GLOBAL INC CORP BND 144A 4.750% 0		03/02/2022	TAXABLE EXCHANGE		11,274,400	10,000,000	43,542	1.G FE
78410G-AE-4	SBA COMMUNICATIONS CORP SENIOR CORP_BND		01/10/2022	BARCLAYS CAPITAL		948,300	1,000,000	13,976	4.A FE
78410G-AG-9	SBA COMMUNICATIONS CORP CORP BND 3.12		01/28/2022	CITIGROUP GLOBAL MKT INC		327,250	350,000	0	4.A FE
78410G-AG-9	SBA COMMUNICATIONS CORP CORP BND 3.12		01/20/2022	TAX FREE EXCHANGE		2,510,875	2,650,000	38,876	4.A FE
78433L-AE-6	SCERFL_22-A ABS _22-A-A2 2.943% 11/15/		02/08/2022	RBC DOMINION SECURITIES INC.		820,935	821,000	0	1.A FE
784330-AA-3	SGRESIDENTIALMORTGAGETRUST WHOLE CMO -1-		03/02/2022	DIRECT		510,421	510,423	1,481	1.A FE
78442P-GE-0	SLM CORP SENIOR CORP_BND 3.125% 11/02/		03/17/2022	VARIOUS		1,111,833	1,175,000	11,285	3.A FE
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRU ABS 2-A-C		03/08/2022	GOLDMAN SACHS & CO.		282,881	283,000	0	1.G FE
78457J-AG-7	SMRT_22-MINI SUB CMBS MINI-B 1.400% 01		01/21/2022	VARIOUS		8,000,000	8,000,000	0	1.D FE
78457J-AJ-1	SMRT_22-MINI SUB CMBS MINI-C 144A 1.60		01/21/2022	CITIGROUP GLOBAL MARKE		6,000,000	6,000,000	0	1.G FE
78458M-AA-2	SMR_22-IND SUBCMBS22-IND144A 1.951% 02		01/28/2022	BANK OF MONTREAL		10,000,000	10,000,000	0	1.A FE
78471R-AB-2	SRS DISTRIBUTION INC SECURED CORP_BND 14		01/19/2022	BARCLAYS CAPITAL		1,000,000	1,000,000	2,569	4.C FE
78485G-AG-9	SANTANDER RETAIL AUTO LEASE TR SUB SUB_C		03/02/2022	BARCLAYS CAPITAL		926,250	950,000	501	1.A
78646U-A*-0	SAFEHOLD OPERATING PARTNERSHIP SENIOR CO		03/28/2022	DIRECT		10,000,000	10,000,000	0	2.A FE
80286X-AE-4	SANTANDERDRIVEAUTORECEIVABL ABS _21-2-C		02/23/2022	CITIGROUP GLOBAL MARKE		3,509,242	3,560,000	890	1.F FE
808513-BY-0	CHARLESSCHWABCORP SENIOR CORP BND 2.45		03/01/2022	CREDIT SUISSE FIRST BOSTON COR		7,267,143	7,275,000	0	1.F FE
810186-AX-4	SCOTTS MIRACLE-GRO CO/THE SENIOR CORP BN		02/09/2022	TAX FREE EXCHANGE		1,090,573	1,151,000	16,498	4.A FE
81105D-AA-3	SCRIPPS ESCROW II INC SECURED CORP_BND 1		03/24/2022	VARIOUS		2,220,000	2,400,000	17,997	3.B FE
81728U-AB-0	SENSATA TECHNOLOGIES INC SENIOR CORP_BND		03/15/2022	MERRILL LYNCH PIERCE FNNR & SM		891,114	980,000	3,267	3.C FE
833034-AM-3	SNAP-ON INCORPORATED SENIOR CORP_BND 3		02/08/2022	JEFFRIES & CO. INC.		1,058,519	1,100,000	9,378	1.F 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 Admini-strative Symbol
85172F-AN-9	ONEMAIN FINANCE CORP SENIOR CORP_BND 7		03/10/2022	MERRILL LYNCH PIERCE FNNR & SM		803,957	764,000	27,066	3.B FE
85207U-AK-1	SPRINT CORP SENIOR CORP_BND 7.625% 03/		03/14/2022	CITIGROUP GLOBAL MKT INC		3,355,000	3,050,000	9,690	3.A FE
852234-AL-7	BLOCK INC SENIOR CORP BND 144A 2.750%		03/10/2022	CITIGROUP GLOBAL MKT INC		965,634	1,020,000	8,025	3.B FE
852234-AM-5	BLOCK INC SENIOR CORP_BND 144A 3.500%		03/16/2022	VARIOUS		1,792,093	1,912,000	15,078	3.B FE
853496-AD-9	STANDARD INDUSTRIES INC SENIOR CORP_BND		03/16/2022	J.P. MORGAN SECURITIES INC		513,790	538,000	4,472	3.B FE
853496-AG-2	STANDARD INDUSTRIES INC SENIOR CORP_BND		03/10/2022	CREDIT SUISSE FIRST BOSTON COR		1,676,960	1,784,000	12,792	3.B FE
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP_B		03/31/2022	AMHERST PIERPONT SECUI		796,323	683,000	12,790	1.G FE
854502-AN-1	STANLEY BLACK & DECKER INC SENIOR CORP_B		02/08/2022	CITIGROUP GLOBAL MKT INC		1,311,150	1,500,000	9,740	1.G FE
85521D-AE-2	STAR TRUST STAR_21-SFR1 SUB SENIOR_CMBS		03/15/2022	CITIGROUP GLOBAL MKT INC		505,050	520,000	0	1.C FE
855244-BC-2	STARBUCKS CORPORATION SENIOR CORP BND		02/09/2022	MORGAN STANLEY & CO. INC		4,281,892	4,290,000	0	2.A FE
85571B-AY-1	STARWOOD PROPERTY TRUST INC SENIOR CORP		01/10/2022	J.P. MORGAN SECURITIES INC		6,000,000	6,000,000	0	3.C FE
85573T-AA-2	STARWOODMORTGAGERESIDENTIAL WHOLECMO22-1		01/26/2022	CREDIT SUISSE FIRST BOSTON COR		2,999,950	3,000,000	5,506	1.A FE
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL WHOLE CMO		03/04/2022	CREDIT SUISSE FIRST BOSTON COR		2,999,293	3,000,000	9,626	1.A FE
857691-AG-4	STATION CASINOS LLC SENIOR CORP BND 144A		01/11/2022	DEUTSCHE BANK AG		1,000,000	1,000,000	18,500	4.C FE
865592-AE-9	BCMS_22-BVUE SUB CMBS -BVUE-B 144A 2.8		01/12/2022	BARCLAYS CAPITAL		2,544,230	2,500,000	5,146	1.D FE
865592-AG-4	BCMS_22-BVUE SUB CMBS 22-BVUE 144A 2.8		01/12/2022	BARCLAYS CAPITAL		6,082,662	6,072,000	12,498	1.G FE
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIORABS		02/16/2022	CREDIT SUISSE FIRST BOSTON COR		572,003	581,000	0	1.D FE
87166B-AA-0	SYNEOS HEALTH INC SENIOR CORP_BND 144A		01/13/2022	CREDIT SUISSE FIRST BOSTON COR		977,500	1,000,000	302	4.B FE
87167G-BC-3	SYMPHONY CLO LTD SYMP_20-22A ABS -22A C		02/09/2022	J.P. MORGAN SECURITIES INC		1,000,700	1,000,000	1,594	1.F FE
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-1 WHOLE CMO		02/02/2022	MORGAN STANLEY & CO. INC		3,991,205	4,000,000	10,594	1.A FE
87277J-AA-9	TPGREALESTATEFINANCETRTX_2 SENIOR CMBS -		02/08/2022	WELLS FARGO SECURITIES		2,000,000	2,000,000	0	1.A FE
87612B-BU-5	TARGA RESOURCES PARTNERS LP SENIOR CORP		02/04/2022	VARIOUS		865,650	870,000	1,837	2.C FE
87612E-BM-7	TARGET CORPORATION SENIOR CORP BND 1.9		02/02/2022	J.P. MORGAN SECURITIES INC		7,515,600	7,500,000	4,063	1.F FE
88104L-AE-3	TERRAFORM POWER OPERATING LLC SENIOR COR		01/10/2022	BANC OF AMERICA SECURITIES LLC		1,722,250	1,660,000	37,350	3.C FE
88161F-AD-8	TESLA AUTO LEASE TRUST TESLA_2 ABS_ABS _		03/15/2022	CITIGROUP GLOBAL MARKE		2,035,031	2,100,000	1,040	1.A FE
88947E-AU-4	TOLL BROTHERS FINANCE CORP SENIOR CORP B		02/10/2022	DEUTSCHE BANK AG		9,188,910	9,000,000	97,850	2.C FE
89055F-AC-7	TOPBUILD CORP SENIOR CORP_BND 144A 4.1		03/10/2022	CITIGROUP GLOBAL MKT INC		1,408,125	1,500,000	25,781	3.B FE
89681L-AA-0	TRITON CONTAINER INTERNATIONAL SENIOR CO		01/11/2022	CITIGROUP GLOBAL MARKE		6,364,440	6,390,000	0	2.C FE
90138F-AC-6	TWILIO INC SENIOR CORP_BND 3.625% 03/1		03/16/2022	JEFFRIES & CO. INC.		339,332	363,000	110	3.C FE
902104-AC-2	II-VI INCORPORATED SENIOR CORP_BND 144A		01/10/2022	CREDIT SUISSE FIRST BOSTON COR		1,522,500	1,500,000	6,667	4.B FE
90290M-AE-1	US FOODS INC SENIOR CORP_BND 144A 4.62		01/10/2022	BARCLAYS CAPITAL		1,004,500	1,000,000	6,424	4.C FE
90367U-AA-9	US ACUTE CARE SOLUTIONS LLC SECURED CORP		02/11/2022	TAX FREE EXCHANGE		1,496,250	1,500,000	42,500	4.C FE
90367U-AC-5	US ACUTE CARE SOLUTIONS LLC SECURED CORP		01/19/2022	BARCLAYS CAPITAL		1,522,500	1,500,000	39,844	4.C FE
90932L-AG-2	UNITED AIRLINES INC SECURED CORP_BND 144		01/28/2022	GOLDMAN SACHS & CO.		624,219	625,000	8,051	3.B FE
911365-BP-8	UNITED RENTALS NORTH AMERICA SENIOR COR		01/24/2022	MORGAN STANLEY & CO. INC		1,688,750	1,750,000	2,005	3.B FE
914453-AA-3	UNIVERSITYOFMIAMI CORP BND 4.063% 04/		03/31/2022	BARCLAYS CAPITAL		2,295,000	2,295,000	0	1.G FE
914906-AV-4	UNIVISION COMMUNICATIONS INC SECURED COR		01/20/2022	MORGAN STANLEY & CO. INC		501,950	500,000	5,188	4.A FE
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO WHOLE CMO		02/14/2022	CITIGROUP GLOBAL MKT INC		703,483	708,334	2,926	1.A FE
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS SECURED CO		03/10/2022	VARIOUS		2,754,500	2,800,000	8,740	3.C FE
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS SECURED CO		03/10/2022	CITIGROUP GLOBAL MKT INC		2,651,325	2,668,000	8,866	3.C FE
92538W-AA-5	VERUS SECURITIZATION TRUST VER WHOLE CMO		02/04/2022	DIRECT		2,499,972	2,500,000	6,982	1.A FE
925550-AF-2	VIAVI SOLUTIONS INC SENIOR CORP_BND 144A		03/10/2022	WELLS FARGO SECURITIES		1,143,953	1,201,000	20,642	3.B FE
92564R-AA-3	VICI PROPERTIES LP SENIOR CORP_BND 144A		03/22/2022	J.P. MORGAN SECURITIES INC		1,492,500	1,500,000	20,010	3.B FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC SENIOR COR		03/10/2022	CREDIT SUISSE FIRST BOSTON COR		1,502,243	1,529,000	9,344	3.B FE
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC SENIOR COR		03/10/2022	MORGAN STANLEY & CO. INC		995,600	1,048,000	16,939	3.B FE
92918B-AU-7	VOYACLOLTDVOYA_19-4A ABS -4A-CR 144A 2		03/03/2022	DIRECT		998,250	1,000,000	5,573	1.F FE
92933B-AQ-7	WMG ACQUISITION CORP SECURED CORP_BND 14		03/15/2022	JEFFRIES & CO. INC.		1,413,750	1,500,000	10,010	3.C FE
92933B-AT-1	WMG ACQUISITION CORP SENIOR CORP_BND 144		01/10/2022	GOLDMAN SACHS & CO.		979,980	1,000,000	5,000	3.C FE
93401*-AC-4	WARBURG PINCUS LLC SENIOR CORP_BND 2.8		01/01/2022	DIRECT		7,000,000	7,000,000	0	1.D PL
940663-AC-1	WASHINGTONUNIVOFSTLOUIS CORP BND 3.52		03/31/2022	MORGAN STANLEY & CO. INC		5,000,000	5,000,000	0	1.B FE
95040Q-AR-5	WELLTOWER INC SENIOR CORP BND 3.850% 0		03/29/2022	WELLS FARGO SECURITIES		1,689,121	1,690,000	0	2.A FE
98138H-AJ-0	WORKDAY INC SENIOR CORP BND 3.800% 04/		03/30/2022	MORGAN STANLEY & CO. INC		1,931,169	1,935,000	0	2.B FE
98262P-AA-9	WW INTERNATIONAL INC SECURED CORP_BND 14		02/01/2022	JANE STREET CAPITAL		446,615	500,000	6,750	4.C FE
98310W-AQ-1	TRAVEL + LEISURE CO SECURED CORP_BND 144		01/12/2022	GOLDMAN SACHS & CO.		1,013,750	1,000,000	17,087	3.C FE
98310W-AS-7	TRAVEL + LEISURE CO SECURED CORP_BND 144		01/28/2022	SUMRIDGE PARTNERS, LLC		456,344	425,000	78	3.C FE
98313G-AX-3	WYNN LAS VEGAS LLC SENIOR CORP_BND 144A		01/10/2022	DEUTSCHE BANK AG		683,438	675,000	5,611	4.B FE
988498-AL-5	YUM!BRANDSINC. SENIOR CORP_BND 144A 4.		03/15/2022	JEFFRIES & CO. INC.		478,975	490,000	4,008	3.C 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 Admini-strative Symbol
988498-AP-6	YUM!BRANDSINC. SENIOR CORP_BND 4.625%		03/15/2022	VARIOUS		1,496,088	1,490,000	23,426	3.C FE
988498-AR-2	YUM!BRANDSINC. SENIOR CORP BND 5.375%		03/24/2022	VARIOUS		3,375,000	3,375,000	0	3.C FE
98885N-AA-1	ZAISMATRIXCDOIZAIS_22-18A ABS 8A-A1A 144		01/20/2022	JEFFRIES & CO. INC.		2,400,000	2,400,000	0	1.A FE
98980B-AA-1	ZIPRECRUITER INC SENIOR CORP BND 144A		03/30/2022	GOLDMAN SACHS & CO.		611,719	625,000	6,858	3.C FE
000000-00-0	WARBURG PINCUS LLC CORP_BND 2.870% 09/		01/01/2022	DIRECT		(7,000,000)	(7,000,000)	0	1.D FE
000000-00-0	AMERCO CORP BND 2.550% 01/27/30		01/27/2022	DIRECT		10,000,000	10,000,000	0	2.B PL
000000-00-0	DIAMOND SPORTS GROUP LLC CORP BND 9.0		03/02/2022	CREDIT SUISSE FIRST BOSTON COR		35,717	35,717	0	5.C FE
000000-00-0	CHURCHILL DOWNS INCORPORATED CORP BND 1		03/30/2022	J.P. MORGAN SECURITIES INC		525,000	525,000	0	3.C Z
000000-00-0	GLOBAL INFRASTRUCTURE DEBT FUN CORP_BND		02/16/2022	DIRECT		6,043,179	6,043,179	0	2.B FE
000000-00-0	SUMMARY ADJUSTMENT		03/31/2022	VARIOUS		(21)	0	0	2.B Z
06367W-HH-9	BANK OF MONTREAL SENIORCORPBND 3.300%	A	03/15/2022	BANK OF AMERICA		5,055,300	5,000,000	19,250	1.F FE
06368D-H7-2	BANK OF MONTREAL SUB CORP BND 3.088% 0	A	01/05/2022	VARIOUS		18,000,000	18,000,000	0	2.A FE
06368F-AG-4	BANK OF MONTREAL SENIOR CORP BND MTN	A	03/03/2022	DIRECT		4,996,500	5,000,000	0	1.F FE
06368F-AJ-8	BANK OF MONTREAL SENIOR CORP BND MTN	A	03/03/2022	DIRECT		4,989,550	5,000,000	0	1.F FE
06417X-AE-1	BANK OF NOVA SCOTIA SENIOR CORP BND MTN	A	01/03/2022	SCOTIA CAPITAL		17,958,420	18,000,000	0	1.F FE
071734-AP-2	BAUSCH HEALTH COMPANIES INC SECURED CORP	A	01/27/2022	BARCLAYS CAPITAL		3,000,000	3,000,000	0	3.B FE
0778FP-AJ-8	BELL CANADA INC SENIOR CORP BND 3.650%	A	02/08/2022	RBC DOMINION SECURITIES INC.		18,594,457	18,755,000	0	2.A FE
11271L-AC-6	BROOKFIELD FINANCE INC SENIOR CORP BND	A	02/02/2022	CITIGROUP GLOBAL MARKE		10,713,400	10,000,000	9,750	1.G FE
45827M-AA-5	INTELLIGENTPACKAGINGLIMITED SECURED CORP	A	01/11/2022	MORGAN STANLEY & CO. INC		2,057,500	2,000,000	39,333	4.C FE
68245X-AH-2	1011778 BC UNLIMITED LIABILITY SECURED C	A	03/17/2022	VARIOUS		1,339,055	1,405,000	720	3.B FE
775109-CD-1	ROGERS COMMUNICATIONS INC SENIOR CORP BN	A	03/07/2022	MERRILL LYNCH PIERCE FNNR & SM		4,945,850	5,000,000	0	2.A FE
86304T-AA-6	STRATHCONA RESOURCES LTD SENIOR CORP_BND	A	01/10/2022	RBC DOMINION SECURITIES INC.		857,500	875,000	28,741	4.A FE
87971M-BW-2	TELUS CORPORATION SENIOR CORP BND 3.40	A	02/23/2022	TD SECURITIES (USA)		14,956,950	15,000,000	0	2.A FE
C6802B-AA-0	OILERSENTERTAINMENTGROUPCAN SECURED CORP		02/24/2022	J.P. MORGAN SECURITIES INC		12,270,415	12,270,415	0	2.B PL
C8665*-AM-8	TFORCE HOLDINGS INC SENIOR CORP BND 3.	A	03/23/2022	DIRECT		15,000,000	15,000,000	0	2.C FE
00038K-AN-1	ABBSL_1R ABS _1R-AAR 144A 1.535% 01/15	D	01/14/2022	MORGAN STANLEY & CO. INC		2,000,000	2,000,000	0	1.A FE
00120D-AC-0	AGLCL01LTDAGL_22-17 ABS 2-17A 144A 2.0	D	01/24/2022	CREDIT SUISSE FIRST BOSTON COR		4,100,000	4,100,000	0	1.C FE
00217G-AA-1	APTIV PLC SENIOR CORP BND 2.396% 02/18	D	02/17/2022	VARIOUS		9,000,480	9,000,000	1,065	2.B FE
00253X-AB-7	AADVANTAGE LOYALTY IP LTD SECURED CORP_B	D	01/10/2022	GOLDMAN SACHS & CO.		1,058,750	1,000,000	13,097	3.B FE
00900L-AU-8	AIMCO AIMCO_15-AA ABS AA -DR2 144A 3.2	D	02/25/2022	MUFG SECURITIES AMERICAS INC		4,944,050	5,000,000	19,199	2.C FE
013304-AA-8	ALBION FINANCING 1 SARL SECURED CORP_BND	D	01/19/2022	BARCLAYS CAPITAL		1,007,500	1,000,000	15,142	3.C FE
03766H-AE-0	APIDOSCLOAPID_22-39A ABS 39A-B1 144A 2	D	02/25/2022	SOCIETE GENERALE		1,000,000	1,000,000	0	1.C FE
03766H-AJ-9	APIDOSCLOAPID_22-39A ABS -39A-C 144A 2	D	02/25/2022	SOCIETE GENERALE		500,000	500,000	0	1.F FE
04002V-AC-5	AREITLTDAREIT_22-CRE6 SENIOR CMBS CRE6-A	D	01/14/2022	MORGAN STANLEY & CO. INC		8,500,000	8,500,000	0	1.A FE
04019H-AE-3	ARESLXIVCLOLTDARES_22-64 ABS 64A-B1 144A	D	03/25/2022	BARCLAYS CAPITAL		3,650,000	3,650,000	0	1.C Z
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTR SENIOR CO	D	01/07/2022	BARCLAYS CAPITAL		2,005,000	2,000,000	5,958	3.A FE
04965F-AJ-0	ATRIUM CDO CORP ATRM_18-15A ABS -15A-C 1	D	01/11/2022	DEUTSCHE BANK AG		3,506,125	3,500,000	18,075	1.F FE
05578A-AV-0	BPCE SA SRPCORPBND144A 1.625% 01/14/25	D	02/17/2022	JANE STREET CAPITAL		3,926,200	4,000,000	6,861	1.E FE
055983-AA-8	BSPRT_22-FL8 ABS 2-FL8-A 144A 1.550% 0	D	01/28/2022	BARCLAYS CAPITAL		8,500,000	8,500,000	0	1.A FE
055983-AC-4	BSPRT_22-FL8 MEZZANINSENIORCMBS22-FL814	D	01/28/2022	BARCLAYS CAPITAL		8,000,000	8,000,000	0	1.A FE
05682G-AJ-7	BAINCAPITALCREDITCLOBCC_22 ABS -2A-C 144	D	03/11/2022	MERRILL LYNCH PIERCE FNNR & SM		2,000,000	2,000,000	0	1.F Z
08182D-AE-4	BENEFITSTREETPARTNERSCLOLT MEZZANIN ABS_	D	02/25/2022	BANK OF AMERICA		615,524	623,000	1,422	1.C FE
08182D-AJ-3	BENEFITSTREETPARTNERSCLOLT MEZZANIN ABS_	D	01/24/2022	MUFG SECURITIES AMERICAS INC		1,003,450	1,000,000	684	2.C FE
09077C-AJ-1	BIRCHGROVECLOLTDBGCLO_22-4 ABS 22-4A-D 1	D	03/16/2022	J.P. MORGAN SECURITIES INC		1,959,200	2,000,000	0	2.C FE
12481X-AU-4	CBAM_18-6A ABS 6R-B2R 144A 2.341% 01/1	D	01/07/2022	NATIXIS SA		6,002,100	6,000,000	32,615	1.C FE
12567M-AE-1	CIFCFUNDINGLTDCIFC_22-2 MEZZANINABS22-21	D	02/18/2022	RBC DOMINION SECURITIES INC.		1,000,000	1,000,000	0	1.C FE
12567M-AG-6	CIFCFUNDINGLTDCIFC_22-2 MEZZANINABS22-21	D	02/18/2022	RBC DOMINION SECURITIES INC.		1,000,000	1,000,000	0	1.F FE
12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A MEZZANINABS2	D	01/27/2022	BARCLAYS CAPITAL		5,000,000	5,000,000	0	1.C FE
12570L-AG-3	CIFC FUNDING LTD CIFC_22-1A ABS _22-1A 1	D	01/27/2022	BARCLAYS CAPITAL		500,000	500,000	0	2.C FE
13877J-AC-5	CANYON CAPITAL CLO LTD CANYC_2 ABS 22-1A	D	02/02/2022	MERRILL LYNCH PIERCE FNNR & SM		3,500,000	3,500,000	0	1.C FE
15118J-AA-3	CELLNEX FINANCE COMPANY SA SENIORCORPBND	D	03/15/2022	BARCLAYS CAPITAL		2,919,600	3,600,000	27,125	3.A FE
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH SECURED CO	D	01/11/2022	CREDIT SUISSE FIRST BOSTON COR		1,012,500	1,000,000	27,194	4.B FE
225313-AP-0	CREDIT AGRICOLE SA SUB CORP BND 144A MTN	D	01/04/2022	CALYON SECURITIES INC		1,935,000	1,935,000	0	2.C FE
26244K-AQ-9	DRYDEN SENIOR LOAN FUND DRSLF ABS -41A-B	D	03/16/2022	J.P. MORGAN SECURITIES INC		1,789,125	1,835,000	4,629	1.C FE
26248A-AG-9	DRYDENSENIORLOANFUNDDRSLF_ ABS _22-98A 1	D	02/03/2022	GOLDMAN SACHS & CO.		9,000,000	9,000,000	0	1.F FE
29002U-AA-8	ELM16_22-3A ABS 22-3A-A 144A 0.000% 04	D	03/16/2022	J.P. MORGAN SECURITIES INC		4,000,000	4,000,000	0	1.A FE
29002U-AC-4	ELM16_22-3A ABS 22-3A-B 144A 0.000% 04	D	03/16/2022	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000	0	1.C 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 Admini-strative Symbol
29002U-AE-0	ELM16_22-3A ABS 22-3A-C 144A 0.000% 04	D	03/16/2022	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000	0	1.E FE
36168V-AA-1	GCATTRUSTGCAT_22-NQM1 WHOLE CMO M1-A1A 1	C	03/09/2022	CREDIT SUISSE FIRST BOSTON COR		1,891,983	1,892,000	6,624	1.A FE
38137M-AT-4	GOLDENTREE LOAN OPPORTUNITIES ABS -12A-D	D	01/03/2022	BANK OF AMERICA		499,375	500,000	3,198	2.C FE
38176V-AA-7	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _	D	02/04/2022	SMBC NIKKO CAP MARKETS LTD		750,488	750,000	42	1.A FE
40257D-AC-1	GULFSTREAMMERIDIAN7LTDGSM MEZZANINABS22-	D	02/18/2022	MORGAN STANLEY & CO. INC		3,000,000	3,000,000	0	1.C FE
404280-DA-4	HSBC HOLDINGS PLC SENIOR CORP BND 2.99	D	03/03/2022	DIRECT		6,233,000	6,233,000	0	1.G FE
404280-DC-0	HSBC HOLDINGS PLC SUB CORP BND 4.762%	D	03/22/2022	HSBC SECURITIES INC.		17,000,000	17,000,000	0	2.A FE
438127-AB-8	HONDA MOTOR CO LTD SENIOR CORP BND 2.5	D	03/03/2022	DIRECT		2,000,000	2,000,000	0	1.G FE
461127-F#-4	INTERTEK FINANCE PLC SENIOR CORP BND 2	D	03/01/2022	MITSUBISHI SECURITIES USA		6,600,000	6,600,000	0	2.A Z
461127-G*-7	INTERTEK FINANCE PLC SENIOR CORP BND 2	D	03/01/2022	MITSUBISHI SECURITIES USA		8,000,000	8,000,000	0	2.A Z
48250R-BL-9	KKR FINANCIAL CLO LTD KKR_12 ABS R-DR2 1	D	02/01/2022	BROWNSTONE INVESTMENT GROUP LL		2,750,688	2,750,000	4,084	2.C FE
48253Y-BG-2	KKR_19-27A ABS 7A-CR 144A 2.483% 10/15	D	01/25/2022	BANK OF AMERICA		1,900,000	1,900,000	0	1.F FE
48254U-AA-3	KKR_40 ABS _40-A 144A 0.000% 10/20/34	D	03/28/2022	BANK OF AMERICA		3,996,000	4,000,000	0	1.A FE
48255P-AC-9	KKRFINANCIALCLOLTDKKR_22-4 ABS 41A-B 144	D	02/09/2022	CREDIT SUISSE FIRST BOSTON COR		5,000,000	5,000,000	0	1.C Z
48255P-AE-5	KKRFINANCIALCLOLTDKKR_22-4 ABS 41A-C 144	D	02/09/2022	CREDIT SUISSE FIRST BOSTON COR		5,000,000	5,000,000	0	1.F Z
48255P-AG-0	KKRFINANCIALCLOLTDKKR_22-4 ABS 41A-D 144	D	02/09/2022	CREDIT SUISSE FIRST BOSTON COR		2,500,000	2,500,000	0	2.C FE
53944Y-AR-4	LLOYDS BANKING GROUP PLC SENIOR CORP BND	D	03/11/2022	BANK OF AMERICA		2,380,000	2,380,000	0	1.F FE
55608J-BE-7	MACQUARIE GROUP LTD SENIOR CORP BND 144A	D	03/15/2022	MERRILL LYNCH PIERCE FNNR & SM		2,846,000	2,846,000	0	1.G FE
55819J-AS-2	MADISON PARK FUNDING LTD MDPK ABS 33A-CR	D	01/25/2022	GOLDMAN SACHS & CO.		6,000,000	6,000,000	0	1.F FE
55953M-AW-2	MAGNE_15-15A ABS -15A-DR 144A 3.008% 0	D	01/11/2022	VARIOUS		3,255,825	3,255,000	20,788	2.C FE
55954W-AS-8	MAGNETITECLOLIMITEDMAGNE_24 ABS 24-R-DR	D	02/04/2022	MORGAN STANLEY & CO. INC		500,000	500,000	0	2.C FE
60687Y-BX-6	MIZUHO FINANCIAL GROUP INC SENIORCORPBND	D	02/16/2022	MIZUHO INTERNATIONAL PLC		23,896,000	23,896,000	0	1.G FE
632525-BB-6	NATIONAL AUSTRALIA BANK LTD SUB CORP BND	D	01/04/2022	CITIGROUP GLOBAL MKT INC		3,315,000	3,315,000	0	2.A FE
63906Y-AG-3	NATWESTMARKETSPLC SENIOR CORP BND 144A	D	03/17/2022	ROYAL BANK OF SCOTLAND		6,130,000	6,130,000	0	1.F FE
64131B-AJ-2	NEUBERGERBERMANCLOLTDNEUB_ ABS -22-CR 14	D	01/04/2022	MIZUHO INTERNATIONAL PLC		2,252,160	2,250,000	11,611	1.F FE
64132T-AQ-6	NEUBERGER BERMAN CLO LTD NEUB ABS 33A-DR	D	01/04/2022	CITIGROUP GLOBAL MARKE		2,500,000	2,500,000	16,790	2.C FE
65535H-AZ-2	NOMURA HOLDINGS INC SENIORCORPBND 2.32	D	02/17/2022	J.P. MORGAN SECURITIES INC		3,867,040	4,000,000	10,610	2.A FE
67052N-AB-1	NUFARM AUSTRALIA LTD SENIOR CORP BND 144	D	01/20/2022	UBS WARBURG LLC		5,000,000	5,000,000	0	3.C FE
670898-AN-5	OCP_20-8AR ABS RA-B2 144A 2.621% 01/17	D	03/17/2022	DEUTSCHE BANK AG		2,463,000	2,500,000	11,286	1.F FE
67091Y-BA-1	OCP CLO LTD OCP_15-9A ABS A-CR2 144A 2	D	02/02/2022	CITIGROUP GLOBAL MARKE		3,333,000	3,333,000	0	1.F FE
67091Y-BC-7	OCP CLO LTD OCP_15-9A ABS 9A-DR 144A 3	D	02/02/2022	CITIGROUP GLOBAL MARKE		6,000,000	6,000,000	0	2.C FE
67098W-AQ-4	OAK HILL CREDIT PARTNERS OAKC ABS _20-7A	D	01/31/2022	VARIOUS		9,333,000	9,333,000	0	1.C FE
67098W-AS-0	OAK HILL CREDIT PARTNERS OAKC ABS _20-7A	D	01/31/2022	CITIGROUP GLOBAL MARKE		3,000,000	3,000,000	0	1.F FE
67098W-AU-5	OAK HILL CREDIT PARTNERS OAKC ABS _7R-DR	D	01/31/2022	CITIGROUP GLOBAL MARKE		7,000,000	7,000,000	0	2.C FE
67402F-AJ-8	OAKTREE CLO LTD OAKCL_20-1A ABS 0-1A-AR	D	03/04/2022	MORGAN STANLEY & CO. INC		992,500	1,000,000	1,894	1.A FE
67402J-AA-9	OAKCL_21-1A ABS 1-1A-A1 1.401% 07/15/3	D	03/03/2022	MORGAN STANLEY & CO. INC		2,482,500	2,500,000	4,671	1.A FE
675930-AE-1	OCTAGON59LTDOCT59_22-1 ABS 22-1A-B 144A	D	03/18/2022	MORGAN STANLEY & CO. INC		500,000	500,000	0	1.C FE
675930-AG-6	OCTAGON59LTDOCT59_22-1 ABS AG_59-C 144A	D	03/18/2022	MORGAN STANLEY & CO. INC		1,000,000	1,000,000	0	1.F FE
69689H-AC-9	PALMER SQUARE LOAN FUNDING LTD MEZZANIN	D	03/18/2022	BARCLAYS CAPITAL		1,494,375	1,500,000	4,415	1.A FE
69689H-AE-5	PALMER SQUARE LOAN FUNDING LTD ABS 19-4A	D	03/23/2022	MUFG SECURITIES AMERICAS INC		3,253,153	3,250,000	12,777	1.B FE
714295-AA-0	PERRIGO FINANCE UNLIMITED CO SENIOR CORP	D	01/10/2022	MARKETAXESS CORPORATI		980,890	1,000,000	3,675	3.B FE
759470-BD-8	RELIANCE INDUSTRIES LTD SENIOR CORP BND	D	01/05/2022	VARIOUS		7,119,786	7,220,000	0	2.B FE
76676C-AA-4	RIN_19-1A ABS -1A-A 144A 2.353% 09/10/	D	02/02/2022	BARCLAYS CAPITAL		10,000,000	10,000,000	28,786	1.A FE
81124U-AS-3	SCUL_27A ABS _27A-D 144A 3.954% 07/20/	D	01/31/2022	VARIOUS		2,651,075	2,650,000	928	2.C FE
81180W-BF-7	SEAGATE HDD CAYMAN SENIOR CORP_BND 3.1	D	01/12/2022	MERRILL LYNCH PIERCE FNNR & SM		963,750	1,000,000	15,538	3.A FE
81883E-AJ-0	SHACKLETON CLO LTD SHACK_17-11 ABS -11A-	C	01/14/2022	WELLS FARGO SECURITIES		6,496,750	6,500,000	24,822	1.F FE
83368R-BJ-0	SOCIETE GENERALE SA SRBN CORP BND 144A M	D	01/11/2022	SOCIETE GENERALE		15,000,000	15,000,000	0	2.B FE
83615P-AC-1	SNDPT_31A ABS PT_31-B 144A 1.768% 10/2	D	03/16/2022	WELLS FARGO SECURITIES		1,958,000	2,000,000	18,110	1.C FE
853254-CJ-7	STANDARD CHARTERED PLC SENIOR CORP BND 1	D	03/23/2022	STANDARD CHARTER BANK		6,500,000	6,500,000	0	1.G FE
87168Y-AE-0	SYMPHONYCLOLTDSYMP_22-31A ABS -31A-B 144	D	02/09/2022	MERRILL LYNCH PIERCE FNNR & SM		3,000,000	3,000,000	0	1.C FE
871969-AJ-0	TCIWGEMLTDTCW_22-1A ABS -1A-C 144A 0.00	D	03/01/2022	JEFFRIES & CO. INC.		2,500,000	2,500,000	0	1.F FE
89473L-AN-4	TREMAN PARK CLO LLC TRMPK_15-1 ABS 5-1A-	D	01/06/2022	GOLDMAN SACHS & CO.		1,001,000	1,000,000	4,855	1.A FE
89855A-AJ-5	TRYSL_21-1A ABS 21-1A-B 144A 2.104% 07	D	01/18/2022	JANNEY MONTGOMERY SCOTT		1,500,000	1,500,000	0	1.C FE
90320B-AA-7	UPC BROADBAND FINCO BV SECURED CORP_BND	D	03/15/2022	CITIGROUP GLOBAL MKT INC		2,232,000	2,400,000	20,150	3.C FE
904678-AS-8	UNICREDIT SPA SUB CORP_BND 144A 5.459%	D	01/12/2022	MORGAN STANLEY & CO. INC		1,071,640	1,000,000	2,123	3.A FE
91832V-AA-2	VOC ESCROW LTD SECURED CORP_BND 144A 5	D	01/28/2022	GOLDMAN SACHS & CO.		970,000	1,000,000	23,056	4.B FE
91845A-AA-3	VZ SECURED FINANCING BV SECURED CORP BND	D	01/06/2022	BANC OF AMERICA SECURITIES LLC		4,951,500	5,000,000	0	4.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 Admini-strative Symbol
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE P SECURED C	D	03/15/2022	MUFG SECURITIES AMERICAS INC		1,378,905	1,507,000	6,028	3.C FE
92918U-AG-6	VOYACLOLTDVOYA_22-1A ABS 22-1-C 144A 0	D	03/18/2022	MORGAN STANLEY & CO. INC		5,000,000	5,000,000	0	1.F FE
92918U-AJ-0	VOYACLOLTDVOYA_22-1A ABS 22-1-D 144A 0	D	03/18/2022	MORGAN STANLEY & CO. INC		500,000	500,000	0	2.C FE
97314E-AE-6	WINDRIVERCLOLTDWINDR_19-2R ABS 9-2R-BR 1	D	03/18/2022	BANC OF AMERICA SECURITIES LLC		2,090,100	2,100,000	2,118	1.C FE
000000-00-0	WAREHOUSES DE PAUW COMM VA SENIOR CORP B	B	03/31/2022	DIRECT		16,689,750	16,689,750	0	2.B Z
000000-00-0	REGISTRYFINANCEPTYLTD CORP BND 4.180%	B	03/15/2022	BANC OF AMERICA SECURITIES LLC		4,950,504	4,950,504	0	1.F PL
000000-00-0	REGISTRYFINANCEPTYLTD CORP BND 4.220%	B	03/15/2022	BANC OF AMERICA SECURITIES LLC		4,513,737	4,513,737	0	1.F PL
000000-00-0	DAWSONGROUPPLC CORP BND 1.000% 01/31/	B	03/31/2022	DIRECT		13,166,500	13,166,500	0	2.B PL
000000-00-0	BIDCORPFOODSERVICEINTERNATIO CORP BND	B	03/10/2022	DIRECT		18,731,450	18,731,450	0	2.A Z
000000-00-0	ERMEWA HOLDING SAS CORP BND 1.900% 07	B	03/24/2022	DIRECT		22,015,000	22,015,000	0	1.A PL
000000-00-0	SECURED TERM_LOAN CORP BND 3.110% 03/	B	03/22/2022	DIRECT		6,629,750	6,629,750	0	2.B Z
000000-00-0	SECURED TERM_LOAN CORP BND 3.370% 03/	B	03/22/2022	DIRECT		13,259,500	13,259,500	0	2.B Z
D5472#-AM-2	MOLKEREI ALOIS MUELLER GMBH & SENIOR COR	D	02/23/2022	CITIGROUP GLOBAL MKT INC		2,100,000	2,100,000	0	2.B Z
D5472#-AN-0	MOLKEREI ALOIS MUELLER GMBH & SENIOR COR	B	02/23/2022	CITIGROUP GLOBAL MKT INC		5,549,005	5,549,005	0	2.B Z
F04267-ZZ-0	ASTORG CORP BND 2.032% 01/19/25	B	01/19/2022	CREDIT SUISSE FIRST BOSTON COR		11,333,655	11,345,000	0	1.G Z
F3152*-AJ-3	ERMEWA HOLDING SAS SECURED CORP BND 1.	B	03/24/2022	BNP PARIBAS		14,970,200	14,970,200	0	2.A PL
G1101#-AD-7	BIFFA PLC SENIOR CORP BND 2.500% 02/03	B	02/03/2022	DIRECT		13,611,000	13,611,000	0	2.C Z
G1267*-AA-7	BIDCORPFOODSERVICEEUROPELTD SENIOR CORP	B	03/10/2022	HSBC SECURITIES INC.		7,712,950	7,712,950	0	2.B Z
G1267*-AB-5	BIDCORPFOODSERVICEEUROPELTD SENIOR CORP	B	03/10/2022	HSBC SECURITIES INC.		6,280,545	6,280,545	0	2.B Z
G2687*-AA-7	DAWSONGROUPPLC SENIOR CORP BND 1.831%	B	03/31/2022	HSBC SECURITIES INC.		12,771,505	12,771,505	0	2.B PL
G3300#-AH-3	F&C INVESTMENT TRUST PLC SENIOR CORP BND	B	03/01/2022	DIRECT		24,300,640	24,300,640	0	1.C Z
G4460#-AB-0	HENDERSON SML CO SENIOR CORP BND 2.770	B	02/02/2022	DIRECT		13,565,500	13,565,500	0	1.F Z
G6849*-AA-3	PHPEUROPRIVATEPLACEMENTML SECURED CORP B	B	02/11/2022	DIRECT		29,763,135	29,763,135	0	1.G Z
G8401*-AJ-0	SSP FINANCING LTD SENIOR CORP_BND 5.56	B	03/31/2022	INTEREST CAPITALIZATION		88,932	88,932	0	3.C PL
G90758-AA-0	TRITAX EUROBOX PLC SENIOR CORP BND 1.2	B	01/12/2022	DIRECT		13,133,575	13,133,575	0	2.B
G9162#-AA-2	UMVGLOBALFOODSCOMPANYLTD SENIOR CORP BND	B	01/31/2022	BANC OF AMERICA SECURITIES LLC		22,942,215	22,942,215	0	2.C Z
H2731#-AC-4	FRANKE HOLDING AG SENIOR CORP_BND 1.30	B	03/15/2022	TAX FREE EXCHANGE		10,135,743	10,621,913	53,700	2.A Z
N7663*-AD-0	AGENCY_BND SECURED CORP BND 2.663% 03/	B	03/22/2022	DIRECT		13,226,400	13,226,400	0	2.C FE
Q26008-AA-8	COATESGROUPPTYLTD SENIOR CORP BND 2.89	D	01/12/2022	BANC OF AMERICA SECURITIES LLC		9,000,000	9,000,000	0	2.C PL
Q26008-AB-6	COATESGROUPPTYLTD SENIOR CORP BND 3.12	D	01/12/2022	VARIOUS		8,600,000	8,600,000	0	2.C PL
Q26008-AC-4	COATESGROUPHOLDINGSPTYLTD SENIOR CORP BN	C	01/12/2022	DIRECT		1,000,000	1,000,000	0	2.C PL
Q3092*-AA-3	DALRYMPLE BAY FINANCE PTY LTD SECURED CO	D	03/02/2022	VARIOUS		19,400,000	19,400,000	0	2.B FE
Q3092*-AB-1	DALRYMPLE BAY FINANCE PTY LTD SECURED CO	D	03/02/2022	VARIOUS		11,900,000	11,900,000	0	2.B FE
Q3647#-AC-5	EVOLUTION MINING SENIOR CORP BND 3.060	D	02/14/2022	DIRECT		2,000,000	2,000,000	0	2.C PL
Q39748-AA-4	GIPTITANIUMFINCOPTYLTD SECURED CORP BND	D	02/01/2022	VARIOUS		28,100,000	28,100,000	0	2.B PL
Q80598-AA-1	REGISTRYFINANCEPTYLTD SECUREDCORPBND 2	D	03/15/2022	VARIOUS		9,400,000	9,400,000	0	1.F PL
Q80598-AB-9	REGISTRYFINANCEPTYLTD SECUREDCORPBND 4	B	03/15/2022	BANC OF AMERICA SECURITIES LLC		3,309,930	3,309,930	0	1.F PL
Q9194*-AE-9	TRANSURBANQUEENSLANDINVESTP SECURED CORP	D	01/26/2022	SEAPORT GROUP		7,184,240	7,000,000	24,150	2.B FE
Q9396*-AA-3	VICTORIA INTERNATIONAL CONTAIN CORP_BND	B	03/31/2022	DIRECT		764,354	764,354	0	2.A FE
Q9609*-AA-6	WESTCONNEX FINANCE COMPANY PTY SECURED C	D	01/26/2022	SEAPORT GROUP		7,747,818	7,800,000	142,692	2.A FE
V5000*-AA-3	FIRST OMEGA SHIPPING INC CORP BND 3.4	C	03/30/2022	DIRECT		14,000,000	14,000,000	0	2.B Z
V5000*-AB-1	FIRST OMEGA SHIPPING INC SECURED CORP BN	D	03/30/2022	BANC OF AMERICA SECURITIES LLC		1,400,000	1,400,000	0	2.C Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,852,433,914	1,861,089,025	3,339,663	XXX
902973-BC-9	US BANCORP CAPSEC CORP_BND 3.700% PERP		02/16/2022	MORGAN STANLEY & CO. INC		1,205,750	1,300,000	4,409	2.A FE
65559C-AD-3	NORDEA BANK ABP CAPSEC CORP_BND 144A 3	D	02/25/2022	GOLDMAN SACHS & CO.		873,750	1,000,000	9,219	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,079,500	2,300,000	13,628	XXX
00186X-AJ-2	API GROUP DE INC SECURED TERM LOAN 2.9		01/13/2022	VARIOUS		2,286,040	2,300,000	0	3.C FE
00687M-AC-5	ADIENT US LLC SECURED TERM_LOAN 4.256%		02/16/2022	BANC OF AMERICA SECURITIES LLC		1,201,398	1,200,000	0	3.C FE
00766W-AV-5	AECOM SECURED TERM_LOAN 2.756% 04/13/2		03/14/2022	VARIOUS		7,096,460	7,084,010	0	2.C FE
02034D-AC-1	FINASTRA USA INC SECURED TERM_LOAN 4.5		01/03/2022	GOLDMAN SACHS & CO.		295,946	300,000	0	4.B FE
02406M-AP-2	AMERICAN AXLE & MANUFACTURING SECURED TE		03/14/2022	J.P. MORGAN SECURITIES INC		2,987,773	3,000,000	0	3.A FE
03765V-AK-6	PRIME SECURITY SERVICES BORROW SECURED T		02/15/2022	BARCLAYS CAPITAL		698,800	700,000	0	3.C FE
03880Y-AD-6	ARC FALCON I INC SECURED TERM LOAN 4.2		03/31/2022	DIRECT		509,554	509,554	0	4.B FE
04349H-AK-0	ASCEND LEARNING LLC SECURED TERM LOAN		01/11/2022	BARCLAYS CAPITAL		525,660	528,302	0	4.C FE
05350N-AL-8	AVANTOR INC SECURED TERM_LOAN 2.750% 1		02/10/2022	GOLDMAN SACHS & CO.		500,625	500,000	0	3.A FE
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC SECURED T		03/10/2022	VARIOUS		5,977,263	6,000,000	0	2.C 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 Admini-strative Symbol
05400K-AH-3	AVOLON TLB BORROWER 1 US LLC SECURED T		02/09/2022	UBS WARBURG LLC		980,644	994,975	0	2.C FE
05875C-AB-0	BALLYS CORP SECURED TERM_LOAN 3.750% 1		02/23/2022	DEUTSCHE BANK AG		2,443,873	2,450,000	0	3.B FE
08078U-AF-0	BELRON FINANCE US LLC SECURED TERM_LOAN		02/23/2022	J.P. MORGAN SECURITIES INC		3,002,207	3,000,000	0	3.C FE
11823L-AK-1	BUCKEYE PARTNERS LP SECURED TERM_LOAN		03/11/2022	VARIOUS		7,097,292	7,121,280	(1,341)	3.A FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC SECURED TE		02/10/2022	J.P. MORGAN SECURITIES INC		500,625	500,000	0	3.A FE
16117L-BX-6	CHARTER COMMUNICATIONS OPERATI SECURED T		01/07/2022	BANC OF AMERICA SECURITIES LLC		2,475,068	2,493,622	0	2.C FE
17288Y-AD-4	CITADEL SECURITIES LP SECURED TERM_LOAN		03/15/2022	VARIOUS		11,454,375	11,494,987	0	2.C FE
20451V-AD-5	COMPASS POWER GENERATION LLC SECURED TER		02/17/2022	GOLDMAN SACHS & CO.		1,883,042	1,929,529	0	3.C FE
22282G-AC-1	COVANTA HOLDING CORP SECURED TERM LOAN		03/10/2022	VARIOUS		4,539,691	4,558,537	0	3.B FE
22282G-AD-9	COVANTA HOLDING CORP SECURED TERM LOAN		03/10/2022	VARIOUS		340,052	341,463	0	3.B FE
22704N-AD-4	CROCS INC SECURED TERM LOAN 4.448% 02/		02/25/2022	CITIGROUP GLOBAL MKT INC		4,975,000	5,000,000	0	3.C FE
23292D-AB-6	KRATON POLYMERS US LLC SECURED TERM_LOAN		03/31/2022	GOLDMAN SACHS & CO.		5,136,155	5,165,688	0	3.C FE
23345N-AB-1	DT MIDSTREAM INC SECURED TERM_LOAN 3.0		02/25/2022	BANC OF AMERICA SECURITIES LLC		1,251,563	1,250,000	0	2.C FE
24736C-BS-2	SKYMILES IP LTD SECURED TERM_LOAN 4.75		03/16/2022	BARCLAYS CAPITAL		11,909,984	11,381,044	0	2.B FE
25213Y-AV-7	DEXKO GLOBAL INC SECURED TERM_LOAN 4.7		03/21/2022	VARIOUS		29,570	29,570	0	4.C FE
25277B-AG-3	DIAMOND SPORTS GROUP LLC SECURED TERM LO		03/01/2022	TAX FREE EXCHANGE		504,811	1,357,475	0	5.B FE
26943P-AB-5	NORTHLAND CABLE TELEVISION INC SECURED T		01/04/2022	DIRECT		446,629	448,874	0	4.B FE
29267Y-AS-1	ENERGIZER HOLDINGS INC SECURED TERM_LOAN		02/11/2022	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0	3.A FE
29359D-AB-3	ENSONO INC SECURED TERM_LOAN 5.006% 05		02/24/2022	DIRECT		468,591	470,946	0	4.B FE
29362L-AH-7	ENTEGRIS INC SECURED TERM_LOAN 2.962%		03/07/2022	VARIOUS		1,210,636	1,217,675	0	3.A FE
30709U-AB-0	FANATICS COMMERCE INTERMEDIATE SECURED T		02/16/2022	CITIGROUP GLOBAL MKT INC		3,408,022	3,400,000	0	3.C FE
31556P-AB-3	FERTITTA ENTERTAINMENT LLC NE SECURED T		02/02/2022	JEFFRIES & CO. INC.		2,992,500	3,000,000	0	4.B FE
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN SECURED T		01/11/2022	BANC OF AMERICA SECURITIES LLC		180,426	183,140	0	3.A FE
37147P-AB-6	GENERATION BRIDGE LLC SECURED TERM_LOAN		03/23/2022	CREDIT SUISSE FIRST BOSTON COR		2,228,334	2,244,065	0	3.B FE
37147P-AC-4	GENERATION BRIDGE LLC SECURED TERM_LOAN		03/23/2022	CREDIT SUISSE FIRST BOSTON COR		46,424	46,751	0	3.B FE
37147Q-AC-2	GENERATIONBRIDGEIILLC SECURED TERM LOAN		02/28/2022	CREDIT SUISSE FIRST BOSTON COR		1,759,922	1,780,822	0	3.B FE
37147Q-AD-0	GENERATIONBRIDGEIILLC SECURED TERM LOAN		02/28/2022	CREDIT SUISSE FIRST BOSTON COR		216,606	219,178	0	3.B FE
39843G-AJ-2	GRIFFON CORPORATION SECURED TERM LOAN		03/17/2022	VARIOUS		7,782,817	7,771,622	0	3.B FE
41151P-AP-0	HARBOR FREIGHT TOOLS USA INC SECURED TER		02/11/2022	CREDIT SUISSE FIRST BOSTON COR		701,874	702,812	0	3.C FE
41587C-AR-9	HARSCO CORPORATION SECURED TERM_LOAN 3		03/10/2022	GOLDMAN SACHS & CO.		399,311	400,000	0	3.B FE
42804V-BB-6	HERTZ CORPORATION THE SECURED TERM_LOAN		03/21/2022	BARCLAYS CAPITAL		2,096,138	2,101,885	0	3.C FE
42804V-BC-4	HERTZ CORPORATION THE SECURED TERM_LOAN		03/21/2022	BARCLAYS CAPITAL		397,027	398,115	0	3.C FE
43289D-AH-6	HILTON WORLDWIDE FINANCE LLC SECURED TER		03/14/2022	VARIOUS		2,484,918	2,500,000	0	2.C FE
44908X-AT-5	HYLAND SOFTWARE INC SECURED TERM_LOAN		03/08/2022	VARIOUS		623,691	625,000	0	4.C FE
44931Y-AD-9	ICU MEDICAL INC SECUREDTERMLOAN 3.462%		02/22/2022	BARCLAYS CAPITAL		4,975,000	5,000,000	0	3.C Z
44969C-BF-6	IQVIA INC SECURED TERM_LOAN 2.207% 03/		03/11/2022	BANC OF AMERICA SECURITIES LLC		395,108	397,593	0	3.A FE
45258F-AB-6	INGRAM MICRO INC SECURED TERM_LOAN 4.0		02/16/2022	J.P. MORGAN SECURITIES INC		5,000,353	4,993,734	0	3.C FE
45674P-AF-1	INDY US BIDCO LLC SECURED TERM LOAN 4.		01/07/2022	TAXABLE EXCHANGE		897,365	895,500	0	4.B FE
47077D-AG-5	JANE STREET GROUP LLC SECURED TERM_LOAN		02/17/2022	MORGAN STANLEY & CO. INC		989,476	1,000,000	0	3.C FE
48633#-AA-8	KAVEH VENTURES LLC SECURED REVOLVE_LOAN		03/21/2022	DIRECT		314,214	314,214	0	1.D PL
50179J-AB-4	LBM ACQUISITION LLC SECURED TERM_LOAN		03/15/2022	RBC DOMINION SECURITIES INC.		86,047	88,215	0	4.C FE
52706Y-AJ-2	LESLIES POOLMART INC SECURED TERM_LOAN		01/12/2022	RBC DOMINION SECURITIES INC.		836,281	840,000	0	3.C FE
52729K-AP-1	LEVEL 3 FINANCING INC SECURED TERM_LOAN		03/03/2022	VARIOUS		4,920,529	5,000,000	0	3.A FE
55317K-AB-3	CLOYES INC 6.000% 02/17/28		02/17/2022	DIRECT		5,925,000	6,000,000	0	3.A FE
59170B-AH-8	METRONETSYSTEMSHOLDINGSLLC SECURED TERM		02/14/2022	GOLDMAN SACHS & CO.		1,124,455	1,127,273	0	4.B FE
59408U-AB-3	MICHAELS COMPANIES INC SECURED TERM_LOAN		01/18/2022	CREDIT SUISSE FIRST BOSTON COR		541,075	545,000	0	4.B FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC SECURED TERM L		03/15/2022	GOLDMAN SACHS & CO.		1,310,339	1,250,000	0	2.C FE
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN 2		03/14/2022	RBC DOMINION SECURITIES INC.		8,111,253	8,095,863	0	2.C FE
63108E-AB-4	NASCAR HOLDINGS INC SECURED TERM LOAN		03/21/2022	VARIOUS		4,790,668	4,816,833	0	3.C FE
68621X-AE-3	ORGANON & CO SECURED TERM_LOAN 3.563%		02/16/2022	J.P. MORGAN SECURITIES INC		1,201,278	1,200,000	0	3.B FE
69291L-AB-2	PECF USS INTERMEDIATE HOLDING SECURED TE		01/21/2022	BANC OF AMERICA SECURITIES LLC		400,049	402,145	0	4.C FE
70155J-AB-0	PARKWAY GENERATION LLC SECURED TERM LOAN		02/28/2022	MORGAN STANLEY & CO. INC		3,456,789	3,508,772	0	3.C FE
70155J-AC-8	PARKWAY GENERATION LLC SECURED TERM LOAN		02/28/2022	MORGAN STANLEY & CO. INC		483,951	491,228	0	3.C Z
72584D-AF-1	KFC HOLDING CO SECURED TERM_LOAN 2.218		02/25/2022	J.P. MORGAN SECURITIES INC		6,763,800	6,750,000	0	2.C FE
76090L-AE-4	RESIDEO FUNDING INC SECURED TERM_LOAN		02/18/2022	J.P. MORGAN SECURITIES INC		2,001,925	2,000,000	0	3.A FE
78516E-AB-8	SABERT CORP SECURED TERM_LOAN 5.500% 1		03/04/2022	J.P. MORGAN SECURITIES INC		2,979,832	3,000,000	0	4.B FE
81271E-AC-5	SEATTLE SPINCO INC SECURED TERM LOAN 4		03/16/2022	J.P. MORGAN SECURITIES INC		3,337,235	3,350,000	0	3.C 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 Admini-strative Symbol
81683U-AN-7	SEMINOLE TRIBE OF FLORIDA INC SECURED TE		03/21/2022	BANC OF AMERICA SECURITIES LLC		4,740,594	4,750,000	0	2.B FE
84546S-AU-7	SOUTHWESTERN ENERGY COMPANY SECURED TERM		03/15/2022	J.P. MORGAN SECURITIES INC		15,711,933	15,700,000	0	2.B FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS HO SECURED T		02/03/2022	BARCLAYS CAPITAL		766,243	775,000	0	4.C FE
84762N-BP-5	SPECTRUM BRANDS INC SECURED TERM_LOAN		03/02/2022	RBC DOMINION SECURITIES INC.		1,498,151	1,500,000	0	3.A FE
84857H-AX-8	SPIRIT AEROSYSTEMS INC SECURED TERM_LOAN		03/25/2022	BANC OF AMERICA SECURITIES LLC		937,298	949,574	0	3.C FE
85350E-AB-2	STANDARD INDUSTRIES INC SECURED TERM_LOA		02/10/2022	DEUTSCHE BANK AG		7,143,892	7,130,526	0	2.C FE
88078F-BH-0	TEREX CORPORATION SECURED TERM_LOAN 2.		03/22/2022	CREDIT SUISSE FIRST BOSTON COR		2,992,480	3,000,000	0	3.A FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC SECURED TE		03/21/2022	VARIOUS		3,221,820	3,250,000	0	2.C FE
89334G-AZ-7	TRANS UNION LLC SECURED TERM_LOAN 3.25		03/08/2022	DEUTSCHE BANK AG		1,996,714	2,000,000	0	3.B FE
89678Q-AB-2	TRITON WATER HOLDINGS INC SECURED TERM_L		03/11/2022	BANC OF AMERICA SECURITIES LLC		492,539	500,000	0	4.B FE
89705D-AG-7	TRONOX FINANCE LLC SECURED TERM_LOAN 3		02/09/2022	HSBC SECURITIES INC.		1,991,123	2,000,000	0	3.B FE
91335P-AH-2	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		03/14/2022	BANC OF AMERICA SECURITIES LLC		1,488,742	1,497,455	0	2.C FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		03/21/2022	VARIOUS		2,885,155	2,892,247	0	2.C FE
914908-BB-3	UNIVISION COMMUNICATIONS INC SECURED TER		02/07/2022	J.P. MORGAN SECURITIES INC		162,723	167,560	0	4.A FE
91820U-AS-9	VFH PARENT LLC SECURED TERM LOAN 3.464		02/15/2022	J.P. MORGAN SECURITIES INC		9,074,226	9,100,000	0	3.C FE
92645D-AJ-8	VICTORY CAPITAL HOLDINGS INC VICTORYCAPI		02/17/2022	BANC OF AMERICA SECURITIES LLC		5,316,535	5,346,535	0	3.C FE
92941P-AC-7	WW INTERNATIONAL INC SECURED TERM_LOAN		03/11/2022	VARIOUS		2,221,350	2,247,361	0	4.A FE
96350T-AC-4	WHITE CAP BUYER LLC SECURED TERM_LOAN		03/08/2022	DEUTSCHE BANK AG		321,624	325,000	0	4.B FE
98975V-AM-8	ZODIAC POOL SOLUTIONS LLC SECURED TERM L		02/24/2022	CITIGROUP GLOBAL MKT INC		6,982,500	7,000,000	0	3.A FE
000000-00-0	PRO MACH GROUP INC SECURED TERM_LOAN 5		02/14/2022	OLP		32,515	32,515	0	4.C FE
000000-00-0	PRO MACH GROUP INC SECURED TERM_LOAN 5		02/14/2022	TAX FREE EXCHANGE		32,442	32,515	0	4.C FE
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK TERM_LOAN		01/25/2022	DIRECT		28,125	28,125	0	3.C Z
000000-00-0	SOUTHERN HVAC CORP TERM LOAN 5.500% 1		01/14/2022	DIRECT		22,500	22,500	0	4.A Z
000000-00-0	SOUTHERN HVAC CORP TERM_LOAN 5.500% 10		01/21/2022	DIRECT		44,550	44,550	0	4.A Z
000000-00-0	HOME CARE ASSISTANCE LLC TERM_LOAN 5.7		02/02/2022	DIRECT		54,286	54,286	0	3.A Z
000000-00-0	PETER C FOY & ASSOCIATES INSUR TERM_LOAN		01/20/2022	DIRECT		109,597	110,133	0	3.A Z
000000-00-0	US ENDODONTICS PARTNERS HOLDIN TERM_LOAN		01/20/2022	DIRECT		32,647	32,914	0	3.B Z
000000-00-0	POTTER ELECTRICAL SIGNAL CO LL TERM_LOAN		01/21/2022	DIRECT		18,000	18,000	0	2.B Z
G3166*-AA-5	CIP VIII HOLDINGS SPV LP CORP_BND 0.29		03/17/2022	VARIOUS		3,000,000	3,000,000	0	1.F PL
L5000D-AD-9	PRA HEALTH SCIENCES INC SECURED TERM_LOA		03/08/2022	BANC OF AMERICA SECURITIES LLC		198,834	199,456	0	3.A FE
N8137F-AB-6	HUNTER DOUGLAS HOLDING BV SECURED TERM L		03/04/2022	J.P. MORGAN SECURITIES INC		878,653	883,068	0	4.A FE
68371Y-AJ-2	OPEN TEXT CORP SECURED TERM_LOAN 2.712	A	03/24/2022	VARIOUS		4,187,726	4,184,993	0	2.C FE
000000-00-0	GRIZZLY ACQUISITIONS INC SECURED TERM_LO	A	02/11/2022	GOLDMAN SACHS & CO.		1,913,965	1,984,615	0	3.C FE
C7052B-AH-7	GFL ENVIRONMENTAL INC SECURED TERM_LOAN	A	03/24/2022	GOLDMAN SACHS & CO.		1,242,982	1,250,000	0	3.C FE
C9413P-AZ-6	BAUSCH HEALTH COMPANIES INC SECURED TERM	A	01/11/2022	CITIGROUP GLOBAL MKT INC		1,179,509	1,200,000	0	3.B FE
02376C-BJ-3	AADVANTAGE LOYALTY IP LTD SECURED TERM_L	D	03/08/2022	BARCLAYS CAPITAL		1,022,500	1,000,000	0	3.B FE
28542C-AC-3	ALBIONFINANCING3SARL SECURED TERM_LOAN	D	03/11/2022	BANC OF AMERICA SECURITIES LLC		1,969,815	2,000,000	0	4.B FE
46611V-AU-9	JBS USA LUX SA SECURED TERM_LOAN 2.804	D	03/03/2022	BARCLAYS CAPITAL		1,499,185	1,500,000	0	2.B FE
72814C-AF-5	PLAYTIKA HOLDING CORP SECURED TERM_LOAN	C	02/18/2022	CREDIT SUISSE FIRST BOSTON COR		1,990,000	2,000,000	0	3.B FE
74834Y-AN-2	QUEST BORROWER LTD SECURED TERM LOAN 4	D	02/07/2022	GOLDMAN SACHS & CO.		1,350,806	1,364,451	0	4.C FE
81727P-AB-2	SENSATA TECHNOLOGIES BV SECURED TERM LOA	D	03/11/2022	VARIOUS		5,165,267	5,157,831	0	2.C FE
000000-00-0	CUBETELECOMEUROPEBIDCOLTD SECURED TERM L	D	01/18/2022	DIRECT		14,925,000	15,000,000	0	3.A Z
G4123K-AB-8	GRAB HOLDINGS INC SECURED TERM_LOAN 5.	D	03/07/2022	J.P. MORGAN SECURITIES INC		997,861	1,000,000	0	4.C FE
G5080A-AF-9	JAZZ FINANCING LUX SARL SECURED TERM_LOA	D	03/11/2022	VARIOUS		1,487,404	1,497,494	0	3.C FE
G67518-AA-7	17CAPITALCREDITFUNDBORROWER SECURED TERM	D	03/09/2022	DIRECT		5,995,307	6,020,307	0	1.F PL
L5000D-AC-1	ICON LUXEMBOURG SARL SECURED TERM_LOAN	D	03/08/2022	BANC OF AMERICA SECURITIES LLC		798,048	800,544	0	3.A FE
N8233B-AC-6	STARS GROUP HOLDINGS BV SECURED TERM LOA	D	01/19/2022	CREDIT SUISSE FIRST BOSTON COR		3,951,856	3,990,000	0	2.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						293,964,381	295,306,846	(1,341)	XXX
2509999997. Total - Bonds - Part 3						4,222,664,631	4,236,208,443	4,890,550	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						4,222,664,631	4,236,208,443	4,890,550	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
009066-10-1	AIRBNBINC		02/25/2022	DIRECT	6,511.000	1,016,670		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
09251M-10-8	BLACKROCK EQUITY DIVIDEND FUND OPEN_ENDF		02/02/2022	WELLS FARGO SECURITIES	1,819.840	40,000		0	
25402D-10-2	DIGITALOCEAN HOLDINGS INC		02/25/2022	DIRECT	9,439.000	565,207		0	
26603R-10-6	DUOLINGOINC		03/24/2022	DIRECT	22,215.000	2,239,642		0	
34631B-10-1	FORGEROCKINC		03/08/2022	DIRECT	6,602.000	116,855		0	
76665T-10-2	RILEYEXPLORATIONPERMIANINC		03/16/2022	DIRECT	4,371.000	123,743		0	
770700-10-2	ROBINHOOD MARKETS INC		01/28/2022	DIRECT	8,519.000	108,447		0	
90364P-10-5	UIPATH		03/29/2022	DIRECT	4,600.000	144,440		0	
91332U-10-1	UNITY SOFTWARE INC		02/11/2022	DIRECT	2,160.000	240,516		0	
000000-00-0	MEITUAN # KYG596691041	B	01/20/2022	DIRECT	46,923.000	1,434,503		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,030,023	XXX	0	XXX
000000-00-0	FEDERAL HOME LOAN BANK OF ATLA		03/25/2022	FEDERAL HOME LOAN BANK	206,250.000	20,625,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						20,625,000	XXX	0	XXX
191912-40-1	COHEN & STEERS REALTY INCOME F OPEN_ENDF		02/02/2022	VARIOUS	475.950	9,688		0	.
315912-70-9	FIDELITY NASDAQ COMPOSITE INDE		02/02/2022	WELLS FARGO SECURITIES	49.860	9,000		0	.
413838-72-3	OAKMARK FUND		01/01/2022	WELLS FARGO SECURITIES	230.620	6,271		0	.
921075-75-0	VAN ECK GLOBAL HARD ASSETS FUN OPEN_END		02/02/2022	WELLS FARGO SECURITIES	176.100	7,000		0	.
922031-73-7	VANGUARD INF-PROTECTED SEC FD OPEN_ENDFU		01/01/2022	WELLS FARGO SECURITIES	3.520	100		0	.
922031-85-1	VANGUARDSHORT-TERMTREASURYF OPEN_ENDFUND		03/02/2022	WELLS FARGO SECURITIES	23,113.270	243,433		0	.
957663-67-7	WESTERN ASSET CORE BOND CL IS OPEN END F		03/01/2022	WELLS FARGO SECURITIES	287.250	3,670		0	.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						279,162	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						26,934,185	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						26,934,185	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						26,934,185	XXX	0	XXX
6009999999 - Totals						4,249,598,816	XXX	4,890,550	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
31399B-8H-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE		03/01/2022	PAYDOWN		1,336	1,335	1,342	1,330	0	5	0	5	0	1,336	0	0	0	21	02/01/2023	1.A
36179V-SH-4	GOVERNMENT NATIONAL MORTGAGE A POOL# MA6		03/01/2022	PAYDOWN		1,368,122	1,368,122	1,428,404	1,427,779	0	(59,657)	0	(59,657)	0	1,368,122	0	0	0	6,255	08/20/2050	1.A
36179V-VX-5	GOVERNMENT NATIONAL MORTGAGE A POOL# MA6		03/01/2022	PAYDOWN		204,046	204,046	212,399	212,254	0	(8,208)	0	(8,208)	0	204,046	0	0	0	657	10/20/2050	1.A
36179V-ZQ-6	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		416,074	416,074	433,757	433,408	0	(17,334)	0	(17,334)	0	416,074	0	0	0	1,345	12/20/2050	1.A
36179W-G3-6	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		1,499,515	1,499,515	1,556,449	1,556,190	0	(56,675)	0	(56,675)	0	1,499,515	0	0	0	6,865	06/20/2051	1.A
36179W-G4-4	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		2,971,371	2,971,371	3,122,145	3,121,547	0	(150,176)	0	(150,176)	0	2,971,371	0	0	0	16,416	06/20/2051	1.A
36179W-JR-0	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		1,265,530	1,265,530	1,314,781	1,314,547	0	(49,017)	0	(49,017)	0	1,265,530	0	0	0	5,495	07/20/2051	1.A
36179W-JS-8	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		3,149,993	3,149,993	3,313,260	3,311,907	0	(161,914)	0	(161,914)	0	3,149,993	0	0	0	16,179	07/20/2051	1.A
36179W-LN-6	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		379,427	379,427	389,713	389,560	0	(10,132)	0	(10,132)	0	379,427	0	0	0	1,311	08/20/2051	1.A
36179W-LP-1	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		2,067,060	2,067,060	2,149,166	2,147,820	0	(80,760)	0	(80,760)	0	2,067,060	0	0	0	8,615	08/20/2051	1.A
36179W-LQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		2,864,693	2,864,693	3,016,393	3,016,113	0	(151,420)	0	(151,420)	0	2,864,693	0	0	0	13,969	08/20/2051	1.A
36179W-NE-4	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		1,490,744	1,490,744	1,550,374	1,550,214	0	(59,470)	0	(59,470)	0	1,490,744	0	0	0	6,293	09/20/2051	1.A
36179W-R3-4	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		886,625	886,625	920,981	920,641	0	(34,016)	0	(34,016)	0	886,625	0	0	0	4,658	11/20/2051	1.A
36179W-R4-2	GOVERNMENT NATIONAL MORTGAGE A POOL# MA7		03/01/2022	PAYDOWN		723,666	723,666	761,602	761,127	0	(37,461)	0	(37,461)	0	723,666	0	0	0	5,006	11/20/2051	1.A
36179W-TZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# MA7		03/01/2022	PAYDOWN		788,639	788,639	819,876	819,876	0	(31,237)	0	(31,237)	0	788,639	0	0	0	4,094	12/20/2051	1.A
36179W-VV-7	GOVERNMENT NATIONAL MORTGAGE A POOL#MA78		03/01/2022	PAYDOWN		340,507	340,507	350,097	0	0	(9,590)	0	(9,590)	0	340,507	0	0	0	1,353	01/20/2052	1.A
36179W-VW-5	GOVERNMENT NATIONAL MORTGAGE A POOL#MA78		03/01/2022	PAYDOWN		219,470	219,470	229,727	0	0	(10,257)	0	(10,257)	0	219,470	0	0	0	1,019	01/20/2052	1.A
36200J-AM-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 602		03/01/2022	PAYDOWN		7,728	7,728	7,993	7,907	0	(179)	0	(179)	0	7,728	0	0	0	77	03/15/2033	1.A
36200Q-K3-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 569		03/01/2022	PAYDOWN		1,220	1,220	1,237	1,230	0	(11)	0	(11)	0	1,220	0	0	0	12	03/15/2032	1.A
36200S-TX-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 571		03/01/2022	PAYDOWN		1,154	1,154	1,171	1,164	0	(10)	0	(10)	0	1,154	0	0	0	13	10/15/2031	1.A
36201F-UX-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		03/01/2022	PAYDOWN		461	461	463	462	0	(1)	0	(1)	0	461	0	0	0	5	04/15/2032	1.A
36201F-XG-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		03/01/2022	PAYDOWN		1,953	1,953	1,981	1,970	0	(17)	0	(17)	0	1,953	0	0	0	21	06/15/2032	1.A
36201L-TN-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 586		03/01/2022	PAYDOWN		2,597	2,597	2,635	2,620	0	(23)	0	(23)	0	2,597	0	0	0	28	04/15/2032	1.A
36202C-2H-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		03/01/2022	PAYDOWN		3,264	3,264	3,146	3,199	0	65	0	65	0	3,264	0	0	0	33	04/20/2028	1.A
36202C-2W-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		03/01/2022	PAYDOWN		1,259	1,259	1,214	1,234	0	25	0	25	0	1,259	0	0	0	12	05/20/2028	1.A
36202E-6E-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2022	PAYDOWN		133,147	133,147	135,269	134,885	0	(1,738)	0	(1,738)	0	133,147	0	0	0	1,085	06/20/2039	1.A
36202E-S9-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2022	PAYDOWN		2,011	2,011	2,035	2,031	0	(20)	0	(20)	0	2,011	0	0	0	20	05/20/2038	1.A
36202E-VP-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		03/01/2022	PAYDOWN		4,681	4,681	4,669	4,669	0	12	0	12	0	4,681	0	0	0	49	08/20/2038	1.A
36202S-BC-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 607		03/01/2022	PAYDOWN		67	67	69	68	0	(2)	0	(2)	0	67	0	0	0	1	01/15/2033	1.A
36203B-J5-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 344		03/01/2022	PAYDOWN		128	128	124	127	0	1	0	1	0	128	0	0	0	1	12/15/2022	1.A
36203C-NC-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 345		03/01/2022	PAYDOWN		119	119	115	117	0	1	0	1	0	119	0	0	0	1	09/15/2023	1.A
36203C-SF-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 345		03/01/2022	PAYDOWN		252	252	243	250	0	2	0	2	0	252	0	0	0	3	05/15/2023	1.A
36203D-FQ-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 345		03/01/2022	PAYDOWN		12	12	11	12	0	0	0	0	0	12	0	0	0	0	09/15/2023	1.A
36203D-GU-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 345		03/01/2022	PAYDOWN		22	22	21	22	0	0	0	0	0	22	0	0	0	0	12/15/2023	1.A
36203E-6N-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 347		03/01/2022	PAYDOWN		317	317	306	314	0	3	0	3	0	317	0	0	0	3	08/15/2023	1.A
36203F-YQ-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 348		03/01/2022	PAYDOWN		123	123	118	121	0	1	0	1	0	123	0	0	0	1	08/15/2023	1.A
36203H-G3-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 349		03/01/2022	PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	07/15/2023	1.A
36203H-RN-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 349		03/01/2022	PAYDOWN		69	69	67	68	0	1	0	1	0	69	0	0	0	1	09/15/2023	1.A
36203J-XE-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 350		03/01/2022	PAYDOWN		35	35	34	34	0	0	0	0	0	35	0	0	0	0	08/15/2023	1.A
36203K-K6-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 351		03/01/2022	PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	01/15/2024	1.A
36203L-RC-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 352		03/01/2022	PAYDOWN		28	28	27	28	0	0	0	0	0	28	0	0	0	0	07/15/2023	1.A
36203M-B9-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 352		03/01/2022	PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	05/15/2024	1.A
36203P-AY-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 354		03/01/2022	PAYDOWN		58	58	57	58	0	0	0	0	0	58	0	0	0	1	12/15/2023	1.A
36203Q-JS-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 355		03/01/2022	PAYDOWN		65	65	64	65	0	0	0	0	0	65	0	0	0	1	05/15/2024	1.A
36203R-MW-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 356		03/01/2022	PAYDOWN		3,848	3,848	3,707	3,809	0	39	0	39	0	3,848	0	0	0	59	05/15/2023	1.A
36203S-4K-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 358		03/01/2022	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	08/15/2023	1.A
36203S-XB-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 358		03/01/2022	PAYDOWN		14	14	13	14	0	0	0	0	0	14	0	0	0	0	09/15/2023	1.A
36203T-HT-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 358		03/01/2022	PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	07/15/2023	1.A
36203T-NB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 358		03/01/2022	PAYDOWN		45	45	43	44	0	1	0	1	0	45	0	0	0	1	09/15/2023	1.A
36203V-DE-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 360		03/01/2022	PAYDOWN		27	27	26	27	0	0	0	0	0	27	0	0	0	0	11/15/2023	1.A
36203V-U3-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 360		03/01/2022	PAYDOWN		88	88	86	88	0	1	0	1	0	88	0	0	0	1	07/15/2023	1.A
36203W-QV-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 361		03/01/2022	PAYDOWN		14	14	13	14	0	0	0	0	0	14	0	0	0	0	09/15/2023	1.A
36204A-PV-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 364		03/01/2022	PAYDOWN		30	30	29	30	0	0	0	0	0	30	0	0	0	0	08/15/2023	1.A
36204D-LL-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 366		03/01/2022	PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	02/15/2024	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
36204G-ZK-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 369		03/01/2022	PAYDOWN		200	200	193	198	0	2	0	2	0	200	0	0	0	2	12/15/2023	1.A
36204H-6E-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 370		03/01/2022	PAYDOWN		5	5	4	5	0	0	0	0	0	5	0	0	0	0	10/15/2023	1.A
36204L-VC-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 373		01/01/2022	PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	0	04/15/2022	1.A
36204L-X3-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 373		03/01/2022	PAYDOWN		24	24	23	23	0	0	0	0	0	24	0	0	0	0	11/15/2023	1.A
36204M-MB-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 373		03/01/2022	PAYDOWN		33	33	32	33	0	0	0	0	0	33	0	0	0	0	12/15/2023	1.A
36204R-N8-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 377		03/01/2022	PAYDOWN		155	155	151	153	0	2	0	2	0	155	0	0	0	2	09/15/2025	1.A
36204W-QL-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 382		02/01/2022	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/15/2024	1.A
36205A-5H-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 385		03/01/2022	PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	05/15/2024	1.A
36205A-NF-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 384		03/01/2022	PAYDOWN		403	403	398	400	0	3	0	3	0	403	0	0	0	5	09/15/2025	1.A
36205B-HR-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 385		03/01/2022	PAYDOWN		57	57	56	57	0	0	0	0	0	57	0	0	0	1	05/15/2024	1.A
36205C-6H-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 387		03/01/2022	PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	09/15/2025	1.A
36205F-Z7-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 389		03/01/2022	PAYDOWN		483	483	476	479	0	3	0	3	0	483	0	0	0	6	09/15/2025	1.A
36205P-Y4-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 396		03/01/2022	PAYDOWN		329	329	325	327	0	2	0	2	0	329	0	0	0	4	09/15/2025	1.A
36205Q-4W-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 397		03/01/2022	PAYDOWN		46	46	46	46	0	0	0	0	0	46	0	0	0	1	07/15/2025	1.A
36205R-L4-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 398		03/01/2022	PAYDOWN		441	441	435	438	0	3	0	3	0	441	0	0	0	6	09/15/2025	1.A
36205R-L6-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 398		03/01/2022	PAYDOWN		33	33	32	32	0	0	0	0	0	33	0	0	0	0	09/15/2025	1.A
36205R-TF-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 398		03/01/2022	PAYDOWN		17	17	17	17	0	0	0	0	0	17	0	0	0	0	08/15/2025	1.A
36206A-PL-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 405		03/01/2022	PAYDOWN		56	56	55	56	0	1	0	1	0	56	0	0	0	1	11/15/2025	1.A
36206B-WG-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 406		03/01/2022	PAYDOWN		73	73	72	72	0	0	0	0	0	73	0	0	0	1	09/15/2025	1.A
36206E-3P-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 409		03/01/2022	PAYDOWN		31	31	31	31	0	0	0	0	0	31	0	0	0	0	09/15/2025	1.A
36206E-CP-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 408		03/01/2022	PAYDOWN		60	60	59	60	0	0	0	0	0	60	0	0	0	1	09/15/2025	1.A
36206E-FZ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 408		03/01/2022	PAYDOWN		337	337	332	334	0	2	0	2	0	337	0	0	0	4	09/15/2025	1.A
36206F-LU-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 409		03/01/2022	PAYDOWN		81	81	80	80	0	1	0	1	0	81	0	0	0	1	09/15/2025	1.A
36206F-RC-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 410		03/01/2022	PAYDOWN		117	117	116	116	0	1	0	1	0	117	0	0	0	1	08/15/2025	1.A
36206F-RJ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 410		03/01/2022	PAYDOWN		24	24	23	23	0	0	0	0	0	24	0	0	0	0	08/15/2025	1.A
36206F-SE-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 410		03/01/2022	PAYDOWN		31	31	30	31	0	0	0	0	0	31	0	0	0	0	09/15/2025	1.A
36206J-FS-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 412		03/01/2022	PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	0	08/15/2025	1.A
36206J-YG-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 413		03/01/2022	PAYDOWN		82	82	81	81	0	1	0	1	0	82	0	0	0	1	08/15/2025	1.A
36206K-BY-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 413		03/01/2022	PAYDOWN		196	196	193	194	0	2	0	2	0	196	0	0	0	2	09/15/2025	1.A
36206K-HA-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 413		03/01/2022	PAYDOWN		27	27	26	26	0	0	0	0	0	27	0	0	0	0	09/15/2025	1.A
36206L-BY-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 414		03/01/2022	PAYDOWN		389	389	384	387	0	3	0	3	0	389	0	0	0	5	09/15/2025	1.A
36206L-CQ-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 414		03/01/2022	PAYDOWN		352	352	348	350	0	2	0	2	0	352	0	0	0	4	09/15/2025	1.A
36206L-DA-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 414		03/01/2022	PAYDOWN		320	320	316	318	0	2	0	2	0	320	0	0	0	4	09/15/2025	1.A
36206L-PU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 414		03/01/2022	PAYDOWN		39	39	39	39	0	0	0	0	0	39	0	0	0	1	08/15/2025	1.A
36206L-SJ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 414		03/01/2022	PAYDOWN		59	59	58	58	0	0	0	0	0	59	0	0	0	1	09/15/2025	1.A
36206M-PP-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 415		03/01/2022	PAYDOWN		105	105	104	104	0	1	0	1	0	105	0	0	0	1	08/15/2025	1.A
36206N-C4-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 415		03/01/2022	PAYDOWN		38	38	38	38	0	0	0	0	0	38	0	0	0	0	09/15/2025	1.A
36206P-AF-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 416		03/01/2022	PAYDOWN		23	23	22	23	0	0	0	0	0	23	0	0	0	0	12/15/2025	1.A
36206P-PG-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 417		03/01/2022	PAYDOWN		40	40	39	39	0	0	0	0	0	40	0	0	0	1	01/15/2026	1.A
36206P-WY-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 417		03/01/2022	PAYDOWN		109	109	108	108	0	1	0	1	0	109	0	0	0	1	09/15/2025	1.A
36206S-JX-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 419		03/01/2022	PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/15/2025	1.A
36206U-NA-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 421		03/01/2022	PAYDOWN		569	569	561	565	0	4	0	4	0	569	0	0	0	7	02/15/2026	1.A
36206U-W6-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 421		03/01/2022	PAYDOWN		45	45	44	44	0	1	0	1	0	45	0	0	0	1	05/15/2026	1.A
36206W-Z4-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 423		03/01/2022	PAYDOWN		72	72	71	72	0	1	0	1	0	72	0	0	0	1	06/15/2026	1.A
36207A-K3-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 426		03/01/2022	PAYDOWN		53	53	52	52	0	1	0	1	0	53	0	0	0	1	06/15/2026	1.A
36207L-H3-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 435		03/01/2022	PAYDOWN		29	29	29	29	0	0	0	0	0	29	0	0	0	0	03/15/2031	1.A
36210R-G6-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 499		03/01/2022	PAYDOWN		152	152	153	152	0	0	0	0	0	152	0	0	0	2	11/15/2031	1.A
36213C-J5-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 550		03/01/2022	PAYDOWN		31	31	32	32	0	0	0	0	0	31	0	0	0	0	08/15/2031	1.A
36213E-W6-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		03/01/2022	PAYDOWN		1,870	1,870	1,898	1,887	0	(16)	0	(16)	0	1,870	0	0	0	20	03/15/2032	1.A
36213F-H5-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		03/01/2022	PAYDOWN		474	474	477	476	0	(1)	0	(1)	0	474	0	0	0	5	12/15/2032	1.A
36213F-K9-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 553		03/01/2022	PAYDOWN		4,766	4,766	4,933	4,877	0	(111)	0	(111)	0	4,766	0	0	0	48	01/15/2033	1.A
362161-MC-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 180		03/01/2022	PAYDOWN		29	29	28	29	0	0	0	0	0	29	0	0	0	0	05/15/2023	1.A
36223Y-5B-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 322		02/01/2022	PAYDOWN		694	694	714	694	0	0	0	0	0	694	0	0	0	8	04/15/2022	1.A
36223Y-QM-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 321		03/01/2022	PAYDOWN		72	72	69	71	0	1	0	1	0	72	0	0	0	1	08/15/2023	1.A

SCHEDULE D - PART 4

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

1	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
36224D-R6-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 325		02/01/2022	PAYDOWN		20	20	21	20	0	0	0	0	0	20	0	0	0	0	04/15/2022	1.A
36224L-NW-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 331		03/01/2022	PAYDOWN		19	19	18	18	0	0	0	0	0	19	0	0	0	0	08/15/2023	1.A
36224M-7D-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 333		03/01/2022	PAYDOWN		131	131	127	130	0	1	0	1	0	131	0	0	0	2	06/15/2023	1.A
36224P-2M-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 334		03/01/2022	PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	08/15/2025	1.A
36224T-MU-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 337		03/01/2022	PAYDOWN		389	389	393	389	0	0	0	0	0	389	0	0	0	5	03/15/2023	1.A
36224Y-YS-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 342		03/01/2022	PAYDOWN		42	42	43	42	0	0	0	0	0	42	0	0	0	1	03/15/2023	1.A
36225A-GM-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 780		03/01/2022	PAYDOWN		137	137	135	136	0	1	0	1	0	137	0	0	0	2	07/15/2025	1.A
36225B-ND-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		03/01/2022	PAYDOWN		36,661	36,661	37,285	37,040	0	(379)	0	(379)	0	36,661	0	0	0	376	05/15/2031	1.A
36225C-C9-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 080		03/01/2022	PAYDOWN		576	576	585	576	0	0	0	0	0	576	0	0	0	2	07/20/2027	1.A
36225C-DM-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 080		03/01/2022	PAYDOWN		193	193	196	193	0	0	0	0	0	193	0	0	0	1	08/20/2027	1.A
36241K-LQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 782		03/01/2022	PAYDOWN		8,360	8,360	8,421	8,406	0	(46)	0	(46)	0	8,360	0	0	0	81	01/15/2037	1.A
36292C-BU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 644		03/01/2022	PAYDOWN		59,632	59,632	59,325	59,362	0	270	0	270	0	59,632	0	0	0	838	07/15/2035	1.A
36292L-EX-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 651		03/01/2022	PAYDOWN		1,393	1,393	1,415	1,410	0	(17)	0	(17)	0	1,393	0	0	0	14	06/15/2036	1.A
36296D-YU-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 688		03/01/2022	PAYDOWN		10,181	10,181	10,292	10,272	0	(91)	0	(91)	0	10,181	0	0	0	95	05/15/2038	1.A
38373Q-MZ-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	PAYDOWN		179,946	179,946	175,925	178,206	0	1,740	0	1,740	0	179,946	0	0	0	1,557	05/20/2033	1.A
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	PAYDOWN		324,963	324,963	300,484	318,212	0	6,752	0	6,752	0	324,963	0	0	0	3,022	09/20/2033	1.A
38374C-YN-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	PAYDOWN		58,515	58,515	55,764	57,644	0	870	0	870	0	58,515	0	0	0	493	10/20/2033	1.A
38374F-X5-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	PAYDOWN		177,118	177,118	166,547	172,458	0	4,660	0	4,660	0	177,118	0	0	0	1,575	04/16/2034	1.A
38374H-PY-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	PAYDOWN		404,104	404,104	395,422	400,335	0	3,770	0	3,770	0	404,104	0	0	0	3,363	07/20/2034	1.A
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	PAYDOWN		185,042	185,042	164,297	178,312	0	6,730	0	6,730	0	185,042	0	0	0	1,691	12/20/2035	1.A
38375J-XK-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	PAYDOWN		380,067	380,067	379,444	379,444	0	624	0	624	0	380,067	0	0	0	3,467	04/20/2037	1.A
38379W-HL-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	PAYDOWN		111,284	111,284	113,196	112,612	0	(1,651)	0	(1,651)	0	111,284	0	0	0	916	04/20/2046	1.A
38379Y-HH-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2022	PAYDOWN		8,657	8,657	8,624	8,633	0	23	0	23	0	8,657	0	0	0	65	06/20/2046	1.A
83162C-TX-1	SMALL BUSINESS ADMINISTRATION SENIOR AGE		03/01/2022	PAYDOWN		78,153	78,153	78,153	77,868	0	285	0	285	0	78,153	0	0	0	1,598	03/01/2031	1.A
911760-KE-5	VENDEE MORTGAGE TRUST VENDE_97 SENIOR AG		03/01/2022	PAYDOWN		88,175	88,175	86,681	87,724	0	451	0	451	0	88,175	0	0	0	972	02/15/2027	1.A
912810-EN-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 7		03/15/2022	DEUTSCHE BANK AG		208,656	200,000	208,813	200,604	0	(139)	0	(139)	0	200,465	0	8,191	8,191	5,097	11/15/2022	1.A
912810-SS-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 1		03/23/2022	J.P. MORGAN SECURITIES INC		18,748,548	23,000,000	22,795,156	22,801,151	0	1,219	0	1,219	0	22,802,370	0	(4,053,822)	(4,053,822)	133,187	11/15/2050	1.A
912828-2W-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1		02/08/2022	HSBC SECURITIES INC.		3,022,612	3,000,000	2,994,850	2,999,202	0	114	0	114	0	2,999,316	0	23,296	23,296	20,398	09/30/2022	1.A
912828-R3-6	UNITED STATES TREASURY SENIOR GOVT BND		02/08/2022	DEUTSCHE BANK AG		994,998	1,000,000	982,307	991,866	0	193	0	193	0	992,059	0	2,940	2,940	3,861	05/15/2026	1.A
912828-ZG-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 0		03/31/2022	MATURITY		10,000,000	10,000,000	10,026,192	10,003,335	0	(3,335)	0	(3,335)	0	10,000,000	0	0	0	18,750	03/31/2022	1.A
912828-ZH-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 0		02/08/2022	CITADEL SECURITIES		12,880,664	13,000,000	13,021,328	13,013,813	0	(1,150)	0	(1,150)	0	13,012,663	0	(131,999)	(131,999)	10,446	04/15/2023	1.A
91282C-AX-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 0		02/08/2022	GOLDMAN SACHS & CO.		29,835,938	30,000,000	29,982,422	29,984,434	0	1,828	0	1,828	0	29,986,262	0	(150,324)	(150,324)	7,315	11/30/2022	1.A
91282C-BU-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0		02/08/2022	RBC DOMINION SECURITIES INC.		25,339,000	25,600,000	25,583,000	25,589,240	0	925	0	925	0	25,590,165	0	(251,165)	(251,165)	11,604	03/31/2023	1.A
91282C-CE-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1		01/12/2022	CITIGROUP GLOBAL MARKE		6,348,672	6,500,000	6,502,539	6,502,375	0	(12)	0	(12)	0	6,502,364	0	(153,692)	(153,692)	9,821	05/31/2028	1.A
91282C-CK-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 0		02/08/2022	RBC DOMINION SECURITIES INC.		22,678,359	23,000,000	22,974,844	22,980,361	0	1,412	0	1,412	0	22,981,772	0	(303,413)	(303,413)	3,177	06/30/2023	1.A
91282C-CN-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 0		02/10/2022	CITIGROUP GLOBAL MARKE		93,170,508	95,000,000	94,864,883	94,892,724	0	7,579	0	7,579	0	94,900,302	0	(1,729,794)	(1,729,794)	62,983	07/31/2023	1.A
91282C-CW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 0		01/04/2022	DEUTSCHE BANK AG		97,359,375	100,000,000	99,042,969	99,093,470	0	2,104	0	2,104	0	99,095,575	0	(1,736,200)	(1,736,200)	263,122	08/31/2026	1.A
91282C-CZ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND 0		03/01/2022	VARIOUS		145,288,086	150,000,000	148,097,991	148,175,914	0	28,215	0	28,215	0	148,204,129	0	(2,916,043)	(2,916,043)	421,875	09/30/2026	1.A
91282C-DS-7	UNITEDSTATESTREASURY SENIOR GOVT BND 1		03/23/2022	VARIOUS		16,531,797	17,000,000	16,874,492	0	0	5,418	0	5,418	0	16,879,910	0	(348,113)	(348,113)	33,253	01/15/2025	1.A
91282C-DV-0	UNITEDSTATESTREASURY SENIORGOVTBND 0.8		03/23/2022	VARIOUS		54,510,513	55,400,000	54,883,085	0	0	14,231	0	14,231	0	54,897,316	0	(386,803)	(386,803)	52,038	01/31/2024	1.A
91282C-ED-9	UNITEDSTATESTREASURY SENIOR GOVT BND 1		03/23/2022	NOMURA SECURITIES INTL. INC.		24,592,773	25,000,000	24,817,383	0	0	1,452	0	1,452	0	24,818,835	0	(226,061)	(226,061)	10,700	03/15/2025	1.A
0109999999. Subtotal - Bonds - U.S. Governments						584,439,703	600,629,203	597,446,423	500,482,802	0	(845,209)	0	(845,209)	0	596,792,707	0	(12,353,002)	(12,353,002)	1,188,894	XXX	XXX
218493-AA-2	CORDELIO AMALCO GP I SECURED CORP_BND		03/31/2022	REDEMPTION 100.0000		655,086	655,086	616,048	647,774	0	0	0	0	(31,725)	655,086	39,038	0	39,038	13,387	09/30/2034	2.A FE
195325-BB-0	COLOMBIA REPUBLIC OF SENIOR CORP_BND 1	D	01/03/2022	BARCLAYS CAPITAL		7,043,750	5,000,000	4,625,700	4,726,874	0	135	0	135	0	4,727,009	0	2,316,741	2,316,741	226,233	01/28/2033	3.A FE
195325-BR-5	COLOMBIA REPUBLIC OF SENIOR CORP_BND	D	01/20/2022	VARIOUS		6,597,500	7,000,000	7,512,500	7,460,180	0	(728)	0	(728)	0	7,459,452	0	(861,952)	(861,952)	161,875	02/26/2044	3.A FE
210314-AB-6	CONSORCIO TRANSMANTARO SA SENIOR CORP_BN	D	03/17/2022	VARIOUS		6,409,100	6,320,000	6,694,583	6,656,734	0	(6,031)	0	(6,031)	0	6,650,702	0	(241,602)	(241,602)	121,952	04/16/2034	2.C FE
23330J-AB-7	DP WORLD LTD UAE SENIOR CORP_BND 144A	D	01/20/2022	VARIOUS		11,747,500	10,000,000	9,892,800	9,897,721	0	94	0	94	0	9,897,815	0	1,849,685	1,849,685	182,188	09/25/2048	2.C FE
25714P-DJ-4	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO	D	01/20/2022	JEFFRIES & CO. INC.		2,244,000	2,000,000	2,032,000	2,024,220	0	(321)	0	(321)	0	2,023,898	0	220,102	220,102	66,840	01/29/2026	3.C FE
25714P-DT-2	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO	D	01/20/2022	JEFFRIES & CO. INC.		2,628,000	2,400,000	2,309,600	2,328,259	0	737	0	737	0	2,328,996	0	299,004	299,004	71,003	01/25/2027	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	D	03/14/2022	GOLDMAN SACHS & CO.		1,662,158	1,700,000	2,039,847	2,031,623	0	(2,027)	0	(2,027)	0	2,029,596	0	(367,438)	(367,438)	53,869	01/22/2044	2.A FE
268317-AV-6	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	D	03/14/2022	VARIOUS		5,097,700	5,000,000	4,863,050	4,877,225	0	956	0	956	0	4,878,181	0	219,519	219,519	118,490	09/21/2038	2.A FE
279158-AC-3	ECOPETROL SA SENIOR CORP_BND 5.875% 09	D	01/21/2022	VARIOUS		12,388,408	11,775,000	12,392,233	11,992,497	0	(8,066)	0	(8,066)	0	11,984,431	0	403,976	403,976	243,490	09/18/2023	3.A FE
279158-AE-9	ECOPETROL SA SENIOR CORP_BND 7.375% 09	D	01/20/2022	VARIOUS		3,131,250	3,000,000	2,797,500	2,811,882	0	209	0	209	0	2,812,091	0	319,159	319,159	77,438	09/18/2043	3.A FE
279158-AJ-8	ECOPETROL SA SENIOR CORP_BND 5.875% 05	D	01/20/2022	MORGAN STANLEY & CO. INC		896,250	1,000,000	993,360	994,085	0	8	0	8	0	994,093	0	(97,843)	(97,843)	9,139	05/28/2045	3.A FE
279158-AN-9	ECOPETROL SA SENIOR CORP_BND 6.875% 04	D	01/20/2022	MORGAN STANLEY & CO. INC		1,080,000	1,000,000	991,120	992,218	0	44	0	44	0	992,262	0	87,738	87,738	16,233	04/29/2030	3.A FE
29245J-AK-8	EMPRESA NACIONAL DEL PETROLEO SENIOR COR	D	03/14/2022	BCO BILBAO VIZCAYA ARG MADRID		2,296,000	2,800,000	2,478,000	2,494,772	0	1,152	0	1,152	0	2,495,923	0	(199,923)	(199,923)	63,700	09/14/2047	2.C FE
29245J-AM-4	EMPRESA NACIONAL DEL PETROLEO SENIOR COR	D	03/14/2022	HSBC SECURITIES INC.		639,625	700,000	697,536	697,597	0	43	0	43	0	697,640	0	(58,015)	(58,015)	12,075	09/16/2031	2.C FE
292487-AA-3	EMPRESA DE LOS FERROCARRILES D SENIOR CO	D	02/09/2022	BANC OF AMERICA SECURITIES LLC		782,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(217,500)	(217,500)	14,743	08/18/2050	1.G FE
40053X-AA-7	GRUPO ENERGIA BOGOTA SA ESP SENIOR CORP_	D	03/24/2022	VARIOUS		2,484,450	2,460,000	2,436,040	2,439,187	0	462	0	462	0	2,439,649	0	44,801	44,801	43,222	05/15/2030	2.B FE
445545-AL-0	HUNGARY GOVERNMENT SENIOR CORP_BND 5.	D	03/15/2022	ING CAPITAL MKT LLC		1,055,390	1,000,000	986,630	996,359	0	318	0	318	0	996,677	0	58,713	58,713	25,681	03/25/2024	2.B FE
445545-AM-8	HUNGARY GOVERNMENT SENIOR CORP_BND 144A	D	03/14/2022	J.P. MORGAN SECURITIES INC		901,000	1,000,000	986,290	986,636	0	251	0	251	0	986,887	0	(85,887)	(85,887)	10,330	09/22/2031	2.B FE
455780-AT-3	INDONESIA REPUBLIC OF SENIOR CORP_BND 1	D	02/15/2022	BNP PARIBAS		148,050	100,000	98,666	99,004	0	5	0	5	0	99,009	0	49,041	49,041	2,951	10/12/2035	2.B FE
45846A-AA-8	INTERCHILE SA SECURED CORP_BND 144A 4.	D	02/09/2022	GOLDMAN SACHS & CO.		1,121,100	1,110,000	1,110,000	1,110,000	0	0	0	0	0	1,110,000	0	11,100	11,100	5,689	06/30/2056	2.A FE
48126P-AA-0	NK KAZMUNAYGAZ AO SENIOR CORP_BND 144A	D	03/18/2022	BARCLAYS CAPITAL		3,227,500	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(272,500)	(272,500)	39,958	04/14/2033	2.C FE
486661-AG-6	KAZAKHSTAN REPUBLIC OF SENIOR CORP_BND	D	02/10/2022	VARIOUS		27,196,650	24,850,000	24,549,915	24,723,550	0	3,253	0	3,253	0	24,726,803	0	2,469,847	2,469,847	701,563	07/21/2025	2.B FE
486661-AH-4	KAZAKHSTAN REPUBLIC OF SENIOR CORP_BND	D	01/31/2022	XTELLUS CAPITAL PARTNERS, INC		3,717,000	2,800,000	2,773,372	2,775,683	0	38	0	38	0	2,775,721	0	941,279	941,279	96,561	07/21/2045	2.B FE
48667Q-AP-0	NK KAZMUNAYGAZ AO SENIOR CORP_BND 144A	D	03/18/2022	VARIOUS		2,640,900	2,500,000	2,522,440	2,523,086	0	(10)	0	(10)	0	2,523,076	0	117,824	117,824	44,342	04/19/2047	2.C FE
48667Q-AQ-8	NK KAZMUNAYGAZ AO SENIOR CORP_BND 144A	D	01/31/2022	HSBC SECURITIES INC.		10,410,500	9,400,000	9,400,000	9,400,000	0	0	0	0	0	9,400,000	0	1,010,500	1,010,500	137,540	04/24/2030	2.C FE
48667Q-AS-4	NK KAZMUNAYGAZ AO SENIOR CORP_BND 144A	D	01/31/2022	GOLDMAN SACHS & CO.		3,868,000	3,200,000	3,168,160	3,169,577	0	38	0	38	0	3,169,615	0	698,385	698,385	55,533	10/24/2048	2.C FE
48668N-AA-9	KAZTRANSGAZ AO SENIOR CORP_BND 144A 4.	D	02/23/2022	BARCLAYS CAPITAL		1,919,000	1,900,000	1,896,181	1,897,611	0	56	0	56	0	1,897,667	0	21,333	21,333	34,405	09/26/2027	2.C FE
59284M-AA-2	MEXICO CITY AIRPORT TRUST SECURED CORP_B	D	01/12/2022	VARIOUS		3,284,760	3,100,000	2,817,125	2,911,694	0	1,225	0	1,225	0	2,912,918	0	371,842	371,842	27,082	10/31/2026	2.C FE
59284M-AB-0	MEXICO CITY AIRPORT TRUST SECURED CORP_B	D	02/03/2022	BARCLAYS CAPITAL		1,109,200	1,180,000	1,163,846	1,165,043	0	29	0	29	0	1,165,072	0	(55,872)	(55,872)	17,487	10/31/2046	2.C FE
59284M-AD-6	MEXICO CITY AIRPORT TRUST SECURED CORP_B	D	02/02/2022	VARIOUS		5,703,291	6,078,000	5,742,017	5,755,884	0	475	0	475	0	5,756,359	0	(53,068)	(53,068)	170,859	07/31/2047	2.C FE
67091T-AA-3	OCP SA SENIOR CORP_BND 144A 5.625% 04/	D	01/20/2022	HSBC SECURITIES INC.		414,309	390,000	410,475	397,422	0	(193)	0	(193)	0	397,229	0	17,079	17,079	5,423	04/25/2024	3.A FE
67091T-AB-1	OCP SA SENIOR CORP_BND 144A 6.875% 04/	D	01/20/2022	BNP PARIBAS		2,250,000	2,000,000	2,130,000	2,119,956	0	(156)	0	(156)	0	2,119,800	0	130,200	130,200	33,993	04/25/2044	3.A FE
67091T-AD-7	OCP SA SENIOR CORP_BND 144A 3.750% 06/	D	01/05/2022	J.P. MORGAN SECURITIES INC		972,000	1,000,000	993,650	993,927	0	9	0	9	0	993,936	0	(21,936)	(21,936)	1,458	06/23/2031	3.A FE
68205L-AS-2	OMAN SULTANATE OF GOVERNMENT CORP_BND 1	D	01/20/2022	MORGAN STANLEY & CO. INC		529,050	500,000	500,000	500,000	0	0	0	0	0	500,000	0	29,050	29,050	15,538	01/25/2031	3.C FE
69367P-AA-4	PERUSAHAAN GAS NEGARA TBK PT SENIOR CORP	D	01/13/2022	MILLENNIUM ADVISORS, LLC		2,140,000	2,000,000	1,992,500	1,996,499	0	66	0	66	0	1,996,565	0	143,435	143,435	17,653	05/16/2024	2.C FE
69370N-AB-2	PELABUHAN INDONESIA PERSERO PT SENIOR CO	D	01/13/2022	BARCLAYS CAPITAL		5,300,000	5,000,000	4,875,160	4,935,226	0	845	0	845	0	4,936,071	0	363,929	363,929	43,090	05/05/2025	2.C FE
698299-AD-6	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	D	01/12/2022	VARIOUS		18,938,090	14,222,000	17,337,600	15,733,964	0	(7,112)	0	(7,112)	0	15,726,852	0	3,211,237	3,211,237	352,545	09/30/2027	2.B FE
698299-AV-6	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	D	01/05/2022	BANC OF AMERICA SECURITIES LLC		1,188,500	1,000,000	981,920	994,100	0	20	0	20	0	994,120	0	194,380	194,380	31,271	01/29/2026	2.B FE
699149-AJ-9	PARAGUAY REPUBLIC OF GOVERNME SENIOR CO	D	01/20/2022	JEFFRIES & CO. INC.		4,592,700	4,200,000	4,201,100	4,200,931	0	(8)	0	(8)	0	4,200,924	0	391,776	391,776	49,665	04/28/2031	3.A FE
71654Q-CB-6	PETROLEOS MEXICANOS SENIOR CORP_BND 6.	D	01/20/2022	STANDARD CHARTER BANK		1,941,300	1,800,000	1,982,250	1,962,428	0	(1,971)	0	(1,971)	0	1,960,458	0	(19,158)	(19,158)	58,438	08/04/2026	3.C FE
71654Q-DE-9	PETROLEOS MEXICANOS SENIOR CORP_BND 5.	D	01/20/2022	MORGAN STANLEY & CO. INC		1,424,100	1,500,000	1,279,265	1,296,772	0	943	0	943	0	1,297,715	0	126,385	126,385	43,633	01/28/2031	3.C FE
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM PER SENIOR CO	D	01/13/2022	MILLENNIUM ADVISORS, LLC		5,106,250	4,300,000	4,848,250	4,715,536	0	(2,412)	0	(2,412)	0	4,713,124	0	393,126	393,126	49,138	11/15/2028	2.B FE
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM PER SENIOR CO	D	01/13/2022	CITIGROUP GLOBAL MKT INC		3,093,750	2,500,000	2,314,375	2,320,448	0	103	0	103	0	2,320,550	0	773,200	773,200	29,562	11/15/2048	2.C FE
74445P-AF-9	INDONESIA ASAHAN ALUMINIUM PER SENIOR CO	D	02/09/2022	CITIGROUP GLOBAL MKT INC		1,081,500	1,000,000	977,420	980,288	0	210	0	210	0	980,498	0	101,002	101,002	13,019	05/15/2030	2.C FE
74445P-AG-7	INDONESIA ASAHAN ALUMINIUM PER SENIOR CO	D	02/09/2022	CITIGROUP GLOBAL MKT INC		515,000	500,000	464,905	465,590	0	50	0	50	0	465,641	0	49,359	49,359	6,928	05/15/2050	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75405U-AD-8	RAS LAFFAN LIQUEFIED NATURAL G SECURED C	D	03/31/2022	REDEMPTION 100.0000		442,500	442,500	464,625	448,194	0	(5,694)	0	(5,694)	0	442,500	0	0	0	14,010	09/30/2027	1.E FE
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNAC SENIOR CO	D	03/14/2022	BANC OF AMERICA SECURITIES LLC		5,162,500	5,000,000	5,287,500	5,214,457	0	(5,686)	0	(5,686)	0	5,208,770	0	(46,270)	(46,270)	104,063	11/01/2028	2.C FE
M72005-AA-5	NATIONAL CENTRAL COOLING CO PJ SENIOR CO	D	01/18/2022	VARIOUS		12,850,375	13,250,000	13,312,805	13,303,784	0	(438)	0	(438)	0	13,303,346	0	(452,971)	(452,971)	81,476	10/21/2027	2.C FE
P37110-AN-6	EMPRESA NACIONAL DEL PETROLEO SENIOR COR	D	03/14/2022	VARIOUS		2,085,000	2,000,000	2,212,500	2,199,062	0	(4,190)	0	(4,190)	0	2,194,872	0	(109,872)	(109,872)	32,813	11/06/2029	3.A FE
P6629M-AD-4	MEXICO CITY AIRPORT TRUST SECURED CORP_B	D	02/02/2022	MERRILL LYNCH PIERCE FNNR & SM		3,746,000	4,000,000	3,730,000	3,741,320	0	398	0	398	0	3,741,717	0	4,283	4,283	112,444	07/31/2047	2.B FE
X5424X-BD-9	RUSSIAN FEDERATION SENIOR CORP_BND 4.7	D	01/26/2022	VARIOUS		11,799,000	11,400,000	12,739,490	12,356,033	0	(13,023)	0	(13,023)	0	12,343,009	0	(544,009)	(544,009)	85,051	05/27/2026	2.C FE
X5424X-BP-2	RUSSIAN FEDERATION SENIOR CORP_BND 144A	D	02/02/2022	VARIOUS		9,816,500	9,000,000	8,820,779	8,830,389	0	196	0	196	0	8,830,585	0	985,915	985,915	48,679	06/23/2047	2.C FE
X5424X-BR-8	RUSSIAN FEDERATION SENIOR CORP_BND 144A	D	01/26/2022	VARIOUS		5,006,250	5,000,000	5,105,000	5,064,073	0	(785)	0	(785)	0	5,063,288	0	(57,038)	(57,038)	20,660	06/23/2027	2.C FE
X5424X-BY-3	RUSSIAN FEDERATION SENIOR CORP_BND 4.3	D	01/26/2022	VARIOUS		8,150,000	8,000,000	7,695,000	7,778,714	0	1,806	0	1,806	0	7,780,521	0	369,479	369,479	122,014	03/21/2029	2.C FE
X5424X-CA-4	RUSSIAN FEDERATION SENIOR CORP_BND 144A	D	01/27/2022	VARIOUS		9,517,500	9,400,000	9,476,916	9,466,230	0	(676)	0	(676)	0	9,465,553	0	51,947	51,947	147,365	03/21/2029	2.C FE
X5424X-CF-3	RUSSIAN FEDERATION SENIOR CORP_BND 144A	D	02/02/2022	VARIOUS		12,018,500	11,200,000	11,552,000	11,510,514	0	(1,304)	0	(1,304)	0	11,509,209	0	509,291	509,291	190,967	03/28/2035	2.C FE
X5424X-CG-1	RUSSIAN FEDERATION SENIOR CORP_BND 5.1	D	01/25/2022	VARIOUS		7,550,000	7,000,000	7,952,500	7,847,789	0	(2,953)	0	(2,953)	0	7,844,836	0	(294,836)	(294,836)	113,758	03/28/2035	2.C FE
X7330Y-CT-0	CROATIA REPUBLIC OF SENIOR CORP_BND 5	D	01/13/2022	HSBC SECURITIES INC.		3,985,185	3,790,000	4,184,634	4,015,683	0	(8,359)	0	(8,359)	0	4,007,324	0	(22,139)	(22,139)	60,219	04/04/2023	2.C FE
Y4596H-AD-9	NK KAZMUNAYGAZ AO SENIOR CORP_BND 5.75	D	01/31/2022	GOLDMAN SACHS & CO.		447,500	400,000	417,500	417,028	0	(28)	0	(28)	0	417,000	0	30,500	30,500	6,581	04/19/2047	3.B FE
Y6421X-AV-0	NTPC LTD SENIOR CORP_BND 4.750% 10/03/	D	01/14/2022	DERIVATIVE TEST BRK		204,388	200,000	202,446	200,496	0	(32)	0	(32)	0	200,464	0	3,924	3,924	2,797	10/03/2022	2.C FE
Y7123S-BC-1	BANK MANDIRI PERSERO TBK PT SENIOR COR	D	02/09/2022	JEFFRIES & CO. INC.		1,930,000	2,000,000	1,996,125	1,996,594	0	86	0	86	0	1,996,679	0	(66,679)	(66,679)	12,444	04/19/2026	2.C FE
Y7133M-AC-3	PELABUHAN INDONESIA PERSERO PT SENIOR CO	D	01/13/2022	BARCLAYS CAPITAL		922,200	870,000	926,550	906,504	0	(490)	0	(490)	0	906,015	0	16,185	16,185	7,498	05/05/2025	2.C FE
Y7136Y-AA-8	PERUSAHAAN GAS NEGARA TBK PT SENIOR CORP	D	01/13/2022	MILLENNIUM ADVISORS, LLC		1,032,550	965,000	1,025,913	999,143	0	(656)	0	(656)	0	998,488	0	34,062	34,062	8,517	05/16/2024	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						280,238,115	261,357,586	267,477,712	264,996,069	0	(59,089)	0	(59,089)	(31,725)	264,944,287	39,038	15,293,825	15,332,863	4,788,568	XXX	XXX
010878-AU-0	ALAMEDA CNTY CA MUNITAX_BND GO 3.383%		02/10/2022	B47R_PB		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,880	08/01/2028	1.A FE
010878-AV-8	ALAMEDA CNTY CA MUNITAX_BND GO 3.533%		02/10/2022	B47R_PB		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,274	08/01/2029	1.A FE
010878-AW-6	ALAMEDA CNTY CA MUNITAX_BND GO 3.633%		02/10/2022	B47R_PB		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,537	08/01/2030	1.A FE
167486-ZZ-5	CHICAGO CITY OF MUNITAX_BND GO 7.045%		01/01/2022	CALL 100.0000		300,000	300,000	332,475	317,008	0	0	0	0	0	317,008	0	(17,008)	(17,008)	10,568	01/01/2029	2.A FE
64966L-M7-3	NEW YORK CITY OF MUNITAX_BND GO 3.750%		02/10/2022	B47R_PB		5,700,207	5,705,000	5,696,328	5,700,133	0	74	0	74	0	5,700,207	0	0	0	41,005	06/01/2028	1.C FE
64966L-M8-1	NEW YORK CITY OF MUNITAX_BND GO 3.850%		02/10/2022	B47R_PB		24,970,406	25,010,000	24,943,724	24,969,889	0	517	0	517	0	24,970,406	0	0	0	184,553	06/01/2029	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						32,470,613	32,515,000	32,472,527	32,487,030	0	591	0	591	0	32,487,621	0	(17,008)	(17,008)	263,817	XXX	XXX
13077D-BY-7	CALIFORNIA STATE UNIVERSITY MUNITAX_BND		02/10/2022	BBR4_PB		1,203,011	1,095,000	1,085,835	1,086,645	0	23	0	23	0	1,086,668	0	116,343	116,343	11,741	11/01/2047	1.D FE
13077D-KU-5	CALIFORNIA STATE UNIVERSITY MUNITAX_BND		03/22/2022	UBS WARBURG LLC		1,851,814	2,135,000	2,168,028	2,166,703	0	(191)	0	(191)	0	2,166,512	0	(314,699)	(314,699)	25,230	11/01/2051	1.D FE
20754R-AA-4	CONNECTICUT AVENUE SECURITIES SENIOR WHO		03/25/2022	PAYDOWN		187,242	187,242	187,242	187,242	0	0	0	0	0	187,242	0	0	0	233	10/25/2041	1.A
249182-PU-4	DENVER COLO CITY & CNTY SENIOR MUNITAX_B		03/21/2022	J.P. MORGAN SECURITIES INC		1,669,554	1,800,000	1,808,082	1,807,293	0	(163)	0	(163)	0	1,807,129	0	(137,575)	(137,575)	15,983	11/15/2032	1.E FE
302987-AE-2	FHLMC_20-SB70 SENIOR SENIOR_CMBS_20-SB7		03/01/2022	PAYDOWN		21,142	21,142	21,241	21,236	0	(95)	0	(95)	0	21,142	0	0	0	50	10/25/2039	1.A
30711X-AF-1	CONNECTICUT AVENUE SECURITIES MEZZANIN W		01/25/2022	PAYDOWN		112,045	112,045	104,540	109,596	0	2,449	0	2,449	0	112,045	0	0	0	244	05/25/2024	1.A
30711X-AF-1	CONNECTICUT AVENUE SECURITIES MEZZANIN W		03/25/2022	PAYDOWN		176,657	176,657	164,825	172,796	0	3,861	0	3,861	0	176,657	0	0	0	960	05/25/2024	1.D
30711X-AK-0	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W		01/25/2022	PAYDOWN		99,026	99,026	93,845	97,495	0	1,531	0	1,531	0	99,026	0	0	0	247	07/25/2024	1.A
30711X-AK-0	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W		03/25/2022	PAYDOWN		155,530	155,530	147,392	153,125	0	2,405	0	2,405	0	155,530	0	0	0	981	07/25/2024	1.D
30711X-HT-4	FANNIE MAE FNMA_17-C02 MEZZANIN WHOLE_CM		01/25/2022	PAYDOWN		28,268	28,268	28,312	28,327	0	(59)	0	(59)	0	28,268	0	0	0	33	09/25/2029	1.A
30711X-HT-4	FANNIE MAE FNMA_17-C02 MEZZANIN WHOLE_CM		03/25/2022	PAYDOWN		389,375	389,375	389,983	390,192	0	(817)	0	(817)	0	389,375	0	0	0	1,374	09/25/2029	1.D
30711X-HU-1	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W		01/25/2022	PAYDOWN		14,911	14,911	14,911	14,911	0	0	0	0	0	14,911	0	0	0	11	09/25/2029	1.A
30711X-HU-1	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W		03/25/2022	PAYDOWN		205,395	205,395	205,395	205,395	0	0	0	0	0	205,395	0	0	0	480	09/25/2029	1.D
30711X-K2-9	FANNIE MAE FNMA_18-C03 MEZZANIN WHOLE_CM		01/25/2022	PAYDOWN		37,354	37,354	37,365	37,354	0	0	0	0	0	37,354	0	0	0	29	10/25/2030	1.A
30711X-K2-9	FANNIE MAE FNMA_18-C03 MEZZANIN WHOLE_CM		03/25/2022	PAYDOWN		613,704	613,704	613,895	613,704	0	0	0	0	0	613,704	0	0	0	1,439	10/25/2030	1.D
30711X-PM-0	FANNIE MAE FNMA_17-C05 MEZZANIN WHOLE_CM		01/25/2022	PAYDOWN		323,140	323,140	323,645	323,660	0	(520)	0	(520)	0	323,140	0	0	0	339	01/25/2030	1.A
30711X-PM-0	FANNIE MAE FNMA_17-C05 MEZZANIN WHOLE_CM		03/25/2022	PAYDOWN		854,039	854,039	855,373	855,412	0	(1,374)	0	(1,374)	0	854,039	0	0	0	2,254	01/25/2030	1.D
31283H-2Q-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2022	PAYDOWN		201	201	201	201	0	0	0	0	0	201	0	0	0	2	12/01/2031	1.A
31283H-2S-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2022	PAYDOWN		5,034	5,034	5,029	5,027	0	6	0	6	0	5,034	0	0	0	59	04/01/2032	1.A
31283H-2T-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2022	PAYDOWN		878	878	883	881	0	(3)	0	(3)	0	878	0	0	0	9	08/01/2031	1.A
31283H-FP-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2022	PAYDOWN		643	643	678	663	0	(20)	0	(20)	0	643	0	0	0	10	10/01/2029	1.A
31283H-GE-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2022	PAYDOWN		268	268	283	276	0	(8)	0	(8)	0	268	0	0	0	3	12/01/2029	1.A
31283H-VE-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2022	PAYDOWN		1,360	1,360	1,364	1,361	0	(2)	0	(2)	0	1,360	0	0	0	14	03/01/2033	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
31283H-VL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		03/01/2022	PAYDOWN		331	331	331	331	0	0	0	0	0	331	0	0	0	4	02/01/2033	1.A
31287T-AQ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C67		03/01/2022	PAYDOWN		550	550	580	570	0	(20)	0	(20)	0	550	0	0	0	6	05/01/2032	1.A
31287U-DB-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C68		03/01/2022	PAYDOWN		70	70	73	72	0	(2)	0	(2)	0	70	0	0	0	1	06/01/2032	1.A
31287U-DP-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C68		03/01/2022	PAYDOWN		905	905	903	903	0	2	0	2	0	905	0	0	0	10	06/01/2032	1.A
31288D-K5-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C74		03/01/2022	PAYDOWN		3,942	3,942	3,857	3,882	0	60	0	60	0	3,942	0	0	0	33	12/01/2032	1.A
3128F2-WL-5	FEDERAL HOME LOAN MORTGAGE COR POOL# D63		03/01/2022	PAYDOWN		89	89	91	90	0	(1)	0	(1)	0	89	0	0	0	1	09/01/2025	1.A
3128FK-SC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# D77		03/01/2022	PAYDOWN		86	86	86	86	0	0	0	0	0	86	0	0	0	1	01/01/2027	1.A
3128FX-YS-0	FEDERAL HOME LOAN MORTGAGE COR POOL# D87		03/01/2022	PAYDOWN		40	40	41	40	0	0	0	0	0	40	0	0	0	0	03/01/2028	1.A
3128KD-4N-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A51		03/01/2022	PAYDOWN		4,761	4,761	4,856	4,838	0	(77)	0	(77)	0	4,761	0	0	0	52	08/01/2036	1.A
3128KD-YD-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A51		03/01/2022	PAYDOWN		2,839	2,839	2,895	2,885	0	(46)	0	(46)	0	2,839	0	0	0	31	08/01/2036	1.A
3128KE-PJ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A52		03/01/2022	PAYDOWN		353	353	358	357	0	(4)	0	(4)	0	353	0	0	0	4	09/01/2036	1.A
3128LB-2V-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A77		03/01/2022	PAYDOWN		400	400	418	416	0	(15)	0	(15)	0	400	0	0	0	4	06/01/2038	1.A
3128M4-CP-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G02		03/01/2022	PAYDOWN		5,226	5,226	5,130	5,144	0	82	0	82	0	5,226	0	0	0	49	12/01/2036	1.A
3128M5-AJ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G03		03/01/2022	PAYDOWN		3,705	3,705	3,754	3,744	0	(39)	0	(39)	0	3,705	0	0	0	33	09/01/2037	1.A
3128M5-RY-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G03		03/01/2022	PAYDOWN		10,471	10,471	10,587	10,563	0	(92)	0	(92)	0	10,471	0	0	0	96	01/01/2038	1.A
3128M6-LW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G04		03/01/2022	PAYDOWN		34,020	34,020	33,058	33,198	0	823	0	823	0	34,020	0	0	0	229	08/01/2038	1.A
3128M6-QA-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G04		03/01/2022	PAYDOWN		24,387	24,387	24,431	24,416	0	(29)	0	(29)	0	24,387	0	0	0	143	06/01/2038	1.A
3128M6-QF-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G04		03/01/2022	PAYDOWN		112,498	112,498	110,195	110,516	0	1,982	0	1,982	0	112,498	0	0	0	1,265	08/01/2038	1.A
3128M7-QY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G05		03/01/2022	PAYDOWN		21,137	21,137	21,391	21,346	0	(209)	0	(209)	0	21,137	0	0	0	174	06/01/2039	1.A
3128M8-B6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		03/01/2022	PAYDOWN		47,033	47,033	48,995	48,753	0	(1,720)	0	(1,720)	0	47,033	0	0	0	300	10/01/2040	1.A
3128M9-SH-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		03/01/2022	PAYDOWN		82,336	82,336	86,401	85,992	0	(3,656)	0	(3,656)	0	82,336	0	0	0	660	06/01/2043	1.A
3128M9-U2-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		03/01/2022	PAYDOWN		58,153	58,153	62,219	61,871	0	(3,718)	0	(3,718)	0	58,153	0	0	0	434	10/01/2043	1.A
3128MJ-2Z-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		1,980,830	1,980,830	1,964,736	1,965,159	0	15,671	0	15,671	0	1,980,830	0	0	0	8,774	12/01/2047	1.A
3128MJ-3A-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		398,195	398,195	424,451	424,156	0	(25,961)	0	(25,961)	0	398,195	0	0	0	2,190	12/01/2047	1.A
3128MJ-3K-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		83,704	83,704	85,871	85,798	0	(2,094)	0	(2,094)	0	83,704	0	0	0	548	02/01/2048	1.A
3128MJ-4H-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		696,751	696,751	705,460	705,164	0	(8,413)	0	(8,413)	0	696,751	0	0	0	3,968	07/01/2048	1.A
3128MJ-4W-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		141,480	141,480	144,254	144,185	0	(2,706)	0	(2,706)	0	141,480	0	0	0	907	09/01/2048	1.A
3128MJ-5C-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		771,671	771,671	793,133	792,386	0	(20,716)	0	(20,716)	0	771,671	0	0	0	4,903	10/01/2048	1.A
3128MJ-5H-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		809,608	809,608	831,903	831,129	0	(21,522)	0	(21,522)	0	809,608	0	0	0	5,392	11/01/2048	1.A
3128MJ-6H-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		172,370	172,370	174,396	174,328	0	(1,958)	0	(1,958)	0	172,370	0	0	0	970	04/01/2049	1.A
3128MJ-6J-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		102,314	102,314	105,216	105,116	0	(2,802)	0	(2,802)	0	102,314	0	0	0	663	04/01/2049	1.A
3128MJ-CS-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		43,603	43,603	43,883	43,796	0	(192)	0	(192)	0	43,603	0	0	0	373	09/01/2035	1.A
3128MJ-TK-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/08/2022	BARCLAYS CAPITAL		4,179,010	4,093,933	4,159,180	4,152,884	0	(592)	0	(592)	0	4,152,292	0	26,718	26,718	33,434	10/01/2043	1.A
3128MJ-TK-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		211,386	211,386	214,754	214,429	0	(3,044)	0	(3,044)	0	211,386	0	0	0	1,086	10/01/2043	1.A
3128MJ-ZN-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		03/01/2022	PAYDOWN		36,491	36,491	37,138	37,107	0	(616)	0	(616)	0	36,491	0	0	0	202	02/01/2047	1.A
3128NH-2A-0	FREDDIE MAC FHLMC_K020 POOL# 1J1669 2.		03/01/2022	PAYDOWN		539	539	542	539	0	0	0	0	0	539	0	0	0	2	06/01/2037	1.A
312912-AP-3	FREDDIE MAC FHLMC_1367 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		1,592	1,592	1,463	1,583	0	9	0	9	0	1,592	0	0	0	17	09/15/2022	1.A
312914-VY-7	FREDDIE MAC FHLMC_1474 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		2,439	2,439	2,317	2,427	0	13	0	13	0	2,439	0	0	0	26	02/15/2023	1.A
31292G-5P-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2022	PAYDOWN		112	112	118	115	0	(3)	0	(3)	0	112	0	0	0	1	07/01/2029	1.A
31292G-5R-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2022	PAYDOWN		207	207	218	213	0	(6)	0	(6)	0	207	0	0	0	3	08/01/2029	1.A
31292G-5W-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2022	PAYDOWN		116	116	122	120	0	(3)	0	(3)	0	116	0	0	0	2	09/01/2029	1.A
31292G-6L-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2022	PAYDOWN		666	666	703	686	0	(20)	0	(20)	0	666	0	0	0	9	10/01/2029	1.A
31292G-6W-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2022	PAYDOWN		10	10	11	10	0	0	0	0	0	10	0	0	0	0	09/01/2029	1.A
31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2022	PAYDOWN		150	150	158	154	0	(5)	0	(5)	0	150	0	0	0	1	12/01/2029	1.A
31292G-QB-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2022	PAYDOWN		85	85	86	85	0	0	0	0	0	85	0	0	0	1	03/01/2026	1.A
31292G-TF-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		03/01/2022	PAYDOWN		158	158	159	158	0	0	0	0	0	158	0	0	0	2	09/01/2027	1.A
31292H-4K-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		03/01/2022	PAYDOWN		8,833	8,833	8,899	8,875	0	(42)	0	(42)	0	8,833	0	0	0	86	12/01/2033	1.A
31292H-JU-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		03/01/2022	PAYDOWN		215	215	227	222	0	(7)	0	(7)	0	215	0	0	0	3	05/01/2031	1.A
31292H-QR-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		03/01/2022	PAYDOWN		924	924	923	923	0	1	0	1	0	924	0	0	0	9	06/01/2032	1.A
31292H-QZ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		03/01/2022	PAYDOWN		3,494	3,494	3,659	3,601	0	(107)	0	(107)	0	3,494	0	0	0	58	05/01/2032	1.A
31292H-ZL-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		03/01/2022	PAYDOWN		124	124	118	120	0	5	0	5	0	124	0	0	0	1	10/01/2033	1.A
31292S-CF-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C09		03/01/2022	PAYDOWN		11,420	11,420	12,137	12,092	0	(672)	0	(672)	0	11,420	0	0	0	75	12/01/2044	1.A
31293Y-GV-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C32		03/01/2022	PAYDOWN		100	100	105	103	0	(3)	0	(3)	0	100	0	0	0	1	11/01/2029	1.A
31293Y-KK-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C32		03/01/2022	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/01/2029	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
31293Y-Q8-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C33		03/01/2022	PAYDOWN		123	123	129	126	0	(3)	0	(3)	0	123	0	0	0	2	12/01/2029	1.A
31296T-NR-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A18		03/01/2022	PAYDOWN		1,014	1,014	1,039	1,031	0	(17)	0	(17)	0	1,014	0	0	0	10	02/01/2034	1.A
31296T-UP-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A18		03/01/2022	PAYDOWN		109	109	104	105	0	4	0	4	0	109	0	0	0	1	02/01/2034	1.A
31296W-EY-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A20		03/01/2022	PAYDOWN		4,778	4,778	4,532	4,596	0	182	0	182	0	4,778	0	0	0	36	03/01/2034	1.A
31296W-RW-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A20		03/01/2022	PAYDOWN		358	358	351	352	0	5	0	5	0	358	0	0	0	3	04/01/2034	1.A
31298N-PJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C52		03/01/2022	PAYDOWN		31	31	32	32	0	0	0	0	0	31	0	0	0	0	06/01/2031	1.A
3131WQ-NR-4	FREDDIE MAC FHLMC_K020 POOL# ZJ0400	4.	03/01/2022	PAYDOWN		215,719	215,719	220,643	220,405	0	(4,686)	0	(4,686)	0	215,719	0	0	0	1,002	09/01/2040	1.A
3131WQ-NJ-7	FREDDIE MAC FHLMC_K020 POOL# ZJ0403	4.	03/01/2022	PAYDOWN		132,158	132,158	135,216	135,068	0	(2,910)	0	(2,910)	0	132,158	0	0	0	776	09/01/2040	1.A
3131WQ-PX-9	FREDDIE MAC FHLMC_K020 POOL# ZJ0438	4.	03/01/2022	PAYDOWN		236,314	236,314	241,574	241,328	0	(5,014)	0	(5,014)	0	236,314	0	0	0	1,560	09/01/2040	1.A
3131WQ-QQ-3	FREDDIE MAC FHLMC_K020 POOL# ZJ0463	4.	03/01/2022	PAYDOWN		177,956	177,956	181,898	181,715	0	(3,759)	0	(3,759)	0	177,956	0	0	0	734	09/01/2040	1.A
3131WR-AS-4	FREDDIE MAC FHLMC_K020 POOL# ZJ0917	4.	03/01/2022	PAYDOWN		222,080	222,080	233,071	232,581	0	(10,501)	0	(10,501)	0	222,080	0	0	0	1,385	12/01/2040	1.A
3131WR-FX-8	FREDDIE MAC FHLMC_K020 POOL# ZJ1082	4.	03/01/2022	PAYDOWN		852,615	852,615	842,318	842,663	0	9,952	0	9,952	0	852,615	0	0	0	5,457	01/01/2041	1.A
3131WR-GC-3	FREDDIE MAC FHLMC_K020 POOL# ZJ1095	4.	03/01/2022	PAYDOWN		163,387	163,387	166,446	166,299	0	(2,912)	0	(2,912)	0	163,387	0	0	0	1,554	01/01/2041	1.A
3131X5-YM-8	FREDDIE MAC FHLMC_K020 POOL# ZK2516	3.	03/01/2022	PAYDOWN		182,295	182,295	185,292	184,271	0	(1,976)	0	(1,976)	0	182,295	0	0	0	1,078	09/01/2025	1.A
3131XP-QJ-0	FREDDIE MAC FHLMC_K020 POOL# ZL7657	4.	03/01/2022	PAYDOWN		188,243	188,243	198,322	197,951	0	(9,707)	0	(9,707)	0	188,243	0	0	0	1,026	01/01/2044	1.A
3131XR-NV-2	FREDDIE MAC FHLMC_K020 POOL# ZL9404	3.	03/01/2022	PAYDOWN		86,177	86,177	87,997	87,908	0	(1,732)	0	(1,732)	0	86,177	0	0	0	252	04/01/2045	1.A
3131XT-6S-4	FREDDIE MAC FHLMC_K020 POOL# ZM0881	3.	03/01/2022	PAYDOWN		204,190	204,190	213,902	213,653	0	(9,463)	0	(9,463)	0	204,190	0	0	0	1,124	03/01/2046	1.A
3131XT-7C-8	FREDDIE MAC FHLMC_K020 POOL# ZM0891	3.	03/01/2022	PAYDOWN		123,344	123,344	129,104	128,959	0	(5,616)	0	(5,616)	0	123,344	0	0	0	732	03/01/2046	1.A
3131XX-QU-8	FREDDIE MAC FHLMC_K020 POOL# ZM4067	3.	03/01/2022	PAYDOWN		1,067,968	1,067,968	1,104,365	1,103,303	0	(35,335)	0	(35,335)	0	1,067,968	0	0	0	6,158	09/01/2047	1.A
3131XY-GY-9	FREDDIE MAC FHLMC_K020 POOL# ZM4715	3.	03/01/2022	PAYDOWN		828,133	828,133	852,071	851,425	0	(23,292)	0	(23,292)	0	828,133	0	0	0	5,993	11/01/2047	1.A
3131YA-6M-7	FREDDIE MAC FHLMC_K020 POOL# ZN4476	3.	03/01/2022	PAYDOWN		870,537	870,537	926,578	925,973	0	(55,436)	0	(55,436)	0	870,537	0	0	0	4,443	12/01/2048	1.A
31329J-FD-4	FREDDIE MAC FHLMC_K020 POOL# ZA1064	4.	03/01/2022	PAYDOWN		383,889	383,889	392,477	392,046	0	(8,156)	0	(8,156)	0	383,889	0	0	0	1,794	09/01/2040	1.A
31329J-HT-7	FREDDIE MAC FHLMC_K020 POOL# ZA1142	3.	03/01/2022	PAYDOWN		242,015	242,015	248,318	248,008	0	(5,993)	0	(5,993)	0	242,015	0	0	0	870	03/01/2042	1.A
31329K-NJ-9	FREDDIE MAC FHLMC_K020 POOL# ZA2193	4.	03/01/2022	PAYDOWN		280,208	280,208	286,181	285,303	0	(5,096)	0	(5,096)	0	280,208	0	0	0	2,278	01/01/2031	1.A
31329N-CC-0	FREDDIE MAC FHLMC_K020 POOL# ZA4567	3.	03/01/2022	PAYDOWN		945,548	945,548	975,199	974,175	0	(28,628)	0	(28,628)	0	945,548	0	0	0	5,353	09/01/2045	1.A
3132A5-HQ-1	FREDDIE MAC FHLMC_K020 POOL# ZS4739	3.	03/01/2022	PAYDOWN		766,018	766,018	789,002	788,400	0	(22,382)	0	(22,382)	0	766,018	0	0	0	4,160	10/01/2047	1.A
3132A5-JW-6	FREDDIE MAC FHLMC_K020 POOL# ZS4777	3.	03/01/2022	PAYDOWN		1,187,020	1,187,020	1,263,388	1,262,543	0	(75,523)	0	(75,523)	0	1,187,020	0	0	0	6,761	07/01/2048	1.A
3132A9-Q7-5	FREDDIE MAC FHLMC_K020 POOL# ZS8578	3.	03/01/2022	PAYDOWN		91,978	91,978	94,913	94,535	0	(2,556)	0	(2,556)	0	91,978	0	0	0	436	08/01/2030	1.A
3132AA-NA-8	FREDDIE MAC FHLMC_K020 POOL# ZS9385	3.	03/01/2022	PAYDOWN		357,592	357,592	370,224	369,776	0	(12,184)	0	(12,184)	0	357,592	0	0	0	1,819	01/01/2044	1.A
3132AA-R7-1	FREDDIE MAC FHLMC_K020 POOL# ZS9510	3.	03/01/2022	PAYDOWN		517,223	517,223	536,829	536,045	0	(18,822)	0	(18,822)	0	517,223	0	0	0	2,896	01/01/2045	1.A
3132AA-RQ-9	FREDDIE MAC FHLMC_K020 POOL# ZS9495	3.	03/01/2022	PAYDOWN		151,612	151,612	154,242	154,150	0	(2,538)	0	(2,538)	0	151,612	0	0	0	854	10/01/2045	1.A
3132AC-EP-1	FREDDIE MAC FHLMC_K020 POOL# ZT0142	3.	03/01/2022	PAYDOWN		1,580,485	1,580,485	1,637,126	1,635,451	0	(54,966)	0	(54,966)	0	1,580,485	0	0	0	9,476	09/01/2047	1.A
3132AC-SZ-4	FREDDIE MAC FHLMC_K020 POOL# ZT0536	3.	03/01/2022	PAYDOWN		560,900	560,900	609,366	608,744	0	(47,844)	0	(47,844)	0	560,900	0	0	0	3,112	03/01/2048	1.A
3132DM-RQ-0	FREDDIE MAC FHLMC_K020 POOL# SD0495	3.	03/01/2022	PAYDOWN		2,512,554	2,512,554	2,620,516	2,620,034	0	(107,480)	0	(107,480)	0	2,512,554	0	0	0	11,501	09/01/2050	1.A
3132DV-3M-5	FREDDIE MAC FHLMC_K020 POOL# SD8004	3.	03/01/2022	PAYDOWN		3,321,571	3,321,571	3,449,244	3,447,834	0	(126,263)	0	(126,263)	0	3,321,571	0	0	0	15,806	08/01/2049	1.A
3132DV-6V-2	FREDDIE MAC FHLMC_K020 POOL# SD8084	3.	03/01/2022	PAYDOWN		2,377,662	2,377,662	2,479,827	2,479,362	0	(101,699)	0	(101,699)	0	2,377,662	0	0	0	11,041	08/01/2050	1.A
3132DV-7D-1	FREDDIE MAC FHLMC_K020 POOL# SD8092	3.	03/01/2022	PAYDOWN		1,904,193	1,904,193	1,990,923	1,990,252	0	(86,060)	0	(86,060)	0	1,904,193	0	0	0	8,850	09/01/2050	1.A
3132DV-7M-1	FREDDIE MAC FHLMC_K020 POOL# SD8100	3.	03/01/2022	PAYDOWN		2,133,505	2,133,505	2,228,846	2,228,110	0	(94,605)	0	(94,605)	0	2,133,505	0	0	0	9,563	10/01/2050	1.A
3132DW-AH-6	FREDDIE MAC FHLMC_K020 POOL# SD8108	3.	03/01/2022	PAYDOWN		1,237,072	1,237,072	1,290,613	1,290,360	0	(53,288)	0	(53,288)	0	1,237,072	0	0	0	5,599	11/01/2050	1.A
3132DW-AN-3	FREDDIE MAC FHLMC_K020 POOL# SD8113	2.	03/01/2022	PAYDOWN		142,150	142,150	147,214	147,115	0	(4,966)	0	(4,966)	0	142,150	0	0	0	450	12/01/2050	1.A
3132DW-AW-3	FREDDIE MAC FHLMC_K020 POOL# SD8121	2.	03/01/2022	PAYDOWN		143,992	143,992	149,049	148,978	0	(4,986)	0	(4,986)	0	143,992	0	0	0	447	01/01/2051	1.A
3132DW-B2-8	FREDDIE MAC FHLMC_K020 POOL# SD8157	3.	03/01/2022	PAYDOWN		2,389,550	2,389,550	2,517,429	2,516,943	0	(127,392)	0	(127,392)	0	2,389,550	0	0	0	10,985	07/01/2051	1.A
3132DW-B6-9	FREDDIE MAC FHLMC_K020 POOL# SD8161	2.	03/01/2022	PAYDOWN		1,023,740	1,023,740	1,065,809	1,065,587	0	(41,847)	0	(41,847)	0	1,023,740	0	0	0	4,269	08/01/2051	1.A
3132DW-B7-7	FREDDIE MAC FHLMC_K020 POOL# SD8162	3.	03/01/2022	PAYDOWN		4,749,044	4,749,044	5,009,144	5,008,238	0	(259,194)	0	(259,194)	0	4,749,044	0	0	0	22,106	08/01/2051	1.A
3132DW-BB-8	FREDDIE MAC FHLMC_K020 POOL# SD8134	2.	03/01/2022	PAYDOWN		277,477	277,477	279,644	279,594	0	(2,117)	0	(2,117)	0	277,477	0	0	0	897	03/01/2051	1.A
3132DW-BQ-5	FREDDIE MAC FHLMC_K020 POOL# SD8147	2.	03/01/2022	PAYDOWN		1,005,823	1,005,823	1,042,048	1,041,668	0	(35,845)	0	(35,845)	0	1,005,823	0	0	0	3,926	05/01/2051	1.A
3132DW-BR-3	FREDDIE MAC FHLMC_K020 POOL# SD8148	3.	03/01/2022	PAYDOWN		1,774,355	1,774,355	1,873,366	1,872,376	0	(98,021)	0	(98,021)	0	1,774,355	0	0	0	7,985	05/01/2051	1.A
3132DW-BU-6	FREDDIE MAC FHLMC_K020 POOL# SD8151	2.	03/01/2022	PAYDOWN		874,352	874,352	904,989	904,734	0	(30,382)	0	(30,382)	0	874,352	0	0	0	3,303	06/01/2051	1.A
3132DW-BZ-5	FREDDIE MAC FHLMC_K020 POOL# SD8156	2.	03/01/2022	PAYDOWN		1,038,217	1,038,217	1,073,663	1,073,468	0	(35,251)	0	(35,251)	0	1,038,217	0	0	0	4,041	07/01/2051	1.A
3132DW-C3-5	FREDDIE MAC FHLMC_K020 POOL#SD8190	3.0	03/01/2022	PAYDOWN		456,919	456,919	469,984	0	0	(13,065)	0	(13,065)	0	456,919	0	0	0	1,727	01/01/2052	1.A
3132DW-C9-2	FREDDIE MAC FHLMC_K020 POOL#SD8196	3.5	03/01/2022	PAYDOWN		575,238	575,238	605,202	0	0	(29,964)	0	(29,964)	0	575,238	0	0	0	2,876	02/01/2052	1.A
3132DW-CC-5	FREDDIE MAC FHLMC_K020 POOL# SD8167	2.	03/01/2022	PAYDOWN		2,127,532	2,127,532	2,216,084	2,214,648	0	(87,115)	0	(87,115)	0	2,127,532	0	0	0	9,038	09/01/2051	1.A
3132DW-CD-3	FREDDIE MAC FHLMC_K020 POOL# SD8168	3.	03/01/2022	PAYDOWN		1,684,161	1,684,161	1,777,316	1,775,318	0	(91,157)	0	(91,157)	0	1,684,161	0	0	0	8,961	09/01/2051	1.A
3132DW-CJ-0	FREDDIE MAC FHLMC_K020 POOL# SD8173	2.	03/01/2022	PAYDOWN		1,684,955	1,684,955	1,750,444	1,749,549	0	(64,594)	0	(64,594)	0	1,684,955	0	0	0	7,148	10/01/2051	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					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
3132L7-FD-6	FEDERAL HOME LOAN MORTGAGE COR POOL# V81		03/01/2022	PAYDOWN		15,463	15,463	15,279	15,287	0	175	0	175	0	15,463	0	0	0	77	11/01/2045	1.A
3132L8-JZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# V82		03/01/2022	PAYDOWN		920,363	920,363	950,850	949,324	0	(28,961)	0	(28,961)	0	920,363	0	0	0	5,955	02/01/2047	1.A
3132L9-UE-3	FEDERAL HOME LOAN MORTGAGE COR POOL# V84		03/01/2022	PAYDOWN		103,368	103,368	105,290	105,226	0	(1,858)	0	(1,858)	0	103,368	0	0	0	730	05/01/2048	1.A
31320P-MF-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q33		03/01/2022	PAYDOWN		121,874	121,874	127,625	127,132	0	(5,257)	0	(5,257)	0	121,874	0	0	0	626	05/01/2045	1.A
31320T-HS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q36		03/01/2022	PAYDOWN		36,225	36,225	37,759	37,674	0	(1,449)	0	(1,449)	0	36,225	0	0	0	210	10/01/2045	1.A
31320W-TZ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q39		03/01/2022	PAYDOWN		17,222	17,222	18,029	17,970	0	(748)	0	(748)	0	17,222	0	0	0	92	03/01/2046	1.A
3132WE-FZ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q41		03/01/2022	PAYDOWN		12,839	12,839	12,951	12,942	0	(103)	0	(103)	0	12,839	0	0	0	46	06/01/2046	1.A
3132WM-7G-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q48		03/01/2022	PAYDOWN		420,425	420,425	435,156	434,678	0	(14,253)	0	(14,253)	0	420,425	0	0	0	3,119	05/01/2047	1.A
3132XC-SA-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G67		03/01/2022	PAYDOWN		282,010	282,010	288,553	288,358	0	(6,348)	0	(6,348)	0	282,010	0	0	0	1,836	06/01/2048	1.A
3132XS-DW-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q50		03/01/2022	PAYDOWN		204,718	204,718	212,027	211,664	0	(6,946)	0	(6,946)	0	204,718	0	0	0	1,276	08/01/2047	1.A
3132XS-M7-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q50		03/01/2022	PAYDOWN		30,015	30,015	31,084	31,034	0	(1,019)	0	(1,019)	0	30,015	0	0	0	173	09/01/2047	1.A
3132XT-KX-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51		03/08/2022	CITIGROUP GLOBAL MARKE		10,080,665	9,742,346	10,072,673	10,057,115	0	285	0	285	0	10,057,400	0	23,265	23,265	92,823	10/01/2047	1.A
3132XT-KX-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51		03/01/2022	PAYDOWN		330,574	330,574	341,782	341,254	0	(10,681)	0	(10,681)	0	330,574	0	0	0	1,870	10/01/2047	1.A
3132XT-ZJ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51		03/01/2022	PAYDOWN		48,061	48,061	49,525	49,464	0	(1,403)	0	(1,403)	0	48,061	0	0	0	304	10/01/2047	1.A
3132XX-4R-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q55		03/01/2022	PAYDOWN		3,826	3,826	3,909	3,906	0	(81)	0	(81)	0	3,826	0	0	0	25	04/01/2048	1.A
3132XY-RR-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q55		03/01/2022	PAYDOWN		8,390	8,390	8,711	8,703	0	(313)	0	(313)	0	8,390	0	0	0	63	05/01/2048	1.A
31335A-3F-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		03/01/2022	PAYDOWN		3,507,462	3,507,462	3,636,936	3,628,127	0	(120,665)	0	(120,665)	0	3,507,462	0	0	0	21,242	03/01/2046	1.A
31335A-YT-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		03/01/2022	PAYDOWN		22,368	22,368	22,524	22,514	0	(146)	0	(146)	0	22,368	0	0	0	104	10/01/2046	1.A
31335B-BR-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		03/01/2022	PAYDOWN		2,103,465	2,103,465	2,112,996	2,112,106	0	(8,641)	0	(8,641)	0	2,103,465	0	0	0	9,866	01/01/2047	1.A
31335B-CW-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		03/01/2022	PAYDOWN		42,419	42,419	42,751	42,731	0	(311)	0	(311)	0	42,419	0	0	0	193	05/01/2047	1.A
31335B-J4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		03/01/2022	PAYDOWN		1,560,634	1,560,634	1,647,505	1,643,999	0	(83,365)	0	(83,365)	0	1,560,634	0	0	0	9,056	11/01/2047	1.A
31335B-YA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		03/01/2022	PAYDOWN		576,456	576,456	589,179	588,828	0	(12,372)	0	(12,372)	0	576,456	0	0	0	3,628	09/01/2048	1.A
31335B-ZJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		03/01/2022	PAYDOWN		422,152	422,152	431,271	430,967	0	(8,814)	0	(8,814)	0	422,152	0	0	0	2,569	10/01/2048	1.A
31335G-LZ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C80		03/01/2022	PAYDOWN		67	67	66	67	0	0	0	0	0	67	0	0	0	1	09/01/2025	1.A
31335G-M5-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C80		03/01/2022	PAYDOWN		158	158	161	159	0	(1)	0	(1)	0	158	0	0	0	2	02/01/2026	1.A
31335H-TT-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C90		03/01/2022	PAYDOWN		45	45	46	45	0	0	0	0	0	45	0	0	0	0	07/01/2022	1.A
31335H-UZ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C90		03/01/2022	PAYDOWN		2,417	2,417	2,508	2,429	0	(11)	0	(11)	0	2,417	0	0	0	23	12/01/2022	1.A
31335H-VD-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C90		03/01/2022	PAYDOWN		3,093	3,093	3,209	3,108	0	(15)	0	(15)	0	3,093	0	0	0	35	01/01/2023	1.A
31339D-4Q-8	FREDDIE MAC FHLMC_02-2411 SENIOR AGENCY_		03/01/2022	PAYDOWN		16,697	16,697	17,141	16,883	0	(187)	0	(187)	0	16,697	0	0	0	180	02/15/2032	1.A
31339D-GP-7	FREDDIE MAC FHLMC_2422 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		3,928	3,928	3,847	3,893	0	35	0	35	0	3,928	0	0	0	32	02/15/2032	1.A
31339D-MW-5	FREDDIE MAC FHLMC_2420 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		27,684	27,684	27,814	27,698	0	(14)	0	(14)	0	27,684	0	0	0	300	02/15/2032	1.A
3133A7-NR-6	FREDDIE MAC FHLMC_K020 POOL# QB1300 2.		03/01/2022	PAYDOWN		915,229	915,229	964,852	963,732	0	(48,503)	0	(48,503)	0	915,229	0	0	0	4,560	07/01/2050	1.A
3133AC-HK-7	FREDDIE MAC FHLMC_K020 POOL# QB5634 2.		03/01/2022	PAYDOWN		107,047	107,047	110,944	110,872	0	(3,825)	0	(3,825)	0	107,047	0	0	0	355	11/01/2050	1.A
3133AL-HG-6	FREDDIE MAC FHLMC_K020 POOL# QC2031 2.		03/01/2022	PAYDOWN		1,133,318	1,133,318	1,173,869	1,173,532	0	(40,214)	0	(40,214)	0	1,133,318	0	0	0	4,677	05/01/2051	1.A
3133AQ-PX-9	FREDDIE MAC FHLMC_K020 POOL# QC5838 2.		03/01/2022	PAYDOWN		393,035	393,035	414,099	413,860	0	(20,825)	0	(20,825)	0	393,035	0	0	0	1,684	08/01/2051	1.A
3133AQ-SB-4	FREDDIE MAC FHLMC_K020 POOL# QC5914 2.		03/01/2022	PAYDOWN		1,537,126	1,537,126	1,611,341	1,610,478	0	(73,352)	0	(73,352)	0	1,537,126	0	0	0	5,975	08/01/2051	1.A
3133B0-RW-5	FREDDIE MAC FHLMC_K020 POOL#QD3201 3.0		03/01/2022	PAYDOWN		9,529	9,529	9,978	0	0	(449)	0	(449)	0	9,529	0	0	0	36	12/01/2051	1.A
3133B3-7J-0	FREDDIE MAC FHLMC_K020 POOL#QD6297 3.5		03/01/2022	PAYDOWN		360,222	360,222	377,107	0	0	(16,885)	0	(16,885)	0	360,222	0	0	0	1,051	02/01/2052	1.A
3133KH-WS-1	FREDDIE MAC FHLMC_K020 POOL#RA2457 3.0		03/01/2022	PAYDOWN		153,267	153,267	154,770	0	0	(1,503)	0	(1,503)	0	153,267	0	0	0	383	04/01/2050	1.A
3133KJ-GE-6	FREDDIE MAC FHLMC_K020 POOL# RA2897 2.		03/01/2022	PAYDOWN		750,369	750,369	776,280	775,668	0	(25,299)	0	(25,299)	0	750,369	0	0	0	2,926	06/01/2050	1.A
3133KK-6R-5	FREDDIE MAC FHLMC_K020 POOL# RA4480 2.		03/01/2022	PAYDOWN		198,818	198,818	205,978	205,886	0	(7,068)	0	(7,068)	0	198,818	0	0	0	723	02/01/2051	1.A
3133KK-FL-8	FREDDIE MAC FHLMC_K020 POOL# RA3771 2.		03/01/2022	PAYDOWN		266,222	266,222	284,816	284,339	0	(18,117)	0	(18,117)	0	266,222	0	0	0	1,352	10/01/2050	1.A
3133KM-SE-6	FREDDIE MAC FHLMC_K020 POOL# RA5917 3.		03/01/2022	PAYDOWN		26,009	26,009	27,518	27,508	0	(1,500)	0	(1,500)	0	26,009	0	0	0	143	09/01/2051	1.A
3133KM-VJ-1	FREDDIE MAC FHLMC_K020 POOL# RA6017 2.		03/01/2022	PAYDOWN		691,320	691,320	734,284	733,963	0	(42,644)	0	(42,644)	0	691,320	0	0	0	2,728	10/01/2051	1.A
3133LP-TF-4	FREDDIE MAC FHLMC_K020 POOL# RD5050 2.		03/01/2022	PAYDOWN		197,515	197,515	206,820	206,125	0	(8,610)	0	(8,610)	0	197,515	0	0	0	653	02/01/2031	1.A
3133LP-TX-5	FREDDIE MAC FHLMC_K020 POOL# RD5066 2.		03/01/2022	PAYDOWN		561,704	561,704	575,724	575,502	0	(13,798)	0	(13,798)	0	561,704	0	0	0	1,899	08/01/2031	1.A
3133TE-FV-1	FREDDIE MAC FHLMC_2065 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		5,301	5,301	4,788	5,122	0	179	0	179	0	5,301	0	0	0	43	06/15/2028	1.A
3133TJ-DP-5	FREDDIE MAC FHLMC_2126 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		4,242	4,242	4,240	4,240	0	3	0	3	0	4,242	0	0	0	42	02/15/2029	1.A
3133TJ-WM-1	FREDDIE MAC FHLMC_2135 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		4,349	4,349	4,335	4,337	0	13	0	13	0	4,349	0	0	0	43	03/15/2029	1.A
3133TM-7G-5	FREDDIE MAC FHLMC_21-82 SENIOR AGENCY_CM		03/01/2022	PAYDOWN		58,173	58,173	59,711	58,534	0	(361)	0	(361)	0	58,173	0	0	0	748	09/15/2029	1.A
3133TN-JY-1	FREDDIE MAC FHLMC_2223 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		7,497	7,497	7,323	7,423	0	74	0	74	0	7,497	0	0	0	107	03/15/2030	1.A
3133TN-U7-7	FREDDIE MAC FHLMC_2228 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		1,849	1,849	1,922	1,870	0	(21)	0	(21)	0	1,849	0	0	0	23	04/15/2030	1.A
3133TP-EM-7	FREDDIE MAC FHLMC_2242 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		1,921	1,921	1,994	1,957	0	(36)	0	(36)	0	1,921	0	0	0	23	07/15/2030	1.A
3133TP-SX-8	FREDDIE MAC FHLMC_2256 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		1,624	1,624	1,688	1,663	0	(39)	0	(39)	0	1,624	0	0	0	20	09/15/2030	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
3133TQ-VX-2	FREDDIE MAC FHLMC_2278 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		4,313	4,313	4,271	4,290	0	23	0	23	0	4,313	0	0	0	50	01/15/2031	1.A
3133TR-4H-5	FREDDIE MAC FHLMC_2274 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		41,614	41,614	39,778	40,989	0	624	0	624	0	41,614	0	0	0	376	01/15/2031	1.A
3133TU-VD-7	FREDDIE MAC FHLMC_2357 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		4,706	4,706	4,587	4,657	0	49	0	49	0	4,706	0	0	0	49	09/15/2031	1.A
3133TU-YS-1	FREDDIE MAC FHLMC_2353 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		15,404	15,404	14,026	14,990	0	414	0	414	0	15,404	0	0	0	145	09/15/2031	1.A
3133TV-6U-5	FREDDIE MAC FHLMC_K020 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		36,161	36,161	34,758	35,587	0	574	0	574	0	36,161	0	0	0	389	09/15/2031	1.A
3133TV-R5-7	FREDDIE MAC FHLMC_2436 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		520	520	520	520	0	0	0	0	0	520	0	0	0	5	04/15/2032	1.A
31358P-PL-5	FANNIE MAE FNMA_G92-48 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		651	651	684	657	0	(6)	0	(6)	0	651	0	0	0	7	08/25/2022	1.A
31359H-WH-3	FANNIE MAE FNMA_94-79 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		4,329	4,329	4,445	4,343	0	(14)	0	(14)	0	4,329	0	0	0	50	04/25/2024	1.A
31359S-E7-1	FANNIE MAE FNMA_01-12 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		21,455	21,455	21,019	21,230	0	224	0	224	0	21,455	0	0	0	244	05/25/2031	1.A
31359S-Z8-6	FANNIE MAE FNMA_01-26 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		16,746	16,746	15,423	16,178	0	569	0	569	0	16,746	0	0	0	182	06/25/2031	1.A
31368H-KV-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190		03/01/2022	PAYDOWN		1,720	1,720	1,791	1,761	0	(41)	0	(41)	0	1,720	0	0	0	26	09/01/2030	1.A
31368H-M2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190		03/01/2022	PAYDOWN		9,803	9,803	9,379	9,453	0	350	0	350	0	9,803	0	0	0	81	11/01/2036	1.A
3136AB-YU-1	FANNIE MAE FNMA_13-1 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		156,828	156,828	152,514	154,350	0	2,477	0	2,477	0	156,828	0	0	0	651	02/25/2043	1.A
3136AN-HN-0	FANNIE MAE FNMA_15-21 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		75,867	75,867	75,844	75,844	0	24	0	24	0	75,867	0	0	0	569	11/25/2035	1.A
3136B3-CZ-1	FANNIE MAE FNMA_18-75 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		2,146,376	2,146,376	2,072,251	2,098,957	0	47,419	0	47,419	0	2,146,376	0	0	0	13,444	10/25/2048	1.A
3136B3-DE-7	FANNIEMAE-ACES FNA_18-M13 LCF SENIOR_CMB		03/01/2022	PAYDOWN		405,775	405,775	399,698	400,862	0	4,913	0	4,913	0	405,775	0	0	0	4,779	09/25/2030	1.A
3136B4-TS-7	FNMA_19-M8A SENIOR_CMBS _19-M8A 3.863%		03/01/2022	PAYDOWN		35,945	35,945	40,275	39,527	0	(3,583)	0	(3,583)	0	35,945	0	0	0	234	04/25/2034	1.A
31371G-5D-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		03/01/2022	PAYDOWN		254	254	251	252	0	2	0	2	0	254	0	0	0	3	08/01/2028	1.A
31371H-BK-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		03/01/2022	PAYDOWN		604	604	594	598	0	7	0	7	0	604	0	0	0	6	10/01/2028	1.A
31371H-K2-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		03/01/2022	PAYDOWN		181	181	182	181	0	0	0	0	0	181	0	0	0	2	02/01/2029	1.A
31371H-YB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		03/01/2022	PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	10/01/2029	1.A
31371J-BE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		03/01/2022	PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	02/01/2030	1.A
31371J-FY-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		03/01/2022	PAYDOWN		25	25	26	25	0	(1)	0	(1)	0	25	0	0	0	0	04/01/2030	1.A
31371J-NN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		03/01/2022	PAYDOWN		67	67	70	69	0	(2)	0	(2)	0	67	0	0	0	1	08/01/2030	1.A
31371J-PV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		03/01/2022	PAYDOWN		8	8	9	8	0	0	0	0	0	8	0	0	0	0	09/01/2030	1.A
31371J-SC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		03/01/2022	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2030	1.A
31371J-UH-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		03/01/2022	PAYDOWN		9	9	10	9	0	0	0	0	0	9	0	0	0	0	01/01/2031	1.A
31371K-FP-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2022	PAYDOWN		3	3	4	4	0	0	0	0	0	3	0	0	0	0	10/01/2031	1.A
31371K-GP-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2022	PAYDOWN		1,363	1,363	1,389	1,378	0	(15)	0	(15)	0	1,363	0	0	0	15	11/01/2031	1.A
31371K-LU-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2022	PAYDOWN		80	80	80	80	0	0	0	0	0	80	0	0	0	1	03/01/2032	1.A
31371K-RC-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2022	PAYDOWN		13	13	13	13	0	0	0	0	0	13	0	0	0	0	06/01/2032	1.A
31371K-SD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2022	PAYDOWN		25	25	27	26	0	(1)	0	(1)	0	25	0	0	0	0	07/01/2032	1.A
31371K-W8-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		03/01/2022	PAYDOWN		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	11/01/2032	1.A
31371L-HK-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 255		03/01/2022	PAYDOWN		291	291	276	280	0	11	0	11	0	291	0	0	0	3	12/01/2033	1.A
31371M-4P-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256		03/01/2022	PAYDOWN		4,658	4,658	4,593	4,600	0	58	0	58	0	4,658	0	0	0	62	12/01/2036	1.A
31371N-AN-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256		03/01/2022	PAYDOWN		257	257	254	255	0	3	0	3	0	257	0	0	0	1	02/01/2037	1.A
31371N-CJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256		03/01/2022	PAYDOWN		2,703	2,703	2,680	2,682	0	21	0	21	0	2,703	0	0	0	24	04/01/2037	1.A
31371N-CY-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256		03/01/2022	PAYDOWN		57,670	57,670	56,773	56,884	0	786	0	786	0	57,670	0	0	0	490	04/01/2037	1.A
31371N-P5-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257		03/01/2022	PAYDOWN		8,069	8,069	8,103	8,093	0	(25)	0	(25)	0	8,069	0	0	0	112	01/01/2038	1.A
31371N-SX-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257		03/01/2022	PAYDOWN		27,466	27,466	27,586	27,556	0	(90)	0	(90)	0	27,466	0	0	0	239	03/01/2038	1.A
31373D-G6-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 290		03/01/2022	PAYDOWN		415	415	421	416	0	0	0	0	0	415	0	0	0	6	10/01/2024	1.A
31374L-JP-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 317		03/01/2022	PAYDOWN		144	144	143	143	0	1	0	1	0	144	0	0	0	2	08/01/2025	1.A
31374P-Q9-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 320		03/01/2022	PAYDOWN		327	327	324	325	0	2	0	2	0	327	0	0	0	5	08/01/2025	1.A
31374S-FT-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 322		03/01/2022	PAYDOWN		419	419	414	416	0	3	0	3	0	419	0	0	0	5	09/01/2025	1.A
31378D-RA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 395		03/01/2022	PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	08/01/2027	1.A
31378K-YM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 401		03/01/2022	PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	0	10/01/2027	1.A
31378Q-DA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 405		03/01/2022	PAYDOWN		1,214	1,214	1,237	1,224	0	(10)	0	(10)	0	1,214	0	0	0	14	01/01/2028	1.A
31379F-J9-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 417		03/01/2022	PAYDOWN		721	721	713	715	0	6	0	6	0	721	0	0	0	8	03/01/2028	1.A
31379F-K2-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 418		03/01/2022	PAYDOWN		2,741	2,741	2,725	2,727	0	15	0	15	0	2,741	0	0	0	30	04/01/2028	1.A
31379K-RZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 421		03/01/2022	PAYDOWN		15	15	15	15	0	0	0	0	0	15	0	0	0	0	04/01/2028	1.A
31379N-3F-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 424		03/01/2022	PAYDOWN		1,209	1,209	1,191	1,197	0	13	0	13	0	1,209	0	0	0	13	04/01/2028	1.A
3137AJ-PJ-7	FREDDIE MAC FHLMC_3972 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		889,883	889,883	885,621	887,336	0	2,547	0	2,547	0	889,883	0	0	0	7,249	12/15/2041	1.A
3137AL-XC-8	FREDDIE MAC FHLMC_3996 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		1,435,689	1,435,689	1,359,632	1,405,586	0	30,103	0	30,103	0	1,435,689	0	0	0	8,349	02/15/2042	1.A
3137AR-M2-9	FHLMC_4057A SENIOR AGENCY_CMO _4057A 3		03/01/2022	PAYDOWN		1,453,287	1,453,287	1,499,426	1,473,381	0	(20,095)	0	(20,095)	0	1,453,287	0	0	0	9,483	06/15/2042	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
3137BF-VP-3	FHLMC_44-17 SENIOR AGENCY_CMO _44-17 3		03/01/2022	PAYDOWN		182,533	182,533	192,401	187,710	0	(5,177)	0	(5,177)	0	182,533	0	0	0	1,366	12/15/2044	1.A
3137F3-G3-1	FREDDIE MAC FHLMC_4764D SENIOR AGENCY_CM		03/01/2022	PAYDOWN		457,477	457,477	469,735	457,909	0	(433)	0	(433)	0	457,477	0	0	0	2,832	06/15/2045	1.A
3137F4-4B-5	FHLMC MULTIFAMILY STRUCTURED P SENIOR AG		03/01/2022	PAYDOWN		558,110	558,110	572,586	560,984	0	(2,874)	0	(2,874)	0	558,110	0	0	0	5,581	08/15/2038	1.A
3137F4-CV-2	FREDDIE MAC FHLMC_4773 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		398,844	398,844	410,373	399,811	0	(967)	0	(967)	0	398,844	0	0	0	2,562	09/15/2045	1.A
3137FE-D9-8	FREDDIE MAC FHLMC_4769 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		405,134	405,134	417,035	406,021	0	(887)	0	(887)	0	405,134	0	0	0	2,518	10/15/2045	1.A
3137FH-HM-8	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		683,796	683,796	676,354	678,820	0	4,976	0	4,976	0	683,796	0	0	0	4,230	05/15/2048	1.A
3137FJ-QY-8	FREDDIE MAC FHLMC_4841 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		213,936	213,936	208,647	210,588	0	3,347	0	3,347	0	213,936	0	0	0	1,275	11/15/2048	1.A
3137G0-AD-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		01/25/2022	PAYDOWN		57,409	57,409	59,925	58,741	0	(1,332)	0	(1,332)	0	57,409	0	0	0	201	11/25/2023	1.A
3137G0-AD-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		03/25/2022	PAYDOWN		51,805	51,805	54,075	53,007	0	(1,202)	0	(1,202)	0	51,805	0	0	0	401	11/25/2023	1.D
3137G0-AM-1	FREDDIE MAC STRUCTURED AGENCY SUB WHOLE_		03/25/2022	PAYDOWN		596,457	596,457	634,041	611,689	0	(15,232)	0	(15,232)	0	596,457	0	0	0	4,229	02/25/2024	1.A
3137G0-KQ-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		01/25/2022	PAYDOWN		16,541	16,541	17,275	17,334	0	(793)	0	(793)	0	16,541	0	0	0	68	12/25/2028	1.A
3137G0-KQ-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		03/25/2022	PAYDOWN		23,218	23,218	24,249	24,331	0	(1,113)	0	(1,113)	0	23,218	0	0	0	243	12/25/2028	1.D
3137G0-LJ-6	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		03/25/2022	PAYDOWN		121,669	121,669	126,156	126,824	0	(5,154)	0	(5,154)	0	121,669	0	0	0	736	03/25/2029	1.A
3137G0-NL-9	STRUCTURED AGENCY CREDIT RISK AJ WHOLE_C		01/25/2022	PAYDOWN		1,017,709	1,017,709	1,015,801	1,016,416	0	1,293	0	1,293	0	1,017,709	0	0	0	944	08/25/2029	1.A
3137G0-NL-9	STRUCTURED AGENCY CREDIT RISK AJ WHOLE_C		03/25/2022	PAYDOWN		1,575,270	1,575,270	1,572,317	1,571,638	0	3,632	0	3,632	0	1,575,270	0	0	0	3,702	08/25/2029	1.D
3137G0-NW-5	FREDDIE MAC - STACR MEZZANIN WHOLE_CMO _		01/25/2022	PAYDOWN		306,116	306,116	307,702	306,116	0	0	0	0	0	306,116	0	0	0	321	10/25/2029	1.A
3137G0-NX-3	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		01/25/2022	PAYDOWN		1,182	1,182	1,220	1,212	0	(30)	0	(30)	0	1,182	0	0	0	3	10/25/2029	1.A
3137G0-NX-3	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		03/25/2022	PAYDOWN		33,049	33,049	34,102	33,882	0	(833)	0	(833)	0	33,049	0	0	0	239	10/25/2029	1.D
3137G0-PE-3	FREDDIE MAC FHLMC_17-DNA2 MEZZANIN WHOLE		01/25/2022	PAYDOWN		37,339	37,339	37,083	37,304	0	36	0	36	0	37,339	0	0	0	32	10/25/2029	1.A
3137G0-PE-3	FREDDIE MAC FHLMC_17-DNA2 MEZZANIN WHOLE		03/25/2022	PAYDOWN		1,043,652	1,043,652	1,036,477	1,042,654	0	998	0	998	0	1,043,652	0	0	0	2,263	10/25/2029	1.D
3137G0-QC-6	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		01/25/2022	PAYDOWN		84,487	84,487	84,328	84,436	0	51	0	51	0	84,487	0	0	0	78	12/25/2029	1.A
3137G0-QC-6	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		03/25/2022	PAYDOWN		867,348	867,348	865,722	866,826	0	522	0	522	0	867,348	0	0	0	2,428	12/25/2029	1.D
3137GA-MD-6	FREDDIE MAC FHLMC_3736 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		2,924,087	2,924,087	2,551,800	2,793,991	0	130,096	0	130,096	0	2,924,087	0	0	0	17,565	10/15/2040	1.A
31383M-G4-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 507		03/01/2022	PAYDOWN		450	450	441	444	0	6	0	6	0	450	0	0	0	5	07/01/2029	1.A
31383S-A2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 511		03/01/2022	PAYDOWN		506	506	525	516	0	(10)	0	(10)	0	506	0	0	0	7	08/01/2029	1.A
31383U-L6-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 513		03/01/2022	PAYDOWN		103	103	107	105	0	(2)	0	(2)	0	103	0	0	0	1	09/01/2029	1.A
31384D-G3-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 520		03/01/2022	PAYDOWN		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	11/01/2029	1.A
31384D-JF-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 520		03/01/2022	PAYDOWN		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	0	11/01/2029	1.A
31384M-HV-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 527		03/01/2022	PAYDOWN		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	01/01/2030	1.A
31384Q-QU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 530		03/01/2022	PAYDOWN		43	43	45	44	0	(1)	0	(1)	0	43	0	0	0	1	03/01/2030	1.A
31384S-E2-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 532		03/01/2022	PAYDOWN		40	40	42	41	0	(1)	0	(1)	0	40	0	0	0	0	02/01/2030	1.A
31384V-4T-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		03/01/2022	PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/01/2030	1.A
31384V-L7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		03/01/2022	PAYDOWN		1,526	1,526	1,589	1,561	0	(35)	0	(35)	0	1,526	0	0	0	19	12/01/2029	1.A
31384V-NK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		03/01/2022	PAYDOWN		1,447	1,447	1,507	1,480	0	(33)	0	(33)	0	1,447	0	0	0	14	01/01/2030	1.A
31384V-UY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		03/01/2022	PAYDOWN		1,365	1,365	1,421	1,396	0	(31)	0	(31)	0	1,365	0	0	0	21	05/01/2030	1.A
31384V-YW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		03/01/2022	PAYDOWN		117	116	121	119	0	(3)	0	(3)	0	117	0	0	0	1	08/01/2030	1.A
31384W-NM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		03/01/2022	PAYDOWN		120	120	125	123	0	(3)	0	(3)	0	120	0	0	0	1	06/01/2031	1.A
31384X-SV-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 537		03/01/2022	PAYDOWN		110	110	115	113	0	(3)	0	(3)	0	110	0	0	0	1	04/01/2030	1.A
31385C-2R-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 540		03/01/2022	PAYDOWN		333	333	339	336	0	(4)	0	(4)	0	333	0	0	0	4	11/01/2030	1.A
31385D-5D-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 541		03/01/2022	PAYDOWN		377	377	393	386	0	(9)	0	(9)	0	377	0	0	0	5	07/01/2030	1.A
31385E-BJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 541		03/01/2022	PAYDOWN		6	6	7	7	0	0	0	0	0	6	0	0	0	0	06/01/2030	1.A
31385E-EK-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 542		03/01/2022	PAYDOWN		157	157	164	161	0	(4)	0	(4)	0	157	0	0	0	2	06/01/2030	1.A
31385F-V6-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 543		03/01/2022	PAYDOWN		126	126	131	129	0	(4)	0	(4)	0	126	0	0	0	2	06/01/2030	1.A
31385J-DM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545		03/01/2022	PAYDOWN		236	236	245	242	0	(6)	0	(6)	0	236	0	0	0	2	05/01/2032	1.A
31385N-7B-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 548		03/01/2022	PAYDOWN		229	229	239	235	0	(5)	0	(5)	0	229	0	0	0	3	10/01/2030	1.A
31385N-ED-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 547		03/01/2022	PAYDOWN		47	47	49	48	0	(1)	0	(1)	0	47	0	0	0	1	08/01/2030	1.A
31385N-ZA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 548		03/01/2022	PAYDOWN		67	67	69	68	0	(2)	0	(2)	0	67	0	0	0	1	08/01/2030	1.A
31385T-F4-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 551		03/01/2022	PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	0	10/01/2030	1.A
31385T-ZP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 552		03/01/2022	PAYDOWN		81	81	84	83	0	(2)	0	(2)	0	81	0	0	0	1	09/01/2030	1.A
31385V-6G-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 554		03/01/2022	PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	10/01/2030	1.A
31386B-P6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 558		03/01/2022	PAYDOWN		16	16	17	17	0	0	0	0	0	16	0	0	0	0	11/01/2030	1.A
31386B-PC-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 558		03/01/2022	PAYDOWN		63	63	65	64	0	(2)	0	(2)	0	63	0	0	0	1	11/01/2030	1.A
31386C-KC-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 559		03/01/2022	PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	11/01/2030	1.A
31386C-KK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 559		03/01/2022	PAYDOWN		55	55	57	56	0	(1)	0	(1)	0	55	0	0	0	1	11/01/2030	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
31386D-TN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 560		03/01/2022	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	12/01/2030	1.A
31386D-U9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 560		03/01/2022	PAYDOWN		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	0	11/01/2030	1.A
31386F-BK-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 561		03/01/2022	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/01/2030	1.A
31386F-H7-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 561		03/01/2022	PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/01/2030	1.A
31386H-4A-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 564		03/01/2022	PAYDOWN		126	126	131	129	0	(4)	0	(4)	0	126	0	0	0	2	11/01/2030	1.A
31386L-6V-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 567		03/01/2022	PAYDOWN		23	23	24	23	0	(1)	0	(1)	0	23	0	0	0	0	12/01/2030	1.A
31386Q-FM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 569		03/01/2022	PAYDOWN		137	137	142	140	0	(3)	0	(3)	0	137	0	0	0	1	03/01/2031	1.A
31386S-MC-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 571		03/01/2022	PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	0	07/01/2031	1.A
31386W-RK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 575		03/01/2022	PAYDOWN		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	11/01/2030	1.A
31387E-FB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 581		03/01/2022	PAYDOWN		98	98	102	100	0	(2)	0	(2)	0	98	0	0	0	1	07/01/2031	1.A
31387J-EL-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 585		02/01/2022	PAYDOWN		4,889	4,889	4,941	4,913	0	(24)	0	(24)	0	4,889	0	0	0	57	05/01/2031	1.A
31387Q-NR-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 590		03/01/2022	PAYDOWN		39	39	41	40	0	(1)	0	(1)	0	39	0	0	0	0	07/01/2031	1.A
31387R-BJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 591		03/01/2022	PAYDOWN		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	0	08/01/2031	1.A
31387V-S7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 595		03/01/2022	PAYDOWN		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	0	05/01/2031	1.A
31387W-2L-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596		03/01/2022	PAYDOWN		1,346	1,346	1,378	1,364	0	(19)	0	(19)	0	1,346	0	0	0	12	09/01/2031	1.A
31387W-2P-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596		03/01/2022	PAYDOWN		3,721	3,721	3,791	3,762	0	(41)	0	(41)	0	3,721	0	0	0	24	10/01/2031	1.A
31387X-RW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 597		03/01/2022	PAYDOWN		65	65	68	67	0	(2)	0	(2)	0	65	0	0	0	1	09/01/2031	1.A
31388N-C3-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 609		03/01/2022	PAYDOWN		23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	10/01/2031	1.A
31389A-CM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 619		03/01/2022	PAYDOWN		14	14	15	15	0	0	0	0	0	14	0	0	0	0	01/01/2032	1.A
31389Q-PB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 632		03/01/2022	PAYDOWN		83	83	86	85	0	(2)	0	(2)	0	83	0	0	0	1	03/01/2032	1.A
31389Y-VK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 639		03/01/2022	PAYDOWN		283	283	295	291	0	(8)	0	(8)	0	283	0	0	0	5	03/01/2032	1.A
3138A4-X7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3		03/01/2022	PAYDOWN		452,843	452,843	459,494	458,428	0	(5,585)	0	(5,585)	0	452,843	0	0	0	3,126	01/01/2041	1.A
3138A4-Y3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3		03/01/2022	PAYDOWN		185,925	185,925	195,367	190,615	0	(4,689)	0	(4,689)	0	185,925	0	0	0	1,056	01/01/2026	1.A
3138E0-RK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ7		03/01/2022	PAYDOWN		458,997	458,997	474,417	472,575	0	(13,578)	0	(13,578)	0	458,997	0	0	0	2,904	12/01/2041	1.A
3138EK-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2		03/01/2022	PAYDOWN		170,453	170,453	176,392	175,869	0	(5,417)	0	(5,417)	0	170,453	0	0	0	746	11/01/2042	1.A
3138EK-H6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2		03/01/2022	PAYDOWN		171,845	171,845	179,525	178,802	0	(6,956)	0	(6,956)	0	171,845	0	0	0	1,396	12/01/2042	1.A
3138EL-JN-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL3		03/01/2022	PAYDOWN		227,191	227,191	233,084	232,385	0	(5,195)	0	(5,195)	0	227,191	0	0	0	1,155	06/01/2042	1.A
3138EQ-N4-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7		03/08/2022	GOLDMAN SACHS & CO.		7,034,314	6,763,764	7,007,893	6,990,576	0	50	0	50	0	6,990,625	0	43,689	43,689	64,444	11/01/2045	1.A
3138EQ-N4-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7		03/01/2022	PAYDOWN		255,776	255,776	265,008	264,353	0	(8,577)	0	(8,577)	0	255,776	0	0	0	1,304	11/01/2045	1.A
3138EQ-RZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7		03/01/2022	PAYDOWN		989,246	989,246	1,045,158	1,041,869	0	(52,623)	0	(52,623)	0	989,246	0	0	0	6,933	11/01/2045	1.A
3138EQ-WR-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7		03/01/2022	PAYDOWN		169,024	169,024	169,420	169,364	0	(340)	0	(340)	0	169,024	0	0	0	748	10/01/2043	1.A
3138ER-2D-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		03/01/2022	PAYDOWN		618,622	618,622	632,686	632,176	0	(13,554)	0	(13,554)	0	618,622	0	0	0	3,315	02/01/2047	1.A
3138ER-CX-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		03/01/2022	PAYDOWN		443,108	443,108	443,489	443,400	0	(292)	0	(292)	0	443,108	0	0	0	1,835	09/01/2046	1.A
3138ER-JQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		03/01/2022	PAYDOWN		169,160	169,160	178,437	177,951	0	(8,791)	0	(8,791)	0	169,160	0	0	0	1,049	10/01/2046	1.A
3138ER-P8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		03/01/2022	PAYDOWN		255,721	255,721	254,882	254,907	0	814	0	814	0	255,721	0	0	0	755	10/01/2046	1.A
3138LT-L6-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO3		03/01/2022	PAYDOWN		80,707	80,707	84,313	83,951	0	(3,245)	0	(3,245)	0	80,707	0	0	0	290	06/01/2042	1.A
3138LU-S2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO4		03/01/2022	PAYDOWN		48,711	48,711	50,355	50,195	0	(1,484)	0	(1,484)	0	48,711	0	0	0	239	06/01/2042	1.A
3138M6-A4-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP2		03/01/2022	PAYDOWN		138,193	138,193	142,166	140,394	0	(2,201)	0	(2,201)	0	138,193	0	0	0	526	10/01/2027	1.A
3138M8-WQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP5		03/01/2022	PAYDOWN		169,486	169,486	176,159	175,468	0	(5,983)	0	(5,983)	0	169,486	0	0	0	927	09/01/2042	1.A
3138NJ-BM-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MB		03/01/2022	PAYDOWN		13,097	13,097	15,396	15,011	0	(1,914)	0	(1,914)	0	13,097	0	0	0	92	11/01/2033	1.A
3138NX-RW-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR1		03/01/2022	PAYDOWN		61,913	61,913	64,680	64,422	0	(2,509)	0	(2,509)	0	61,913	0	0	0	357	01/01/2043	1.A
3138WC-CL-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS2		03/01/2022	PAYDOWN		22,184	22,184	22,988	22,921	0	(737)	0	(737)	0	22,184	0	0	0	175	07/01/2044	1.A
3138WD-3S-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		03/01/2022	PAYDOWN		272,217	272,217	282,192	281,550	0	(9,334)	0	(9,334)	0	272,217	0	0	0	1,778	02/01/2045	1.A
3138WE-3W-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		03/01/2022	PAYDOWN		222,552	222,552	230,446	229,854	0	(7,302)	0	(7,302)	0	222,552	0	0	0	1,172	07/01/2045	1.A
3138WE-KK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		03/01/2022	PAYDOWN		100,582	100,582	104,448	104,153	0	(3,572)	0	(3,572)	0	100,582	0	0	0	581	04/01/2045	1.A
3138WE-KT-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		03/01/2022	PAYDOWN		89,569	89,569	92,851	92,627	0	(3,058)	0	(3,058)	0	89,569	0	0	0	566	04/01/2045	1.A
3138WE-QJ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		03/01/2022	PAYDOWN		118,270	118,270	123,241	121,865	0	(3,596)	0	(3,596)	0	118,270	0	0	0	592	05/01/2030	1.A
3138WE-XE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		03/01/2022	PAYDOWN		186,626	186,626	193,246	192,747	0	(6,120)	0	(6,120)	0	186,626	0	0	0	965	06/01/2045	1.A
3138WF-2Z-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		03/01/2022	PAYDOWN		602,124	602,124	626,961	625,292	0	(23,169)	0	(23,169)	0	602,124	0	0	0	3,184	11/01/2045	1.A
3138WF-BX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		03/01/2022	PAYDOWN		156,501	156,501	159,839	159,622	0	(3,121)	0	(3,121)	0	156,501	0	0	0	887	07/01/2045	1.A
3138WG-3W-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		03/01/2022	PAYDOWN		1,687,976	1,687,976	1,768,375	1,764,084	0	(76,108)	0	(76,108)	0	1,687,976	0	0	0	9,280	05/01/2046	1.A
3138WG-5R-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		03/01/2022	PAYDOWN		813,797	813,797	836,177	834,751	0	(20,953)	0	(20,953)	0	813,797	0	0	0	4,590	05/01/2046	1.A
3138WG-BM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		03/01/2022	PAYDOWN		1,257,130	1,257,130	1,305,451	1,300,876	0	(43,746)	0	(43,746)	0	1,257,130	0	0	0	6,930	12/01/2045	1.A
3138WG-LA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		03/01/2022	PAYDOWN		988,878	988,878	1,037,549	1,034,332	0	(45,454)	0	(45,454)	0	988,878	0	0	0	5,351	02/01/2046	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
3138WH-EX-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		03/01/2022	PAYDOWN		306,161	306,161	313,672	313,111	0	(6,950)	0	(6,950)	0	306,161	0	0	0	1,656	06/01/2046	1.A
3138WH-V8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		03/01/2022	PAYDOWN		30,312	30,312	30,447	30,437	0	(125)	0	(125)	0	30,312	0	0	0	144	08/01/2046	1.A
3138WJ-5Y-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		03/01/2022	PAYDOWN		224,114	224,114	235,390	234,850	0	(10,736)	0	(10,736)	0	224,114	0	0	0	1,628	03/01/2047	1.A
3138WJ-GP-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		03/01/2022	PAYDOWN		312,935	312,935	313,448	313,389	0	(455)	0	(455)	0	312,935	0	0	0	1,596	11/01/2046	1.A
3138WJ-MG-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		03/01/2022	PAYDOWN		714,584	714,584	732,867	731,898	0	(17,314)	0	(17,314)	0	714,584	0	0	0	3,889	12/01/2046	1.A
3138WK-4W-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		03/01/2022	PAYDOWN		337,903	337,903	346,879	345,443	0	(7,540)	0	(7,540)	0	337,903	0	0	0	1,385	06/01/2032	1.A
3138WK-QV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		03/01/2022	PAYDOWN		558,128	558,128	571,383	570,851	0	(12,723)	0	(12,723)	0	558,128	0	0	0	3,512	04/01/2047	1.A
3138WQ-AW-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2		03/09/2022	TRUIST SECURITIES, INC.		5,750,095	5,619,271	5,641,660	5,638,557	0	47	0	47	0	5,638,604	0	111,491	111,491	45,891	05/01/2043	1.A
3138WQ-AW-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2		03/01/2022	PAYDOWN		934,764	934,764	941,795	941,010	0	(6,246)	0	(6,246)	0	934,764	0	0	0	4,306	05/01/2043	1.A
3138WX-4U-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT9		03/01/2022	PAYDOWN		8,695	8,695	8,841	8,822	0	(127)	0	(127)	0	8,695	0	0	0	51	06/01/2043	1.A
3138WZ-U2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU0		03/01/2022	PAYDOWN		74,083	74,083	76,768	76,517	0	(2,434)	0	(2,434)	0	74,083	0	0	0	251	08/01/2043	1.A
3138X3-XH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU4		03/01/2022	PAYDOWN		211,828	211,828	212,126	212,064	0	(236)	0	(236)	0	211,828	0	0	0	989	09/01/2043	1.A
3138XU-QR-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AW4		03/01/2022	PAYDOWN		38,925	38,925	40,310	39,884	0	(960)	0	(960)	0	38,925	0	0	0	213	05/01/2029	1.A
3138XY-CD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AW8		03/01/2022	PAYDOWN		1,644,209	1,644,209	1,706,380	1,700,663	0	(56,455)	0	(56,455)	0	1,644,209	0	0	0	8,585	02/01/2042	1.A
3138YK-WB-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6		03/01/2022	PAYDOWN		83,425	83,425	84,363	84,272	0	(847)	0	(847)	0	83,425	0	0	0	311	05/01/2045	1.A
3138YK-X5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6		03/01/2022	PAYDOWN		379,538	379,538	391,561	390,563	0	(11,025)	0	(11,025)	0	379,538	0	0	0	1,930	06/01/2045	1.A
3138YX-FR-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ5		03/01/2022	PAYDOWN		789,592	789,592	792,923	792,650	0	(3,058)	0	(3,058)	0	789,592	0	0	0	3,948	08/01/2045	1.A
31390D-AJ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 642		03/01/2022	PAYDOWN		12	12	13	13	0	0	0	0	0	12	0	0	0	0	05/01/2032	1.A
31390P-MS-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 652		03/01/2022	PAYDOWN		105	105	109	107	0	(3)	0	(3)	0	105	0	0	0	1	08/01/2032	1.A
31390R-NA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 653		03/01/2022	PAYDOWN		92	92	95	94	0	(2)	0	(2)	0	92	0	0	0	1	08/01/2032	1.A
31391B-QX-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 662		03/01/2022	PAYDOWN		958	958	998	984	0	(26)	0	(26)	0	958	0	0	0	12	09/01/2032	1.A
31391H-U2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 667		03/01/2022	PAYDOWN		1,583	1,583	1,593	1,588	0	(5)	0	(5)	0	1,583	0	0	0	16	10/01/2032	1.A
31392I-B5-6	FANNIE MAE FNMA_01-59 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		6,399	6,399	6,377	6,377	0	22	0	22	0	6,399	0	0	0	79	11/25/2031	1.A
31392I-S4-1	FANNIE MAE FNMA_01-61 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		46,554	46,554	42,093	45,292	0	1,263	0	1,263	0	46,554	0	0	0	443	11/25/2031	1.A
31392B-PT-7	FANNIE MAE FNMA_01-81 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		7,058	7,058	7,060	7,058	0	0	0	0	0	7,058	0	0	0	81	01/25/2032	1.A
31392D-RM-6	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG		03/01/2022	PAYDOWN		8,546	8,546	7,696	8,250	0	296	0	296	0	8,546	0	0	0	95	07/25/2032	1.A
31392G-FP-5	FANNIE MAE FNMA_02-T18 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		99,562	99,562	104,851	104,851	0	(5,289)	0	(5,289)	0	99,562	0	0	0	1,262	08/25/2042	1.A
31392J-JU-4	FANNIE MAE FNMA_03-19 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		289,578	289,578	323,338	316,023	0	(26,445)	0	(26,445)	0	289,578	0	0	0	2,785	03/25/2033	1.A
31392K-AA-4	FREDDIE MAC FHLMC_2454 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		41,359	41,359	41,676	41,421	0	(62)	0	(62)	0	41,359	0	0	0	415	05/15/2032	1.A
31392R-E3-1	FREDDIE MAC FHLMC_2469 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		25,580	25,580	23,124	24,817	0	762	0	762	0	25,580	0	0	0	269	07/15/2032	1.A
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE		03/01/2022	PAYDOWN		45,942	45,942	53,210	52,813	0	(6,871)	0	(6,871)	0	45,942	0	0	0	506	09/25/2043	1.A
31392X-ZP-6	FREDDIE MAC FHLMC_2528 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		113,489	113,489	126,948	123,976	0	(10,486)	0	(10,486)	0	113,489	0	0	0	942	11/15/2032	1.A
31393G-DM-3	FREDDIE MAC FHLMC_2545 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		89,731	89,731	87,712	88,739	0	992	0	992	0	89,731	0	0	0	854	12/15/2032	1.A
31393L-NP-4	FREDDIE MAC FHLMC_2564 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		18,794	18,794	18,400	18,560	0	233	0	233	0	18,794	0	0	0	166	02/15/2033	1.A
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		53,890	53,890	50,118	52,415	0	1,475	0	1,475	0	53,890	0	0	0	471	07/15/2033	1.A
31394B-AL-8	FANNIE MAE FNMA_04-86 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		185,099	185,099	150,014	174,042	0	11,056	0	11,056	0	185,099	0	0	0	1,137	11/25/2034	1.A
31394C-SP-8	FANNIE MAE FNMA_05-18 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		26,542	26,542	26,086	26,392	0	150	0	150	0	26,542	0	0	0	229	03/25/2025	1.A
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		456,212	456,212	442,668	449,963	0	6,249	0	6,249	0	456,212	0	0	0	3,816	06/25/2035	1.A
31394H-R7-8	FREDDIE MAC FHLMC_2656 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		29,929	29,929	29,910	29,910	0	19	0	19	0	29,929	0	0	0	274	08/15/2033	1.A
31394L-JJ-2	FREDDIE MAC FHLMC_2691 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		431,763	431,763	408,314	423,943	0	7,820	0	7,820	0	431,763	0	0	0	4,511	09/15/2033	1.A
31394M-MV-9	FREDDIE MAC FHLMC_2716 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		46,154	46,154	44,928	45,653	0	500	0	500	0	46,154	0	0	0	486	12/15/2033	1.A
31394R-TP-4	FREDDIE MAC FHLMC_2766 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		499,353	499,353	456,722	483,565	0	15,788	0	15,788	0	499,353	0	0	0	4,282	03/15/2034	1.A
31394V-E8-9	FANNIE MAE FNMA_06-2 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		84,325	84,325	85,437	84,529	0	(205)	0	(205)	0	84,325	0	0	0	777	02/25/2036	1.A
31394V-LV-0	FANNIE MAE FNMA_05-123 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		227,759	227,759	220,873	224,378	0	3,381	0	3,381	0	227,759	0	0	0	2,667	01/25/2036	1.A
31395B-BS-1	FANNIE MAE FNMA_06-9 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		169,418	169,418	165,619	167,537	0	1,880	0	1,880	0	169,418	0	0	0	1,744	03/25/2036	1.A
31395B-KD-4	FANNIE MAE FNMA_06-3 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		74,265	74,265	82,916	82,058	0	(7,793)	0	(7,793)	0	74,265	0	0	0	715	03/25/2036	1.A
31395E-ZJ-9	FREDDIE MAC FHLMC_2835 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		43,314	43,314	41,263	42,427	0	887	0	887	0	43,314	0	0	0	422	08/15/2034	1.A
31395G-JR-4	FREDDIE MAC FHLMC_2861 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		85,725	85,725	81,563	83,992	0	1,734	0	1,734	0	85,725	0	0	0	1,092	09/15/2034	1.A
31395N-FS-1	FANNIE MAE FNMA_06-45 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		86,553	86,553	86,779	86,553	0	0	0	0	0	86,553	0	0	0	784	06/25/2036	1.A
31395P-PE-6	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		303,686	303,686	294,872	299,796	0	3,890	0	3,890	0	303,686	0	0	0	2,648	03/15/2035	1.A
31395R-2E-7	FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		138,651	138,651	134,930	137,020	0	1,632	0	1,632	0	138,651	0	0	0	994	03/15/2035	1.A
31395T-FM-1	FREDDIE MAC FHLMC_2961 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		220,626	220,626	214,344	218,043	0	2,584	0	2,584	0	220,626	0	0	0	1,931	04/15/2035	1.A
31395U-4N-8	FREDDIE MAC FHLMC_2972 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		92,197	92,197	90,277	91,284	0	913	0	913	0	92,197	0	0	0	878	05/15/2035	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
31395U-A7-6	FREDDIE MAC FHLMC_2981 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		87,683	87,683	85,166	86,632	0	1,051	0	1,051	0	87,683	0	0	0	795	05/15/2035	1.A
31395U-K3-4	FREDDIE MAC FHLMC_2978 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		251,920	251,920	256,353	259,670	0	(7,749)	0	(7,749)	0	251,920	0	0	0	1,822	05/15/2035	1.A
31395V-SN-0	FREDDIE MAC FHLMC_2986 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		62,269	62,269	60,559	61,497	0	772	0	772	0	62,269	0	0	0	559	06/15/2035	1.A
31395W-W4-5	FREDDIE MAC FHLMC_3012 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		72,441	72,441	70,652	71,624	0	817	0	817	0	72,441	0	0	0	627	08/15/2035	1.A
31395X-N4-3	FHLMC MULTI FAMILY HSG VRDN SENIOR AGENC		03/01/2022	PAYDOWN		262,533	262,533	253,139	257,942	0	4,591	0	4,591	0	262,533	0	0	0	2,241	08/15/2035	1.A
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG		03/01/2022	PAYDOWN		761,031	761,031	725,593	747,543	0	13,488	0	13,488	0	761,031	0	0	0	6,772	10/15/2035	1.A
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		201,410	201,410	195,982	199,123	0	2,287	0	2,287	0	201,410	0	0	0	1,741	10/15/2035	1.A
31396E-6B-7	FREDDIE MAC FHLMC_3044 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		152,836	152,836	148,310	151,199	0	1,636	0	1,636	0	152,836	0	0	0	1,557	10/15/2035	1.A
31396E-WR-3	FREDDIE MAC FHLMC_3061 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		92,672	92,672	89,646	91,434	0	1,239	0	1,239	0	92,672	0	0	0	1,024	11/15/2035	1.A
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		233,659	233,659	225,463	230,996	0	2,664	0	2,664	0	233,659	0	0	0	2,655	11/15/2035	1.A
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		648,271	648,271	628,746	640,589	0	7,681	0	7,681	0	648,271	0	0	0	5,214	11/15/2035	1.A
31396G-7E-5	FREDDIE MAC FHLMC_3094 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		96,308	96,308	92,727	94,746	0	1,563	0	1,563	0	96,308	0	0	0	930	12/15/2035	1.A
31396G-BL-4	FREDDIE MAC FHLMC_3087 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		68,241	68,241	66,373	67,772	0	469	0	469	0	68,241	0	0	0	633	12/15/2025	1.A
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5		03/01/2022	PAYDOWN		618,802	618,802	583,973	606,528	0	12,274	0	12,274	0	618,802	0	0	0	5,126	02/15/2036	1.A
31396P-B2-6	FANNIE MAE FNMA_07-14 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		133,430	133,430	124,090	129,420	0	4,010	0	4,010	0	133,430	0	0	0	1,135	03/25/2037	1.A
31396V-F8-6	FANNIE MAE FNMA_07-45 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		90,576	90,576	88,354	89,239	0	1,336	0	1,336	0	90,576	0	0	0	1,299	05/25/2047	1.A
31396X-HK-3	FANNIE MAE FNMA_07-77 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		277,766	277,766	278,232	277,766	0	0	0	0	0	277,766	0	0	0	2,594	08/25/2037	1.A
31397C-3V-9	FREDDIE MAC FHLMC_3228 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		8,606	8,606	8,286	8,437	0	169	0	169	0	8,606	0	0	0	75	10/15/2036	1.A
31397F-MQ-2	FREDDIE MAC FHLMC_3296 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		27,903	27,903	25,772	26,780	0	1,123	0	1,123	0	27,903	0	0	0	251	03/15/2037	1.A
31397J-GG-3	FREDDIE MAC FHLMC_3330 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		64,007	64,007	59,337	61,955	0	2,053	0	2,053	0	64,007	0	0	0	677	06/15/2037	1.A
31397W-7A-7	FREDDIE MAC FHLMC_3456 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		125,039	125,039	111,051	116,982	0	8,057	0	8,057	0	125,039	0	0	0	1,172	06/15/2038	1.A
31398G-QR-3	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		231,812	231,812	200,227	217,309	0	14,503	0	14,503	0	231,812	0	0	0	1,155	01/25/2040	1.A
31398V-LQ-7	FREDDIE MAC FHLMC_3656 SENIOR AGENCY_CMO		03/01/2022	PAYDOWN		222,582	222,582	214,870	219,545	0	3,037	0	3,037	0	222,582	0	0	0	2,038	01/15/2038	1.A
31401L-6T-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 711		03/01/2022	PAYDOWN		2,442	2,442	2,320	2,355	0	87	0	87	0	2,442	0	0	0	10	07/01/2033	1.A
31401N-2T-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 713		03/01/2022	PAYDOWN		828	828	787	798	0	30	0	30	0	828	0	0	0	6	08/01/2033	1.A
31401X-KW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 721		03/01/2022	PAYDOWN		196	196	177	182	0	14	0	14	0	196	0	0	0	1	07/01/2033	1.A
31401Y-JW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 722		03/01/2022	PAYDOWN		811	811	770	781	0	29	0	29	0	811	0	0	0	6	07/01/2033	1.A
31402C-5L-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		03/01/2022	PAYDOWN		617	617	597	603	0	14	0	14	0	617	0	0	0	8	12/01/2031	1.A
31402C-5N-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		03/01/2022	PAYDOWN		166	166	166	166	0	0	0	0	0	166	0	0	0	2	11/01/2031	1.A
31402C-5P-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		03/01/2022	PAYDOWN		5,641	5,641	5,755	5,711	0	(70)	0	(70)	0	5,641	0	0	0	72	03/01/2032	1.A
31402C-PL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		03/01/2022	PAYDOWN		51,808	51,808	50,122	50,519	0	1,289	0	1,289	0	51,808	0	0	0	422	11/01/2033	1.A
31402E-R8-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 726		03/01/2022	PAYDOWN		1,435	1,435	1,363	1,383	0	53	0	53	0	1,435	0	0	0	6	08/01/2033	1.A
31402H-BG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 729		03/01/2022	PAYDOWN		2,476	2,476	2,455	2,476	0	0	0	0	0	2,476	0	0	0	10	12/01/2033	1.A
31402H-WH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 729		03/01/2022	PAYDOWN		113	113	108	109	0	4	0	4	0	113	0	0	0	1	07/01/2033	1.A
31402J-3U-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730		03/01/2022	PAYDOWN		276	276	249	256	0	20	0	20	0	276	0	0	0	2	08/01/2033	1.A
31402J-6A-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730		03/01/2022	PAYDOWN		300	300	285	289	0	11	0	11	0	300	0	0	0	2	08/01/2033	1.A
31402J-M4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730		03/01/2022	PAYDOWN		6,616	6,616	6,285	6,374	0	243	0	243	0	6,616	0	0	0	26	08/01/2033	1.A
31402J-RE-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730		03/01/2022	PAYDOWN		1,330	1,330	1,219	1,250	0	80	0	80	0	1,330	0	0	0	10	08/01/2033	1.A
31402L-K8-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 732		03/01/2022	PAYDOWN		166	166	158	160	0	6	0	6	0	166	0	0	0	1	08/01/2033	1.A
31402M-LS-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 733		03/01/2022	PAYDOWN		139	139	132	134	0	5	0	5	0	139	0	0	0	1	08/01/2033	1.A
31402Q-TE-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		03/01/2022	PAYDOWN		42,058	42,058	41,854	41,863	0	195	0	195	0	42,058	0	0	0	410	11/01/2034	1.A
31402Q-YZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		03/01/2022	PAYDOWN		116,779	116,779	114,557	114,985	0	1,795	0	1,795	0	116,779	0	0	0	1,051	02/01/2035	1.A
31402R-DF-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		03/01/2022	PAYDOWN		9,829	9,829	9,904	9,877	0	(48)	0	(48)	0	9,829	0	0	0	89	04/01/2035	1.A
31402T-FJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 737		03/01/2022	PAYDOWN		365	365	347	352	0	13	0	13	0	365	0	0	0	3	08/01/2033	1.A
31403C-WF-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 745		03/01/2022	PAYDOWN		4,653	4,653	4,316	4,388	0	266	0	266	0	4,653	0	0	0	28	09/01/2035	1.A
31403E-TD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 746		03/01/2022	PAYDOWN		184	184	175	177	0	7	0	7	0	184	0	0	0	1	10/01/2033	1.A
31403H-HT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 749		03/01/2022	PAYDOWN		116	116	110	111	0	4	0	4	0	116	0	0	0	1	10/01/2033	1.A
31403Q-4D-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 755		03/01/2022	PAYDOWN		180	180	171	174	0	7	0	7	0	180	0	0	0	1	11/01/2033	1.A
31404K-LW-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 770		03/01/2022	PAYDOWN		2,859	2,859	2,746	2,773	0	85	0	85	0	2,859	0	0	0	24	04/01/2034	1.A
31404P-QM-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 774		03/01/2022	PAYDOWN		1,475	1,475	1,455	1,459	0	15	0	15	0	1,475	0	0	0	17	04/01/2034	1.A
31404X-K7-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 781		03/01/2022	PAYDOWN		374	374	362	365	0	10	0	10	0	374	0	0	0	3	11/01/2034	1.A
31405Q-UU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 796		03/01/2022	PAYDOWN		1,238	1,238	1,170	1,187	0	51	0	51	0	1,238	0	0	0	9	12/01/2034	1.A
31406D-GW-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 806		03/01/2022	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/01/2035	1.A
31406M-XV-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 814		03/01/2022	PAYDOWN		106	106	106	106	0	0	0	0	0	106	0	0	0	0	03/01/2035	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
31406V-CU-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 820		03/01/2022	PAYDOWN		918	918	863	875	0	43	0	43	0	918	0	0	0	7	04/01/2035	1.A
31407N-QC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 835		03/01/2022	PAYDOWN		7,589	7,589	7,208	7,288	0	301	0	301	0	7,589	0	0	0	53	08/01/2035	1.A
31409G-N2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 870		03/01/2022	PAYDOWN		19,613	19,613	19,647	19,628	0	(15)	0	(15)	0	19,613	0	0	0	104	10/01/2036	1.A
3140E1-AW-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ8		03/01/2022	PAYDOWN		715,849	715,849	744,743	743,081	0	(27,232)	0	(27,232)	0	715,849	0	0	0	5,031	09/01/2045	1.A
3140E8-YM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4		03/01/2022	PAYDOWN		371,418	371,418	386,565	385,407	0	(13,989)	0	(13,989)	0	371,418	0	0	0	1,560	11/01/2045	1.A
3140E8-YT-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4		03/01/2022	PAYDOWN		249,225	249,225	259,388	258,604	0	(9,379)	0	(9,379)	0	249,225	0	0	0	2,035	11/01/2045	1.A
3140EU-GT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0		03/01/2022	PAYDOWN		557,263	557,263	583,036	581,583	0	(24,320)	0	(24,320)	0	557,263	0	0	0	2,924	02/01/2046	1.A
3140F0-G5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC4		03/01/2022	PAYDOWN		180,435	180,435	185,989	185,477	0	(5,042)	0	(5,042)	0	180,435	0	0	0	1,053	10/01/2046	1.A
3140FC-S8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BD5		03/01/2022	PAYDOWN		37,864	37,864	39,213	39,138	0	(1,274)	0	(1,274)	0	37,864	0	0	0	230	02/01/2047	1.A
3140FE-4E-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BD7		03/01/2022	PAYDOWN		1,438,573	1,438,573	1,524,888	1,520,841	0	(82,268)	0	(82,268)	0	1,438,573	0	0	0	8,507	04/01/2047	1.A
3140FR-H5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE5		03/01/2022	PAYDOWN		114,208	114,208	110,679	110,823	0	3,385	0	3,385	0	114,208	0	0	0	527	02/01/2047	1.A
3140GQ-4L-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH2		03/01/2022	PAYDOWN		21,298	21,298	22,123	22,082	0	(784)	0	(784)	0	21,298	0	0	0	137	08/01/2047	1.A
3140GS-PZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH4		03/01/2022	PAYDOWN		871,949	871,949	896,472	892,515	0	(20,567)	0	(20,567)	0	871,949	0	0	0	4,006	09/01/2032	1.A
3140GV-Z3-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH7		03/01/2022	PAYDOWN		489,863	489,863	491,700	491,588	0	(1,725)	0	(1,725)	0	489,863	0	0	0	2,553	12/01/2047	1.A
3140H1-VN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ0		03/01/2022	PAYDOWN		871,900	871,900	861,955	862,203	0	9,696	0	9,696	0	871,900	0	0	0	4,732	03/01/2048	1.A
3140H2-SZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1		03/01/2022	PAYDOWN		62,106	62,106	64,260	64,158	0	(2,052)	0	(2,052)	0	62,106	0	0	0	363	10/01/2047	1.A
3140H2-UZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1		03/01/2022	PAYDOWN		25,483	25,483	26,369	26,329	0	(846)	0	(846)	0	25,483	0	0	0	128	11/01/2047	1.A
3140H4-A9-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ2		03/01/2022	PAYDOWN		243,722	243,722	249,130	248,919	0	(5,197)	0	(5,197)	0	243,722	0	0	0	1,699	05/01/2048	1.A
3140H6-N8-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ4		03/01/2022	PAYDOWN		281,534	281,534	288,781	288,513	0	(6,979)	0	(6,979)	0	281,534	0	0	0	1,815	02/01/2048	1.A
3140HB-JA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ9		03/01/2022	PAYDOWN		592,381	592,381	595,237	595,100	0	(2,719)	0	(2,719)	0	592,381	0	0	0	3,544	06/01/2048	1.A
3140HJ-JJ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BK4		03/01/2022	PAYDOWN		73,129	73,129	74,291	74,266	0	(1,137)	0	(1,137)	0	73,129	0	0	0	487	08/01/2048	1.A
3140HN-AX-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BK8		03/01/2022	PAYDOWN		547,962	547,962	587,304	586,281	0	(38,319)	0	(38,319)	0	547,962	0	0	0	2,121	10/01/2050	1.A
3140J5-NJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		03/01/2022	PAYDOWN		41,473	41,473	41,706	41,689	0	(217)	0	(217)	0	41,473	0	0	0	226	02/01/2047	1.A
3140J6-A3-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		03/01/2022	PAYDOWN		425,060	425,060	439,173	438,541	0	(13,481)	0	(13,481)	0	425,060	0	0	0	1,940	10/01/2047	1.A
3140J6-F6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		03/01/2022	PAYDOWN		181,901	181,901	186,349	186,199	0	(4,298)	0	(4,298)	0	181,901	0	0	0	1,193	11/01/2047	1.A
3140J6-GR-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM2		03/01/2022	PAYDOWN		93,004	93,004	93,168	93,158	0	(153)	0	(153)	0	93,004	0	0	0	598	09/01/2048	1.A
3140J7-7J-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		03/01/2022	PAYDOWN		121,197	121,197	123,696	123,601	0	(2,404)	0	(2,404)	0	121,197	0	0	0	664	03/01/2048	1.A
3140J7-LR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		03/01/2022	PAYDOWN		293,721	293,721	303,130	302,683	0	(8,962)	0	(8,962)	0	293,721	0	0	0	1,518	10/01/2047	1.A
3140J8-RF-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		03/01/2022	PAYDOWN		103,464	103,464	105,930	105,856	0	(2,392)	0	(2,392)	0	103,464	0	0	0	704	06/01/2048	1.A
3140J8-S4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		03/01/2022	PAYDOWN		409,434	409,434	419,286	418,951	0	(9,517)	0	(9,517)	0	409,434	0	0	0	2,133	06/01/2048	1.A
3140J8-UG-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		03/01/2022	PAYDOWN		367,717	367,717	376,062	375,806	0	(8,089)	0	(8,089)	0	367,717	0	0	0	2,386	07/01/2048	1.A
3140J9-LV-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		03/01/2022	PAYDOWN		252,469	252,469	252,844	252,807	0	(338)	0	(338)	0	252,469	0	0	0	1,961	10/01/2048	1.A
3140JG-LQ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BN0		03/01/2022	PAYDOWN		1,221,317	1,221,317	1,255,189	1,253,987	0	(32,671)	0	(32,671)	0	1,221,317	0	0	0	8,710	12/01/2048	1.A
3140JR-AZ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BN8		03/01/2022	PAYDOWN		133,723	133,723	135,269	135,216	0	(1,493)	0	(1,493)	0	133,723	0	0	0	444	04/01/2049	1.A
3140K1-4E-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# BO6		03/01/2022	PAYDOWN		2,132,378	2,132,378	2,228,335	2,226,842	0	(94,465)	0	(94,465)	0	2,132,378	0	0	0	9,614	12/01/2049	1.A
3140KC-NY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BP4		03/01/2022	PAYDOWN		47,247	47,247	51,027	50,941	0	(3,694)	0	(3,694)	0	47,247	0	0	0	235	04/01/2050	1.A
3140KQ-VE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ5		03/01/2022	PAYDOWN		185,711	185,711	192,450	192,357	0	(6,646)	0	(6,646)	0	185,711	0	0	0	647	11/01/2050	1.A
3140KQ-WW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ5		03/01/2022	PAYDOWN		59,581	59,581	61,804	61,773	0	(2,192)	0	(2,192)	0	59,581	0	0	0	161	12/01/2050	1.A
3140KY-LC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR1		03/01/2022	PAYDOWN		1,151,662	1,151,662	1,200,248	1,199,564	0	(47,903)	0	(47,903)	0	1,151,662	0	0	0	5,689	05/01/2051	1.A
3140L7-XU-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR8		03/01/2022	PAYDOWN		988,044	988,044	1,028,723	1,028,151	0	(40,107)	0	(40,107)	0	988,044	0	0	0	3,919	05/01/2051	1.A
314007-HT-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		03/01/2022	PAYDOWN		65,451	65,451	68,539	68,421	0	(2,971)	0	(2,971)	0	65,451	0	0	0	516	08/01/2047	1.A
314007-LC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		03/01/2022	PAYDOWN		678,231	678,231	693,836	693,379	0	(15,148)	0	(15,148)	0	678,231	0	0	0	3,912	09/01/2047	1.A
314007-UC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		03/01/2022	PAYDOWN		700,586	700,586	720,180	717,169	0	(16,583)	0	(16,583)	0	700,586	0	0	0	3,316	10/01/2032	1.A
314007-WS-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		03/01/2022	PAYDOWN		81,787	81,787	84,190	84,079	0	(2,292)	0	(2,292)	0	81,787	0	0	0	425	11/01/2047	1.A
314008-3B-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		03/01/2022	PAYDOWN		633,010	633,010	643,841	643,480	0	(10,470)	0	(10,470)	0	633,010	0	0	0	4,254	05/01/2048	1.A
314008-DB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		03/01/2022	PAYDOWN		249,351	249,351	246,994	247,054	0	2,297	0	2,297	0	249,351	0	0	0	1,378	01/01/2048	1.A
314008-S5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		03/01/2022	PAYDOWN		908,809	908,809	967,846	967,184	0	(58,375)	0	(58,375)	0	908,809	0	0	0	4,540	03/01/2048	1.A
314008-WJ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		03/01/2022	PAYDOWN		441,098	441,098	451,006	450,589	0	(9,491)	0	(9,491)	0	441,098	0	0	0	2,626	04/01/2048	1.A
314009-C2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		03/01/2022	PAYDOWN		433,584	433,584	443,103	442,737	0	(9,152)	0	(9,152)	0	433,584	0	0	0	3,289	06/01/2048	1.A
314009-DG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		03/01/2022	PAYDOWN		929,127	929,127	968,742	967,551	0	(38,424)	0	(38,424)	0	929,127	0	0	0	5,275	06/01/2048	1.A
314009-EZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		03/01/2022	PAYDOWN		200,774	200,774	205,809	205,716	0	(4,942)	0	(4,942)	0	200,774	0	0	0	1,270	07/01/2048	1.A
31400A-VA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA3		03/01/2022	PAYDOWN		1,966,403	1,966,403	1,990,830	1,990,031	0	(23,628)	0	(23,628)	0	1,966,403	0	0	0	11,798	04/01/2049	1.A
31400C-5Q-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5		03/01/2022	PAYDOWN		303,037	303,037	330,358	329,654	0	(26,617)	0	(26,617)	0	303,037	0	0	0	1,294	03/01/2050	1.A
31400C-MR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA4		03/01/2022	PAYDOWN		870,777	870,777	926,017	925,274	0	(54,497)	0	(54,497)	0	870,777	0	0	0	3,582	12/01/2049	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
31400Q-VU-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5		03/01/2022	PAYDOWN		887,883	887,883	936,994	936,254	0	(48,371)	0	(48,371)	0	887,883	0	0	0	4,971	02/01/2050	1.A
31400Q-L4-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5		03/01/2022	PAYDOWN		1,351,649	1,351,649	1,452,600	1,450,435	0	(98,786)	0	(98,786)	0	1,351,649	0	0	0	8,021	05/01/2050	1.A
31400Q-XQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		03/01/2022	PAYDOWN		2,237,674	2,237,674	2,337,146	2,335,608	0	(97,934)	0	(97,934)	0	2,237,674	0	0	0	10,736	06/01/2050	1.A
31400E-A5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		03/01/2022	PAYDOWN		1,529,885	1,529,885	1,574,944	1,573,865	0	(43,981)	0	(43,981)	0	1,529,885	0	0	0	5,177	07/01/2050	1.A
31400E-D3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		03/01/2022	PAYDOWN		1,411,960	1,411,960	1,484,102	1,482,948	0	(70,988)	0	(70,988)	0	1,411,960	0	0	0	7,455	07/01/2050	1.A
31400E-DP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		03/01/2022	PAYDOWN		1,575,900	1,575,900	1,678,088	1,675,139	0	(99,239)	0	(99,239)	0	1,575,900	0	0	0	6,199	07/01/2050	1.A
31400E-J9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		03/01/2022	PAYDOWN		1,651,674	1,651,674	1,710,644	1,709,202	0	(57,528)	0	(57,528)	0	1,651,674	0	0	0	4,877	08/01/2050	1.A
31400E-ZC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		01/11/2022	TD SECURITIES (USA)		56,498,037	56,267,253	58,254,190	58,228,111	0	14,475	0	14,475	0	58,242,586	0	(1,744,549)	(1,744,549)	164,113	09/01/2050	1.A
31400E-ZC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		01/01/2022	PAYDOWN		1,070,926	1,070,926	1,108,743	1,108,247	0	(37,321)	0	(37,321)	0	1,070,926	0	0	0	2,231	09/01/2050	1.A
31400E-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		03/01/2022	PAYDOWN		520,029	520,029	555,802	554,904	0	(34,875)	0	(34,875)	0	520,029	0	0	0	2,242	09/01/2050	1.A
31400E-ZS-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		03/01/2022	PAYDOWN		1,319,943	1,319,943	1,416,257	1,414,423	0	(94,480)	0	(94,480)	0	1,319,943	0	0	0	6,147	09/01/2050	1.A
31400F-BS-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		03/01/2022	PAYDOWN		810,997	810,997	860,544	859,546	0	(48,549)	0	(48,549)	0	810,997	0	0	0	3,070	10/01/2050	1.A
31400F-F4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		03/01/2022	PAYDOWN		451,804	451,804	492,537	491,655	0	(39,851)	0	(39,851)	0	451,804	0	0	0	2,100	10/01/2050	1.A
31400G-LR-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA8		03/01/2022	PAYDOWN		59,237	59,237	61,731	61,680	0	(2,443)	0	(2,443)	0	59,237	0	0	0	168	01/01/2051	1.A
31400G-T6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA8		03/01/2022	PAYDOWN		1,068,682	1,068,682	1,116,772	1,116,032	0	(47,350)	0	(47,350)	0	1,068,682	0	0	0	7,034	10/01/2050	1.A
31400K-5J-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		03/01/2022	PAYDOWN		41,334	41,334	44,085	44,072	0	(2,738)	0	(2,738)	0	41,334	0	0	0	201	06/01/2051	1.A
31400K-C9-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		03/01/2022	PAYDOWN		1,470,936	1,470,936	1,576,085	1,574,858	0	(103,922)	0	(103,922)	0	1,470,936	0	0	0	8,033	04/01/2051	1.A
31400K-F4-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		03/01/2022	PAYDOWN		56,154	56,154	59,611	59,595	0	(3,442)	0	(3,442)	0	56,154	0	0	0	307	04/01/2051	1.A
31400K-ZA-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		03/01/2022	PAYDOWN		46,296	46,296	49,247	49,234	0	(2,938)	0	(2,938)	0	46,296	0	0	0	227	06/01/2051	1.A
31400L-DE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		03/01/2022	PAYDOWN		490,361	490,361	510,589	510,351	0	(19,990)	0	(19,990)	0	490,361	0	0	0	2,204	07/01/2051	1.A
31400L-PS-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		03/01/2022	PAYDOWN		1,513,301	1,513,301	1,574,040	1,573,310	0	(60,010)	0	(60,010)	0	1,513,301	0	0	0	6,120	08/01/2051	1.A
31400L-R5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		03/01/2022	PAYDOWN		817,938	817,938	872,765	872,096	0	(54,159)	0	(54,159)	0	817,938	0	0	0	4,872	08/01/2051	1.A
31400M-JL-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2		03/01/2022	PAYDOWN		491,675	491,675	519,102	518,837	0	(27,162)	0	(27,162)	0	491,675	0	0	0	2,770	11/01/2051	1.A
31400M-JM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2		03/01/2022	PAYDOWN		300,276	300,276	319,278	319,181	0	(18,906)	0	(18,906)	0	300,276	0	0	0	1,082	11/01/2051	1.A
3140X7-M8-9	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM39		03/01/2022	PAYDOWN		2,659,392	2,659,392	2,789,194	0	0	(129,801)	0	(129,801)	0	2,659,392	0	0	0	11,479	05/01/2050	1.A
3140X7-YP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		03/01/2022	PAYDOWN		2,819,419	2,819,419	2,941,887	2,941,337	0	(121,918)	0	(121,918)	0	2,819,419	0	0	0	12,051	09/01/2050	1.A
3140X7-Z9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		03/01/2022	PAYDOWN		238,287	238,287	247,968	247,176	0	(8,889)	0	(8,889)	0	238,287	0	0	0	820	10/01/2030	1.A
3140X9-GM-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM5		03/01/2022	PAYDOWN		319,466	319,466	347,169	346,525	0	(27,059)	0	(27,059)	0	319,466	0	0	0	1,473	09/01/2048	1.A
3140X9-N4-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM5		03/01/2022	PAYDOWN		1,136,667	1,136,667	1,214,812	1,213,687	0	(77,021)	0	(77,021)	0	1,136,667	0	0	0	5,213	01/01/2051	1.A
3140XA-JL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM6		01/11/2022	TD SECURITIES (USA)		50,075,960	49,871,409	51,538,984	51,514,003	0	9,859	0	9,859	0	51,523,862	0	(1,447,902)	(1,447,902)	145,458	03/01/2051	1.A
3140XA-JL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM6		01/01/2022	PAYDOWN		437,224	437,224	451,844	451,625	0	(14,401)	0	(14,401)	0	437,224	0	0	0	911	03/01/2051	1.A
3140XA-KS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM6		03/01/2022	PAYDOWN		1,006,459	1,006,459	1,050,649	1,050,438	0	(43,979)	0	(43,979)	0	1,006,459	0	0	0	4,409	09/01/2050	1.A
3140XD-JS-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM9		03/01/2022	PAYDOWN		76,569	76,569	81,223	81,175	0	(4,606)	0	(4,606)	0	76,569	0	0	0	417	10/01/2051	1.A
3140XD-WC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM9		03/01/2022	PAYDOWN		54,342	54,342	57,191	57,180	0	(2,838)	0	(2,838)	0	54,342	0	0	0	307	11/01/2051	1.A
3140XE-AU-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM9		03/01/2022	PAYDOWN		33,469	33,469	35,254	35,247	0	(1,779)	0	(1,779)	0	33,469	0	0	0	193	12/01/2051	1.A
31410F-ST-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888		03/01/2022	PAYDOWN		11,203	11,203	11,077	11,092	0	111	0	111	0	11,203	0	0	0	101	12/01/2036	1.A
31410F-V4-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888		03/01/2022	PAYDOWN		523	523	524	524	0	(1)	0	(1)	0	523	0	0	0	6	01/01/2037	1.A
31410K-JY-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 889		03/01/2022	PAYDOWN		14,640	14,640	14,704	14,688	0	(48)	0	(48)	0	14,640	0	0	0	145	05/01/2038	1.A
31410L-K3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 890		03/01/2022	PAYDOWN		52,730	52,730	55,054	54,824	0	(2,094)	0	(2,094)	0	52,730	0	0	0	305	12/01/2042	1.A
31411G-6G-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 908		03/01/2022	PAYDOWN		15,642	15,642	15,660	15,646	0	(4)	0	(4)	0	15,642	0	0	0	157	01/01/2037	1.A
31416B-YG-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 995		03/01/2022	PAYDOWN		33,258	33,258	34,529	34,332	0	(1,074)	0	(1,074)	0	33,258	0	0	0	338	01/01/2039	1.A
31416Q-EZ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AA6		03/01/2022	PAYDOWN		211,571	211,571	217,604	216,724	0	(5,153)	0	(5,153)	0	211,571	0	0	0	832	09/01/2040	1.A
31416X-RN-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2		03/01/2022	PAYDOWN		123,044	123,044	126,735	125,399	0	(2,355)	0	(2,355)	0	123,044	0	0	0	866	02/01/2031	1.A
31417A-H8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3		03/01/2022	PAYDOWN		78,328	78,328	80,372	80,108	0	(1,779)	0	(1,779)	0	78,328	0	0	0	517	11/01/2041	1.A
31417E-HN-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB7		03/01/2022	PAYDOWN		54,698	54,698	54,903	54,872	0	(174)	0	(174)	0	54,698	0	0	0	218	12/01/2042	1.A
31417F-3E-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8		03/01/2022	PAYDOWN		101,640	101,640	102,466	102,379	0	(739)	0	(739)	0	101,640	0	0	0	478	04/01/2043	1.A
31417G-RY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		03/01/2022	PAYDOWN		300,489	300,489	313,917	312,706	0	(12,217)	0	(12,217)	0	300,489	0	0	0	1,480	05/01/2043	1.A
31417G-XM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		03/01/2022	PAYDOWN		31,297	31,297	33,488	33,308	0	(2,011)	0	(2,011)	0	31,297	0	0	0	176	06/01/2043	1.A
31417Y-UM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		03/01/2022	PAYDOWN		256,340	256,340	262,668	260,267	0	(3,927)	0	(3,927)	0	256,340	0	0	0	1,572	12/01/2030	1.A
31417Y-VJ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		03/01/2022	PAYDOWN		316,500	316,500	318,321	317,429	0	(929)	0	(929)	0	316,500	0	0	0	2,176	01/01/2031	1.A
31417Y-WV-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		03/01/2022	PAYDOWN		190,441	190,441	196,154	194,071	0	(3,631)	0	(3,631)	0	190,441	0	0	0	1,246	02/01/2031	1.A
31418A-KW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1		03/01/2022	PAYDOWN		19,791	19,791	20,144	20,108	0	(317)	0	(317)	0	19,791	0	0	0	90	10/01/2042	1.A
31418B-T5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2		03/01/2022	PAYDOWN		11,611	11,611	12,411	12,362	0	(751)	0	(751)	0	11,611	0	0	0	72	08/01/2045	1.A
31418C-3D-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		161,894	161,894	163,448	163,411	0	(1,517)	0	(1,517)	0	161,894	0	0	0	1,034	10/01/2048	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					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
31418C-4E-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		768,498	768,498	776,963	776,665	0	(8,168)	0	(8,168)	0	768,498	0	0	0	4,513	11/01/2048	1.A
31418C-PE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		1,534,597	1,534,597	1,636,665	1,635,474	0	(100,877)	0	(100,877)	0	1,534,597	0	0	0	8,093	09/01/2047	1.A
31418C-S4-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		63,212	63,212	64,859	64,791	0	(1,579)	0	(1,579)	0	63,212	0	0	0	352	01/01/2048	1.A
31418C-S5-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		346,826	346,826	359,949	359,485	0	(12,659)	0	(12,659)	0	346,826	0	0	0	2,138	01/01/2048	1.A
31418C-U7-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		1,920,963	1,920,963	2,048,827	2,047,393	0	(126,430)	0	(126,430)	0	1,920,963	0	0	0	10,141	03/01/2048	1.A
31418C-UB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		104,285	104,285	106,851	106,759	0	(2,474)	0	(2,474)	0	104,285	0	0	0	676	02/01/2048	1.A
31418C-XN-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		170,888	170,888	172,657	172,589	0	(1,701)	0	(1,701)	0	170,888	0	0	0	1,063	06/01/2048	1.A
31418C-YL-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		1,754,227	1,754,227	1,774,990	1,774,275	0	(20,048)	0	(20,048)	0	1,754,227	0	0	0	9,407	07/01/2048	1.A
31418C-YM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		1,067,530	1,067,530	1,092,790	1,092,022	0	(24,492)	0	(24,492)	0	1,067,530	0	0	0	6,704	07/01/2048	1.A
31418D-2A-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		315,742	315,742	327,632	327,108	0	(11,367)	0	(11,367)	0	315,742	0	0	0	1,034	06/01/2031	1.A
31418D-2M-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		1,105,491	1,105,491	1,143,233	1,143,027	0	(37,535)	0	(37,535)	0	1,105,491	0	0	0	4,397	07/01/2051	1.A
31418D-2N-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		4,118,288	4,118,288	4,339,652	4,337,089	0	(218,801)	0	(218,801)	0	4,118,288	0	0	0	19,744	07/01/2051	1.A
31418D-3J-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		3,506,996	3,506,996	3,700,636	3,699,950	0	(192,954)	0	(192,954)	0	3,506,996	0	0	0	17,522	08/01/2051	1.A
31418D-3U-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		02/24/2022	MORGAN STANLEY & CO. INC		13,778,122	13,835,409	14,367,591	14,353,063	0	(1,015)	0	(1,015)	0	14,352,048	0	(573,927)	(573,927)	56,110	08/01/2031	1.A
31418D-3U-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		1,068,997	1,068,997	1,107,600	1,106,495	0	(37,497)	0	(37,497)	0	1,068,997	0	0	0	5,335	08/01/2031	1.A
31418D-3Y-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		2,251,801	2,251,801	2,345,525	2,344,006	0	(92,204)	0	(92,204)	0	2,251,801	0	0	0	9,335	09/01/2051	1.A
31418D-7G-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		872,416	872,416	909,582	909,226	0	(36,810)	0	(36,810)	0	872,416	0	0	0	3,716	12/01/2051	1.A
31418D-AQ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		524,357	524,357	529,709	529,521	0	(5,165)	0	(5,165)	0	524,357	0	0	0	2,855	03/01/2049	1.A
31418D-AR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		87,939	87,939	90,089	90,031	0	(2,092)	0	(2,092)	0	87,939	0	0	0	552	03/01/2049	1.A
31418D-BF-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		124,545	124,545	126,359	126,329	0	(1,784)	0	(1,784)	0	124,545	0	0	0	683	04/01/2049	1.A
31418D-MJ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		03/01/2022	PAYDOWN		1,346,935	1,346,935	1,398,708	1,398,153	0	(51,218)	0	(51,218)	0	1,346,935	0	0	0	6,269	03/01/2050	1.A
31418D-RT-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		2,437,966	2,437,966	2,541,244	2,540,784	0	(102,818)	0	(102,818)	0	2,437,966	0	0	0	11,073	08/01/2050	1.A
31418D-SK-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		1,944,605	1,944,605	2,029,682	2,028,335	0	(83,730)	0	(83,730)	0	1,944,605	0	0	0	9,187	09/01/2050	1.A
31418D-TG-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		1,851,130	1,851,130	1,940,767	1,933,746	0	(82,616)	0	(82,616)	0	1,851,130	0	0	0	7,192	10/01/2030	1.A
31418D-UJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		1,424,374	1,424,374	1,486,022	1,485,739	0	(61,365)	0	(61,365)	0	1,424,374	0	0	0	6,055	11/01/2050	1.A
31418D-V7-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		147,436	147,436	152,700	152,597	0	(5,162)	0	(5,162)	0	147,436	0	0	0	459	01/01/2051	1.A
31418D-VA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		239,851	239,851	248,517	248,334	0	(8,483)	0	(8,483)	0	239,851	0	0	0	738	12/01/2050	1.A
31418D-VT-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		02/24/2022	MORGAN STANLEY & CO. INC		5,893,754	6,016,433	6,202,566	6,189,377	0	(322)	0	(322)	0	6,189,055	0	(295,301)	(295,301)	18,300	01/01/2031	1.A
31418D-VT-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		354,542	354,542	365,511	364,734	0	(10,191)	0	(10,191)	0	354,542	0	0	0	8,364	01/01/2031	1.A
31418D-W2-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		294,530	294,530	306,081	305,379	0	(10,849)	0	(10,849)	0	294,530	0	0	0	942	02/01/2031	1.A
31418D-YB-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		126,036	126,036	125,701	125,709	0	326	0	326	0	126,036	0	0	0	401	04/01/2051	1.A
31418D-YC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		1,187,682	1,187,682	1,229,250	1,228,883	0	(41,201)	0	(41,201)	0	1,187,682	0	0	0	4,628	04/01/2051	1.A
31418D-YY-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		1,036,594	1,036,594	1,073,927	1,073,533	0	(36,940)	0	(36,940)	0	1,036,594	0	0	0	3,948	05/01/2051	1.A
31418D-YZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		1,658,065	1,658,065	1,749,517	1,748,601	0	(90,536)	0	(90,536)	0	1,658,065	0	0	0	7,539	05/01/2051	1.A
31418D-ZW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		1,349,141	1,349,141	1,396,625	1,396,235	0	(47,093)	0	(47,093)	0	1,349,141	0	0	0	5,155	06/01/2051	1.A
31418D-ZX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		03/01/2022	PAYDOWN		2,366,729	2,366,729	2,496,160	2,495,681	0	(128,951)	0	(128,951)	0	2,366,729	0	0	0	10,174	06/01/2051	1.A
31418E-AP-5	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA45		03/01/2022	PAYDOWN		337,417	337,417	346,959	0	0	(9,543)	0	(9,543)	0	337,417	0	0	0	1,206	01/01/2052	1.A
31418E-CA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA45		03/09/2022	PAYDOWN		81,687	81,687	82,631	0	0	(945)	0	(945)	0	81,687	0	0	0	54	03/01/2052	1.A FE
31418M-XJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		03/01/2022	PAYDOWN		14,630	14,630	15,508	15,318	0	(688)	0	(688)	0	14,630	0	0	0	135	09/01/2036	1.A
31418S-2E-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD5		03/01/2022	PAYDOWN		414,752	414,752	426,482	424,629	0	(9,877)	0	(9,877)	0	414,752	0	0	0	3,393	09/01/2040	1.A
31418T-DY-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD5		03/01/2022	PAYDOWN		132,265	132,265	136,212	135,652	0	(3,387)	0	(3,387)	0	132,265	0	0	0	1,102	06/01/2040	1.A
31418W-DA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD8		03/01/2022	PAYDOWN		269,050	269,050	277,794	272,654	0	(3,604)	0	(3,604)	0	269,050	0	0	0	1,515	09/01/2025	1.A
31419D-MM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE3		03/01/2022	PAYDOWN		8,768	8,768	9,030	8,877	0	(109)	0	(109)	0	8,768	0	0	0	51	09/01/2025	1.A
343137-EC-5	FLORIDA ST TPK AUTH MUNI_BND REV 4.000		02/10/2022	BBR4_PB		5,579,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	579,000	579,000	71,667	07/01/2048	1.C FE
35563P-DZ-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE		03/01/2022	PAYDOWN		353,698	353,698	351,556	352,966	0	732	0	732	0	353,698	0	0	0	1,632	05/25/2057	1.A
35563P-EB-1	SEASONED CREDIT RISK TRANSFER SENIOR AGE		03/01/2022	PAYDOWN		84,339	84,339	78,751	81,547	0	2,792	0	2,792	0	84,339	0	0	0	422	05/25/2057	1.A
35563P-HH-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE		03/01/2022	PAYDOWN		80,773	80,773	79,798	80,156	0	617	0	617	0	80,773	0	0	0	472	03/25/2058	1.A
35563T-AH-4	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		03/25/2022	PAYDOWN		36,270	36,270	36,671	36,454	0	(184)	0	(184)	0	36,270	0	0	0	202	12/25/2030	1.A
35563T-AL-5	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		03/25/2022	PAYDOWN		51,709	51,709	51,653	51,712	0	(3)	0	(3)	0	51,709	0	0	0	175	12/25/2030	1.A
35563W-AB-0	STRUCTURED AGENCY CREDIT RISK WHOLE_CMO		03/25/2022	PAYDOWN		315,560	315,560	318,124	317,260	0	(1,700)	0	(1,700)	0	315,560	0	0	0	1,426	09/25/2048	1.A
35564C-AN-7	FREDDIE MAC - SLST SLST_18-2 SENIOR AGEN		03/01/2022	PAYDOWN		466,460	466,460	460,232	462,955	0	3,504	0	3,504	0	466,460	0	0	0	2,555	11/25/2028	1.A
35564K-RE-1	STRUCTURED AGENCY CREDIT RISK WHOLE CMO		03/25/2022	PAYDOWN		606,378	606,378	606,378	0	0	0	0	0	0	606,378	0	0	0	954	02/25/2042	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
39081J-DZ-8	GREAT LAKES WATER AUTH MICH SENIOR MUNIT		03/21/2022	WELLS FARGO SECURITIES		1,532,521	1,580,000	1,692,370	1,680,752	0	(2,430)	0	(2,430)	0	1,678,322	0	(145,801)	(145,801)	39,783	07/01/2041	1.E FE
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH SECURED MUN		03/10/2022	VARIOUS		287,176	287,176	287,176	287,176	0	0	0	0	0	287,176	0	0	0	2,136	12/10/2032	1.B
				REDEMPTION 100.0000																	
54627R-AG-5	LOUISIANA LOC GOVT ENVIRONMENT SENIOR MU		02/01/2022			3,668,651	3,668,651	3,801,828	3,697,648	0	(28,997)	0	(28,997)	0	3,668,651	0	0	0	73,190	08/01/2024	1.A FE
57563N-AB-4	MASSACHUSETTS EDL FING AUTH SENIOR ABS_A		03/25/2022	PAYDOWN		162,182	162,182	160,647	160,647	0	1,535	0	1,535	0	162,182	0	0	0	989	05/25/2033	1.A FE
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON SENIOR MUN		02/10/2022	B47R_PB		3,475,000	3,475,000	3,475,000	3,475,000	0	0	0	0	0	3,475,000	0	0	0	50,468	07/01/2026	1.G FE
59333P-3S-5	MIAMI-DADE CNTY FLA MUNITAX_BND REV 3		02/10/2022	B47R_PB		12,690,000	12,690,000	12,690,000	12,690,000	0	0	0	0	0	12,690,000	0	0	0	180,162	10/01/2030	1.F FE
626207-MW-1	GEORGIA MUNICIPAL ELEC AUTH SUB MUNITAX_		01/01/2022	CALL 100.0000		105,000	105,000	105,136	105,038	0	0	0	0	0	105,038	0	(38)	(38)	2,851	01/01/2030	1.G FE
645913-BA-1	NEW JERSEY ECONOMIC DEVELOPMEN SENIOR MU		02/15/2022	MATURITY		15,040,000	15,040,000	14,291,965	14,920,805	0	119,195	0	119,195	0	15,040,000	0	0	0	0	02/15/2022	1.F FE
64967B-AA-0	NEW YORK CITY INDUSTRIAL DEVEL SENIOR MU		03/01/2022	CALL 100.0000		100,000	100,000	101,408	101,074	0	1	0	1	0	101,075	0	(1,075)	(1,075)	2,950	03/01/2046	2.A FE
64990G-WW-8	DORMITORY AUTHORITY OF STATE O MUNITAX_B		03/21/2022	WELLS FARGO SECURITIES		6,573,938	6,975,000	6,971,153	6,971,690	0	(160)	0	(160)	0	6,971,529	0	(397,592)	(397,592)	104,098	07/01/2043	1.E FE
650009-S5-3	NEW YORK ST TWY AUTH MUNITAX_BND REV		02/10/2022	BBR4_PB		12,949,974	12,920,000	12,920,000	12,920,000	0	0	0	0	0	12,920,000	0	29,974	29,974	134,260	01/01/2035	1.F FE
				J.P. MORGAN SECURITIES																	
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY SENIOR MUN		03/21/2022	INC		4,607,442	3,150,000	5,320,374	5,257,520	0	(15,267)	0	(15,267)	0	5,242,253	0	(634,811)	(634,811)	153,422	01/01/2049	1.E FE
709235-T8-8	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		03/22/2022	UBS WARBURG LLC		643,943	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(106,058)	(106,058)	12,011	09/01/2050	1.C FE
				J.P. MORGAN SECURITIES																	
73358W-CW-2	PORT AUTHORITY OF NEW YORK AND SENIOR MU		03/21/2022	INC		2,842,846	2,300,000	3,255,811	3,209,843	0	(9,940)	0	(9,940)	0	3,199,903	0	(357,057)	(357,057)	50,870	11/01/2040	1.E FE
73358W-X9-0	PORT AUTHORITY OF NEW YORK AND MUNITAX_		02/10/2022	BBR4_PB		2,271,560	2,000,000	1,981,300	1,982,479	0	92	0	92	0	1,982,570	0	288,990	288,990	35,607	09/01/2048	1.E FE
				MERRILL LYNCH PIERCE																	
735000-TT-8	PORT OAKLAND CALIF SENIOR MUNITAX_BND RE		02/10/2022	FNNR & SM		4,480,001	4,775,000	4,819,330	4,815,129	0	(474)	0	(474)	0	4,814,655	0	(334,654)	(334,654)	30,042	05/01/2031	1.E FE
735389-ZE-1	SEATTLE WASHINGTON PORT OF MUNITAX_BND R		02/10/2022	VARIOUS		2,649,196	2,750,000	2,631,325	2,648,564	0	632	0	632	0	2,649,196	0	0	0	28,397	05/01/2036	1.E FE
				CITIGROUP GLOBAL MKT INC																	
79575D-E6-3	SALT RIVER PROJECT AGRICULTURA SENIOR MU		03/22/2022			6,817,801	5,880,000	6,489,293	6,359,710	0	(4,295)	0	(4,295)	0	6,355,415	0	462,386	462,386	136,734	01/01/2041	1.B FE
798170-AN-6	SAN JOSE CALIF REDEV AGY SUCC SENIOR MUN		02/10/2022	VARIOUS		575,845	600,000	570,288	575,623	0	222	0	222	0	575,845	0	0	0	10,631	08/01/2034	1.C FE
837151-FV-6	SOUTH CAROLINA PUBLIC SERVICE SENIOR MUN		02/10/2022	B47R_PB		2,529,983	2,500,000	2,541,300	2,530,397	0	(414)	0	(414)	0	2,529,983	0	0	0	21,807	12/01/2030	1.F FE
87638T-FN-8	TARRANT CNTY TEX CULTURAL ED F SENIOR MU		02/10/2022	BBR4_PB		2,711,575	2,500,000	2,405,475	2,412,397	0	332	0	332	0	2,412,729	0	298,846	298,846	48,611	02/15/2047	1.C FE
88213A-KF-1	TEXAS A & M UNIVERSITY MUNITAX_BND REV		02/10/2022	B47R_PB		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	42,302	05/15/2028	1.A FE
88213A-KG-9	TEXAS A & M UNIVERSITY MUNITAX_BND REV		02/10/2022	B47R_PB		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	32,789	05/15/2029	1.A FE
88213A-KH-7	TEXAS A & M UNIVERSITY MUNITAX_BND REV		02/10/2022	B47R_PB		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	33,851	05/15/2030	1.A FE
88213A-NJ-5	TEXAS A & M UNIVERSITY MUNITAX_BND REV		02/10/2022	BBR4_PB		1,625,850	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	125,850	125,850	12,654	05/15/2030	1.A FE
88213A-NV-3	TEXAS A & M UNIVERSITY MUNITAX_BND REV		02/10/2022	BBR4_PB		1,638,630	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	138,630	138,630	13,009	05/15/2031	1.A FE
91412F-7Y-7	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_		02/10/2022	BBR4_PB		1,439,372	1,100,000	1,204,181	1,196,811	0	(494)	0	(494)	0	1,196,317	0	243,055	243,055	14,986	05/15/2043	1.C FE
91412H-DV-2	UNIVERSITY OF CALIFORNIA MUNITAX_BND RE		02/10/2022	BBR4_PB		560,920	500,000	500,000	500,000	0	0	0	0	0	500,000	0	60,920	60,920	4,871	05/15/2033	1.D FE
917393-BN-9	UTAH CNTY UTAH SENIOR MUNI_BND REV 4.0		02/10/2022	BBR4_PB		2,106,060	2,000,000	1,966,540	1,968,618	0	55	0	55	0	1,968,673	0	137,387	137,387	18,889	05/15/2047	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						491,089,717	486,458,741	491,372,722	496,368,626	0	(6,916,641)	0	(6,916,641)	0	494,894,208	0	(3,804,495)	(3,804,495)	3,165,173	XXX	XXX
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC SENIOR CORP		02/10/2022	BBR4_PB		14,014,263	12,500,000	12,505,725	12,505,491	0	(13)	0	(13)	0	12,505,479	0	1,508,784	1,508,784	213,976	09/15/2048	1.F FE
00122#-AB-5	AEW CORE PROPERTY FUND SENIOR CORP_BND		02/10/2022	B47R_PP		30,400,000	30,400,000	30,400,000	30,400,000	0	0	0	0	0	30,400,000	0	0	0	230,770	03/06/2031	2.A
				REDEMPTION 100.0000																	
00176@-AA-4	AMF FLORENCE LLC SECURED CORP_BND 3.21		03/31/2022			215,279	215,279	215,279	215,279	0	0	0	0	0	215,279	0	0	0	1,728	12/31/2035	2.C PL
				REDEMPTION 100.0000																	
00184@-AA-4	AMAZON.COM INC SECURED CORP_BND 4.095%		03/31/2022			22,380	22,380	22,380	22,380	0	0	0	0	0	22,380	0	0	0	153	06/30/2039	1.E
				REDEMPTION 100.0000																	
00191#-AA-3	AMAZON.COM INC SECURED CORP_BND 4.095%		03/31/2022			24,679	24,679	24,679	24,679	0	0	0	0	0	24,679	0	0	0	169	08/31/2039	1.E
				REDEMPTION 100.0000																	
00191@-AA-5	AMAZON.COM INC SECURED CORP_BND 4.233%		03/31/2022			38,859	38,859	38,859	38,859	0	0	0	0	0	38,859	0	0	0	275	09/30/2039	1.E
				REDEMPTION 100.0000																	
00193*-AA-5	AMAZON.COM INC SECURED CORP_BND 4.233%		03/31/2022			40,630	40,630	40,630	40,630	0	0	0	0	0	40,630	0	0	0	287	09/30/2039	1.E
				REDEMPTION 100.0000																	
00195#-AA-9	AMAZON.COM INC SECURED CORP_BND 3.570%		02/28/2022			16,409	16,409	16,409	16,409	0	0	0	0	0	16,409	0	0	0	73	10/31/2040	1.C
				REDEMPTION 100.0000																	
00195#-AA-9	AMAZON.COM INC SECURED CORP_BND 3.570%		03/31/2022			8,241	8,241	8,241	8,241	0	0	0	0	0	8,241	0	0	0	74	10/31/2040	1.E
00217L-AA-0	AREIT CRE TRUST AREIT_19-CRE3 LCF SENIOR		03/10/2022	PAYDOWN		287,182	287,182	287,451	287,451	0	(269)	0	(269)	0	287,182	0	0	0	705	09/14/2036	1.A FE
				REDEMPTION 100.0000																	
00225#-AA-3	AMAZON.COM INC SECURED CORP_BND 4.095%		03/31/2022			23,081	23,081	23,081	23,081	0	0	0	0	0	23,081	0	0	0	158	09/30/2039	1.E

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
				REDEMPTION 100.0000																	
00229*-AA-3	AP TUNDRA HOLDINGS SENIOR CORP_BND 4.7		02/15/2022			257,252	257,252	257,252	257,252	0	0	0	0	0	257,252	0	0	0	6,110	02/15/2042	2.A PL
004375-BP-5	ACCREDITED MORTGAGE LOAN TRUST SENIOR AB		03/25/2022	PAYDOWN		176,127	176,127	176,030	177,305	0	(1,178)	0	(1,178)	0	176,127	0	0	0	471	10/25/2034	1.A FM
007036-CC-8	ADJUSTABLE RATE MORTGAGE TRUST SUB WHOLE		03/25/2022	PAYDOWN		33,982	33,982	31,263	33,939	0	43	0	43	0	33,982	0	0	0	94	02/25/2035	1.A FM
				J.P. MORGAN SECURITIES																	
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS SENIOR COR		03/16/2022	INC		4,685,550	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(314,450)	(314,450)	71,503	10/15/2049	1.C FE
00832P-AA-6	AFFIRM ASSET SECURITIZATION TR SENIOR AB		03/15/2022	PAYDOWN		436,856	436,856	436,814	436,828	0	28	0	28	0	436,856	0	0	0	2,491	10/15/2024	1.C FE
00834C-AA-3	AFFIRM INC AFFRM_21-Z1 ABS_ABS _21-Z1 14		03/15/2022	PAYDOWN		1,296,607	1,296,607	1,296,638	1,296,572	0	35	0	35	0	1,296,607	0	0	0	2,286	08/15/2025	1.C FE
00834T-AA-6	AFFIRM INC AFFRM_21-Z2 ABS_ABS _21-Z2		03/15/2022	PAYDOWN		707,569	707,569	707,097	707,130	0	439	0	439	0	707,569	0	0	0	2,045	11/15/2026	1.C FE
				REDEMPTION 100.0000																	
00836#-AA-4	AFFILIATED LOAN PROGRAM FOR ST SECURED C		03/28/2022			8,931	8,931	8,931	8,931	0	0	0	0	0	8,931	0	0	0	31	08/27/2035	1.C
				REDEMPTION 100.0000																	
00868P-AA-3	AHOLD LEASE SERIES 2001-A-2 PA SECURED C		01/02/2022			136,509	136,509	156,614	147,759	0	(11,250)	0	(11,250)	0	136,509	0	0	0	5,884	01/02/2025	2.B FE
00968F-AA-4	AJAX MORTGAGE LOAN TRUST AJAXM SENIOR WH		03/25/2022	PAYDOWN		463,258	463,258	463,245	463,258	0	0	0	0	0	463,258	0	0	0	1,969	09/25/2065	1.A FE
00969P-AA-1	AJAX MORTGAGE LOAN TRUST AJAXM SENIOR WH		03/25/2022	PAYDOWN		172,028	172,028	172,023	172,023	0	5	0	5	0	172,028	0	0	0	782	07/25/2059	1.A FE
00971A-AA-0	AJAX MORTGAGE LOAN TRUST AJAXM WHOLE_CMO		03/25/2022	PAYDOWN		226,505	226,505	226,500	226,501	0	4	0	4	0	226,505	0	0	0	424	09/25/2065	1.A FE
009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH		03/25/2022	PAYDOWN		711,984	711,984	711,913	711,913	0	71	0	71	0	711,984	0	0	0	2,056	12/25/2060	1.A FE
				REDEMPTION 100.0000																	
01126#-AA-1	ALAMO 6 LLC SECURED CORP_BND 4.170% 03		03/31/2022			83,166	83,166	83,166	83,166	0	0	0	0	0	83,166	0	0	0	1,734	03/31/2042	2.C
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		03/16/2022	AMHERST PIERPONT SECUI		2,886,930	3,000,000	3,305,760	3,293,212	0	(1,322)	0	(1,322)	0	3,291,891	0	(404,961)	(404,961)	75,333	02/01/2050	2.A FE
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		03/07/2022	FIFTH THIRD SECURITIES		7,032,274	7,210,000	7,170,830	0	0	85	0	85	0	7,170,914	0	(138,641)	(138,641)	13,589	03/15/2034	2.A FE
				J.P. MORGAN SECURITIES																	
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC SECURED CORP		03/10/2022	INC		2,025,000	2,025,000	2,046,875	2,036,924	0	(871)	0	(871)	0	2,036,053	0	(11,053)	(11,053)	89,065	07/15/2026	4.B FE
021468-AD-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2022	PAYDOWN		46,514	48,830	29,228	24,632	0	21,881	0	21,881	0	46,514	0	0	0	576	06/25/2036	1.D FM
02147P-AY-0	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		03/01/2022	PAYDOWN		55,566	55,618	41,767	35,165	0	20,401	0	20,401	0	55,566	0	0	0	432	10/25/2036	1.D FM
02147X-AD-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2022	PAYDOWN		155,964	153,345	115,136	91,800	0	64,165	0	64,165	0	155,964	0	0	0	1,178	11/25/2036	1.D FM
02149H-AV-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		03/01/2022	PAYDOWN		82,898	86,325	67,672	47,681	0	35,217	0	35,217	0	82,898	0	0	0	785	03/25/2037	1.D FM
02150E-AD-5	COUNTRY WIDE ALTERNATIVE LOAN SUPSEN WHO		03/01/2022	PAYDOWN		378,800	392,219	324,079	260,809	0	117,990	0	117,990	0	378,800	0	0	0	3,717	04/25/2037	1.D FM
02151D-AC-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/25/2022	PAYDOWN		472,426	472,426	409,357	422,934	0	49,492	0	49,492	0	472,426	0	0	0	309	09/25/2047	1.A FM
02151E-AA-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2022	PAYDOWN		61,622	62,836	49,620	35,106	0	26,516	0	26,516	0	61,622	0	0	0	684	09/25/2037	1.D FM
023135-BJ-4	AMAZON.COM INC SENIOR CORP_BND 4.050%		02/10/2022	BBR4_PB		11,224,050	10,000,000	9,520,500	9,549,566	0	1,042	0	1,042	0	9,550,608	0	1,673,442	1,673,442	189,000	08/22/2047	1.E FE
				REDEMPTION 100.0000																	
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS SECURED C		02/15/2022			237,500	237,500	237,500	237,500	0	0	0	0	0	237,500	0	0	0	4,334	02/15/2029	2.A FE
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		03/01/2022	PAYDOWN		294,195	294,195	218,452	182,176	0	112,019	0	112,019	0	294,195	0	0	0	1,494	09/25/2035	1.D FM
026874-DK-0	AMERICAN INTERNATIONAL GROUP I SENIOR CO		02/10/2022	VARIOUS		3,571,178	3,580,000	3,566,647	3,571,040	0	138	0	138	0	3,571,178	0	0	0	53,879	04/01/2028	2.B FE
030288-B@-2	AMERICAN TRANSMISSION SYSTEMS SENIOR COR		02/10/2022	B47R_PP		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	195,883	04/15/2031	2.B
030360-AC-5	AMERICAN UNIVERSITY SENIOR CORP_BND 3.		02/10/2022	BBR4_PB		2,329,161	2,195,000	1,949,621	1,963,471	0	524	0	524	0	1,963,995	0	365,166	365,166	30,321	10/01/2047	1.E FE
03065H-AG-3	AMERICREDIT AUTOMOBILE RECEIVA SUB ABS_A		03/18/2022	PAYDOWN		6,525,000	6,525,000	6,491,488	6,521,781	0	3,219	0	3,219	0	6,525,000	0	0	0	48,946	07/18/2023	1.A FE
03463U-AA-5	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		03/01/2022	PAYDOWN		202,235	202,235	202,233	202,233	0	2	0	2	0	202,235	0	0	0	964	07/26/2049	1.A
03464B-AA-6	ANGEL OAK MORTGAGE TRUST AOMT WHOLE CMO		03/01/2022	PAYDOWN		194,897	194,897	194,894	0	0	3	0	3	0	194,897	0	0	0	703	12/25/2066	1.A FE
037411-BH-7	APACHE CORPORATION SENIOR CORP_BND 4.6		03/21/2022	CALL 105.0000		2,100,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	132,375	11/15/2025	3.A FE
037833-AL-4	APPLE INC SENIOR CORP_BND 3.850% 05/04		03/23/2022	TRADE WEB DIRECT LLC		2,067,560	2,000,000	1,703,700	1,751,608	0	1,533	0	1,533	0	1,753,140	0	314,420	314,420	29,944	05/04/2043	1.B FE
037833-AT-7	APPLE INC SENIOR CORP_BND 4.450% 05/06		03/23/2022	TRADE WEB DIRECT LLC		2,858,641	2,565,000	2,849,843	2,808,850	0	(1,579)	0	(1,579)	0	2,807,270	0	51,371	51,371	43,755	05/06/2044	1.B FE
03842V-AA-5	AQUA FINANCE TRUST AQFIT_21-A SENIOR ABS		03/17/2022	PAYDOWN		334,818	334,818	334,774	334,755	0	64	0	64	0	334,818	0	0	0	857	04/17/2046	1.G FE
				CITIGROUP GLOBAL MKT INC																	
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE SENIOR CO		03/11/2022			179,500	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(20,500)	(20,500)	2,667	09/01/2029	4.A FE
042855-AA-4	ARROYOMORTGAGETRUSTARRW_22- WHOLE CMO -1		03/01/2022	PAYDOWN		271,825	271,825	271,822	0	0	4	0	4	0	271,825	0	0	0	946	12/25/2056	1.A FE
04541G-NA-6	ASSET BACKED SECURITIES CORP H MEZZANIN		03/25/2022	PAYDOWN		15,520	15,520	15,210	15,555	0	(35)	0	(35)	0	15,520	0	0	0	34	12/25/2034	1.A FM
045440-AC-1	ASSET BACKED SECURITIES CORP H SENIOR AB		03/25/2022	PAYDOWN		41,071	41,071	30,033	30,454	0	10,617	0	10,617	0	41,071	0	0	0	15	11/25/2036	1.D FM
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB		03/25/2022	PAYDOWN		58,161	58,161	42,530	43,177	0	14,984	0	14,984	0	58,161	0	0	0	24	11/25/2036	1.D FM
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB		03/25/2022	PAYDOWN		232,588	232,588	151,619	156,283	0	76,305	0	76,305	0	232,588	0	0	0	100	05/25/2037	1.D FM
04560*-AG-9	ASSOCIATED ELECTRIC COOPERATIV SECURED C		03/20/2022	VARIOUS		94,368	94,368	94,368	94,368	0	0	0	0	0	94,368	0	0	0	1,508	03/20/2039	1.D
04774#-AA-0	ATLANTA FALCONS STADIUM COMPAN SENIOR CO		03/01/2022	VARIOUS		144,319	144,319	144,319	144,319	0	0	0	0	0	144,319	0	0	0	2,591	09/01/2042	2.B PL
04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SENIOR CO		03/01/2022	VARIOUS		95,251	95,251	95,251	95,251	0	0	0	0	0	95,251	0	0	0	1,710	09/01/2042	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
049560-AS-4	ATMOS ENERGY CORPORATION SENIOR CORP_BND		03/16/2022	BARCLAYS CAPITAL		4,496,350	5,000,000	4,996,300	4,996,411	0	16	0	16	0	4,996,427	0	(500,077)	(500,077)	85,313	09/15/2049	1.G FE
053332-AP-7	AUTOZONE INC SENIOR CORP_BND 3.125% 07		03/15/2022	MERRILL LYNCH PIERCE FNNR & SM		2,221,472	2,200,000	2,111,538	2,182,914	0	2,218	0	2,218	0	2,185,131	0	36,341	36,341	46,024	07/15/2023	2.B FE
05377R-DG-6	AVIS BUDGET RENTAL CAR FUNDING SENIOR AB		03/20/2022	PAYDOWN		4,000,000	4,000,000	3,999,441	3,999,467	0	533	0	533	0	4,000,000	0	0	0	23,000	03/20/2023	1.A FE
05454N-AA-7	AXALTA COATING SYSTEMS LLC SENIOR CORP_B		03/11/2022	MERRILL LYNCH PIERCE FNNR & SM		1,083,388	1,130,000	1,130,000	1,130,000	0	0	0	0	0	1,130,000	0	(46,613)	(46,613)	13,419	06/15/2027	4.A FE
05532E-AX-3	BCAP LLC TRUST BCAP_09-RR10 SENIOR WHOLE		03/01/2022	PAYDOWN		118,860	118,860	128,415	121,988	0	(3,128)	0	(3,128)	0	118,860	0	0	0	1,927	07/26/2037	1.A FM
05535D-CF-9	BCF_97-R3 SUB WHOLE_CMO _97-R3 144A 3.		03/01/2022	PAYDOWN		40,855	40,855	19,568	746	0	40,109	0	40,109	0	40,855	0	0	0	205	11/25/2028	1.D FM
05544J-CC-2	BCAP LLC TRUST BCAP_15-RR2 MEZZANIN WHOL		01/25/2022	PAYDOWN		29,651	29,651	24,425	29,516	0	135	0	135	0	29,651	0	0	0	15	03/28/2037	1.A FM
05585*-AA-0	BFC HONEYWELL FEDERAL RECEIVAB SENIOR CO		03/01/2022	REDEMPTION 100.0000		23,367	23,367	23,367	23,367	0	0	0	0	0	23,367	0	0	0	163	12/01/2041	1.D
05587T-AA-4	BSPRT 2019-FL5 ISSUER LTD BSPR SENIOR SE		03/15/2022	PAYDOWN		634,172	634,172	634,172	634,172	0	0	0	0	0	634,172	0	0	0	824	05/15/2029	1.A FE
05609K-AC-3	BX COMMERCIAL MORTGAGE TRUST B LCF SUB_C		03/15/2022	PAYDOWN		168,253	168,253	167,411	167,752	0	501	0	501	0	168,253	0	0	0	476	10/15/2036	1.A
05609K-AE-9	BX COMMERCIAL MORTGAGE TRUST B LCF SUB_C		03/15/2022	PAYDOWN		192,289	192,289	191,327	191,690	0	599	0	599	0	192,289	0	0	0	640	10/15/2036	1.A
05968K-AA-2	BANC OF AMERICA FUNDING CORPOR SENIOR WH		03/01/2022	PAYDOWN		109,844	109,844	112,471	110,226	0	(382)	0	(382)	0	109,844	0	0	0	743	11/26/2036	1.A FM
05990R-AD-3	BANC OF AMERICA FUNDING CORPOR SENIOR WH		03/25/2022	PAYDOWN		430,895	430,895	384,574	400,208	0	30,687	0	30,687	0	430,895	0	0	0	180	02/25/2037	1.A FM
06051G-EM-7	BANK OF AMERICA CORP SENIOR CORP_BND 5		01/24/2022	VARIOUS		9,000,000	9,000,000	9,224,990	9,001,768	0	(1,768)	0	(1,768)	0	9,000,000	0	0	0	256,500	01/24/2022	1.G FE
06051G-HA-0	BANK OF AMERICA CORP SENIOR CORP_BND 3		02/10/2022	BBR4_PB		5,319,675	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	319,675	319,675	107,967	01/23/2049	1.G FE
06051G-HQ-5	BANK OF AMERICA CORP SENIOR CORP_BND 3		02/10/2022	B47R_PB		11,180,355	10,000,000	11,257,790	11,197,141	0	(16,786)	0	(16,786)	0	11,180,355	0	0	0	202,012	02/07/2030	1.G FE
06616P-AA-5	BANKERS HEALTHCARE GROUP SECUR SENIOR AB		03/17/2022	PAYDOWN		53,277	53,277	53,273	53,273	0	4	0	4	0	53,277	0	0	0	284	09/17/2031	1.A FE
06616P-AA-5	BANKERS HEALTHCARE GROUP SECUR SENIOR AB		01/17/2022	PAYDOWN		24,202	24,202	24,201	24,201	0	2	0	2	0	24,202	0	0	0	52	09/17/2031	1.C FE
07324F-AC-4	BAYVIEW FINANCIAL ACQUISITION SENIOR ABS		03/01/2022	PAYDOWN		94,077	94,077	76,335	94,149	0	(73)	0	(73)	0	94,077	0	0	0	446	08/28/2047	1.D FM
07325N-BR-2	BAYVIEW FINANCIAL ACQUISITION SUB ABS_AB		03/28/2022	PAYDOWN		91,259	91,259	75,745	91,141	0	118	0	118	0	91,259	0	0	0	131	06/28/2044	1.A FM
07325N-DV-1	BAYVIEW FINANCIAL ACQUISITION SUB ABS_AB		03/28/2022	PAYDOWN		604,092	604,092	499,886	587,923	0	16,169	0	16,169	0	604,092	0	0	0	726	04/28/2036	1.A FM
07331Q-AA-5	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		03/28/2022	PAYDOWN		1,995,384	1,995,384	2,020,326	2,004,962	0	(9,578)	0	(9,578)	0	1,995,384	0	0	0	18,904	06/28/2053	1.A
07331U-AA-6	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		03/28/2022	PAYDOWN		50,954	50,954	51,901	51,530	0	(576)	0	(576)	0	50,954	0	0	0	290	06/28/2057	1.A
07332G-AA-6	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		03/28/2022	PAYDOWN		35,481	35,481	35,381	35,446	0	35	0	35	0	35,481	0	0	0	213	10/28/2057	1.A
07333N-AA-0	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		03/28/2022	PAYDOWN		223,663	223,663	224,222	224,150	0	(487)	0	(487)	0	223,663	0	0	0	1,427	10/28/2064	1.A
073870-AG-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		03/01/2022	PAYDOWN		25,131	25,135	20,712	19,002	0	6,129	0	6,129	0	25,131	0	0	0	142	04/25/2037	1.D FM
073879-G6-9	BEAR STEARNS ASSET BACKED SECU SUB ABS_A		03/25/2022	PAYDOWN		88,525	88,525	81,885	84,266	0	4,259	0	4,259	0	88,525	0	0	0	170	06/25/2035	1.A FM
073879-U9-7	BEAR STEARNS ASSET BACKED SECU SENIOR AB		03/25/2022	PAYDOWN		187,134	187,134	170,205	141,168	0	45,966	0	45,966	0	187,134	0	0	0	187	09/25/2034	1.A FM
07387U-CX-7	BEAR STEARNS ASSET BACKED SECU SENIOR WH		02/01/2022	PAYDOWN		92,832	96,639	84,417	64,845	0	27,987	0	27,987	0	92,832	0	0	0	851	12/25/2035	1.D FM
07388J-AB-1	BEAR STEARNS ASSET BACKED SECU SENIOR AB		03/25/2022	PAYDOWN		204,641	204,641	180,596	187,390	0	17,251	0	17,251	0	204,641	0	0	0	104	10/25/2036	1.A FM
07388J-AQ-8	BEAR STEARNS ASSET BACKED SECU SENIOR AB		03/25/2022	PAYDOWN		380,291	380,291	304,827	369,063	0	11,228	0	11,228	0	380,291	0	0	0	424	10/25/2036	1.A FM
07389U-AS-8	BEAR STEARNS ASSET BACKED SECU SENIOR AB		03/25/2022	PAYDOWN		127,566	127,566	113,694	117,437	0	10,130	0	10,130	0	127,566	0	0	0	72	01/25/2037	1.A FM
073914-TS-2	BEAR STEARNS MORTGAGE SECURITI SUB WHOLE		03/01/2022	PAYDOWN		738	1,464	1,462	1,514	0	(775)	0	(775)	0	738	0	0	0	19	11/25/2029	4.B FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		03/25/2022	PAYDOWN		476,212	476,212	358,349	373,584	0	102,628	0	102,628	0	476,212	0	0	0	195	09/25/2046	1.A FM
07401L-AQ-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		03/25/2022	PAYDOWN		310,921	310,922	247,523	261,836	0	49,085	0	49,085	0	310,921	0	0	0	280	08/25/2036	1.A FM
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		03/25/2022	PAYDOWN		251,135	251,135	201,625	233,169	0	17,965	0	17,965	0	251,135	0	0	0	124	02/25/2037	1.A FM
07401N-AA-7	BEAR STEARNS FUNDING TRUST BSM SUPSEN WH		03/25/2022	PAYDOWN		311,746	311,746	251,735	264,111	0	47,634	0	47,634	0	311,746	0	0	0	129	12/25/2046	1.A FM
07401N-AP-4	BEAR STEARNS FUNDING TRUST BSM SUPSEN WH		03/25/2022	PAYDOWN		232,183	232,183	195,614	198,575	0	33,607	0	33,607	0	232,183	0	0	0	110	01/25/2037	1.A FM
07831C-AA-1	BELLRING BRANDS INC SENIOR CORP BND 144A		03/10/2022	CITIGROUP GLOBAL MKT INC		300,750	300,000	300,000	0	0	0	0	0	0	300,000	0	750	750	233	03/15/2030	4.B FE
08162V-AJ-7	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C		02/16/2022	PERFORMANCE TRUST CAPOTA		1,951,250	2,000,000	1,978,125	1,980,366	0	260	0	260	0	1,980,627	0	(29,377)	(29,377)	16,042	03/15/2062	3.B
08861Y-AA-4	BANKERS HEALTHCARE GROUP SECUR SENIOR AB		03/17/2022	PAYDOWN		148,176	148,176	148,171	148,171	0	5	0	5	0	148,176	0	0	0	327	11/17/2033	1.C FE
08862B-AA-3	BHG SECURITIZATION TRUST BHG_2 SENIOR AB		03/17/2022	PAYDOWN		431,103	431,103	431,090	431,090	0	13	0	13	0	431,103	0	0	0	647	10/17/2034	1.A FE
08872#-AA-2	WALGREEN CO LEASE PASS THROUGH SECURED C		03/15/2022	REDEMPTION 100.0000		24,478	24,478	27,373	26,155	0	(1,677)	0	(1,677)	0	24,478	0	0	0	269	08/15/2032	2.B
08884#-AA-8	WALGREEN CO LEASE PASS THROUGH SECURED C		03/15/2022	VARIOUS		112,162	112,162	112,162	112,162	0	0	0	0	0	112,162	0	0	0	951	10/15/2036	2.B
08887*-AA-9	WALGREEN CO LEASE PASS THROUGH SECURED C		03/15/2022	REDEMPTION 100.0000		4,237	4,237	4,237	4,237	0	0	0	0	0	4,237	0	0	0	36	10/15/2036	2.B
09143#-AA-3	BISHOP HILL ENERGY LLC CORP_BND 3.280%		03/31/2022	REDEMPTION 100.0000		247,558	247,558	247,558	247,558	0	0	0	0	0	247,558	0	0	0	2,030	06/30/2037	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09261C-AQ-1	DLF-IX_21-1 ABS_ABS _21-1 144A 3.500%		01/18/2022	PAYDOWN		224,987	224,987	224,987	224,987	0	0	0	0	0	224,987	0	0	0	2,056	03/30/2031	4.B PL
094234-AA-9	BLOOMIN BRANDS INC SENIOR CORP_BND 144A		03/10/2022	GOLDMAN SACHS & CO.		1,067,000	1,100,000	1,102,750	1,102,679	0	(95)	0	(95)	0	1,102,584	0	(35,584)	(35,584)	23,333	04/15/2029	4.A FE
095796-AE-8	BLUE RACER MIDSTREAM LLC SENIOR CORP_BND		03/10/2022	RBC DOMINION SECURITIES INC.		940,700	920,000	920,000	920,000	0	0	0	0	0	920,000	0	20,700	20,700	40,464	07/15/2026	4.A FE
095796-AH-1	BLUE RACER MIDSTREAM LLC SENIOR CORP_BND		03/10/2022	WELLS FARGO SECURITIES .		255,952	245,000	245,000	245,000	0	0	0	0	0	245,000	0	10,952	10,952	4,618	12/15/2025	4.A FE
09951@-AA-6	BORALEX FINANCE LP CORP_BND 3.510% 09/		03/31/2022	REDEMPTION 100.0000		30,085	30,085	30,085	30,085	0	0	0	0	0	30,085	0	0	0	528	09/30/2026	2.C
099724-AJ-5	BORGWARNER INC SENIOR CORP_BND 3.375%		02/10/2022	B47R_PB		3,165,671	3,228,000	3,062,242	3,163,591	0	2,080	0	2,080	0	3,165,671	0	0	0	43,881	03/15/2025	2.A FE
103186-AB-8	BOXER PARENT CO INC SECURED CORP_BND 144		03/11/2022	GOLDMAN SACHS & CO.		1,032,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	32,500	32,500	32,458	10/02/2025	4.C FE
103557-AC-8	BOYNE USA INC SENIOR CORP BND 144A 4.7		03/11/2022	CITIGROUP GLOBAL MKT INC		1,004,250	1,030,000	1,030,000	0	0	0	0	0	0	1,030,000	0	(25,750)	(25,750)	16,308	05/15/2029	4.B FE
10460*-AC-6	WC BRADLEY COMPANY SECURED CORP_BND 4.		02/10/2022	B47R_PP		11,422,614	11,067,692	11,565,738	11,428,036	0	(5,422)	0	(5,422)	0	11,422,614	0	0	0	124,819	04/30/2029	1.G
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		03/01/2022	PAYDOWN		368,428	368,428	368,425	368,425	0	3	0	3	0	368,428	0	0	0	981	04/26/2060	1.A
10569B-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		03/01/2022	PAYDOWN		69,543	69,543	71,262	70,954	0	(1,412)	0	(1,412)	0	69,543	0	0	0	213	05/25/2059	1.A
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		03/25/2022	PAYDOWN		46,851	46,851	46,815	0	0	36	0	36	0	46,851	0	0	0	142	09/25/2061	1.A FE
110122-DB-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		03/15/2022	TD SECURITIES (USA)		4,498,340	4,400,000	4,840,563	4,662,574	0	(25,129)	0	(25,129)	0	4,637,445	0	(139,105)	(139,105)	53,610	05/15/2024	1.F FE
11135F-AQ-4	BROADCOM INC SENIOR CORP_BND 4.150% 11		03/08/2022	VARIOUS		3,095,220	3,000,000	3,397,986	3,348,827	0	(6,795)	0	(6,795)	0	3,342,032	0	(246,812)	(246,812)	39,771	11/15/2030	2.C FE
12008R-AQ-0	BUILDERS FIRSTSOURCE INC SENIOR CORP BND		02/02/2022	TAX FREE EXCHANGE		1,965,000	2,000,000	2,010,000	0	0	(9)	0	(9)	0	2,009,991	0	(44,991)	(44,991)	44,625	02/01/2032	3.C FE
12201P-AB-2	BURLINGTON RESOURCES LLC SENIOR CORP_BND		02/10/2022	B47R_PB		7,061,632	5,000,000	7,156,340	7,082,561	0	(20,929)	0	(20,929)	0	7,061,632	0	0	0	175,000	08/15/2031	1.G FE
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOL SECURED C		03/10/2022	CREDIT SUISSE FIRST BOSTON COR		1,190,925	1,206,000	1,163,790	1,181,056	0	2,011	0	2,011	0	1,183,068	0	7,857	7,857	27,453	04/15/2024	4.C FE
124857-AZ-6	PARAMOUNT GLOBAL SENIOR CORP_BND 4.200		02/10/2022	B47R_PB		10,238,877	9,000,000	10,319,031	10,256,811	0	(17,935)	0	(17,935)	0	10,238,877	0	0	0	72,450	06/01/2029	2.B FE
12510H-AD-2	CAPITAL AUTOMOTIVE REIT CAUTO SENIOR ABS		03/15/2022	PAYDOWN		4,687	4,688	4,687	4,686	0	1	0	1	0	4,687	0	0	0	27	02/15/2050	1.E FE
12532@-AA-8	BURLINGTON NORTHERN SANTA FE C SENIOR CO		01/15/2022	REDEMPTION 100.0000		266,673	266,673	282,606	267,292	0	(619)	0	(619)	0	266,673	0	0	0	7,547	01/15/2023	1.C
12533#-AA-5	BURLINGTON NORTHERN SANTA FE C SENIOR CO		01/15/2022	REDEMPTION 100.0000		1,028,887	1,028,887	1,022,335	1,027,803	0	1,084	0	1,084	0	1,028,887	0	0	0	29,118	01/15/2023	1.C
12533*-AA-9	BURLINGTON NORTHERN SANTA FE C SENIOR CO		01/15/2022	REDEMPTION 100.0000		303,492	303,492	332,553	304,416	0	(924)	0	(924)	0	303,492	0	0	0	8,589	01/15/2023	1.C
12533@-AA-7	BURLINGTON NORTHERN SANTA FE C SENIOR CO		01/15/2022	REDEMPTION 100.0000		220,722	220,722	220,722	220,722	0	0	0	0	0	220,722	0	0	0	6,246	01/15/2023	1.C
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS I SECURED C		03/15/2022	J.P. MORGAN SECURITIES INC		1,917,300	1,848,000	1,823,662	1,831,881	0	666	0	666	0	1,832,547	0	84,753	84,753	74,741	03/15/2026	4.B FE
12543X-AG-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		02/01/2022	PAYDOWN		185,459	179,769	140,762	85,334	0	100,125	0	100,125	0	185,459	0	0	0	1,567	01/25/2037	1.D FM
12544T-AL-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		03/01/2022	PAYDOWN		15,236	15,870	13,975	9,401	0	5,835	0	5,835	0	15,236	0	0	0	160	06/25/2037	1.D FM
12544V-BE-8	COUNTRYWIDE HOME LOAN CWHL_07 SENIOR WHO		03/01/2022	PAYDOWN		24,948	24,530	20,542	14,070	0	10,878	0	10,878	0	24,948	0	0	0	225	05/25/2037	1.D FM
12557L-AC-9	CIM TRUST CIM_19-INV3 SUPSEN WHOLE_CMO _		03/01/2022	PAYDOWN		29,451	29,451	29,852	29,852	0	(401)	0	(401)	0	29,451	0	0	0	154	08/25/2049	1.A
12565D-AA-1	CLNC_19-F1 SENIOR SENIOR_CMBS _19-FL1 14		01/19/2022	PAYDOWN		385,457	385,457	383,578	384,969	0	488	0	488	0	385,457	0	0	0	454	08/20/2035	1.A FE
12565K-AE-7	CLIFUNDINGLLCCLIF_22-1A ABS 22-1-A 144A		03/18/2022	PAYDOWN		49,667	49,667	49,642	0	0	25	0	25	0	49,667	0	0	0	124	01/18/2047	1.F FE
12567R-AA-8	CIM TRUST CIM_21-R6 WHOLE_CMO _21-R6 144		03/25/2022	PAYDOWN		235,135	235,135	235,133	235,134	0	1	0	1	0	235,135	0	0	0	575	07/25/2061	1.A
12571Y-AA-7	CIMTRUSTCIM_22-R1 WHOLE CMO R1-A1 144A		03/01/2022	PAYDOWN		30,827	30,827	30,639	0	0	188	0	188	0	30,827	0	0	0	77	01/25/2061	1.A FE
12575A-AA-5	CMFT NET LEASE MASTER ISSUER L SENIOR_CM		03/20/2022	PAYDOWN		17,182	17,182	17,180	17,180	0	2	0	2	0	17,182	0	0	0	60	07/20/2051	1.A FE
125925-DH-7	CMC SECURITIES CORPORATION IV SUB WHOLE_		03/01/2022	PAYDOWN		1,296	1,296	1,315	1,276	0	21	0	21	0	1,296	0	0	0	16	10/25/2027	1.A FM
125925-DJ-3	CMC2_97-3 AJ WHOLE_CMO _97-3 7.250% 10		03/01/2022	PAYDOWN		649	649	648	481	0	168	0	168	0	649	0	0	0	8	10/25/2027	1.A FM
125925-EN-3	CMC SECURITIES CORPORATION IV SUB WHOLE_		03/01/2022	PAYDOWN		737	739	738	739	0	(2)	0	(2)	0	737	0	0	0	9	11/25/2027	1.A FM
12593D-BA-6	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		01/25/2022	PAYDOWN		411,710	411,710	378,902	409,448	0	2,262	0	2,262	0	411,710	0	0	0	84	01/27/2037	1.A FM
12596X-AA-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		03/01/2022	PAYDOWN		584,148	584,148	593,993	593,993	0	(9,844)	0	(9,844)	0	584,148	0	0	0	2,487	07/25/2049	1.A
12598G-AC-1	COMM MORTGAGE TRUST COMM_21-LB SUB SUB_C		01/15/2022	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	2,738	03/15/2038	1.A
126378-AB-4	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		03/25/2022	PAYDOWN		89,317	89,317	36,986	20,129	0	69,188	0	69,188	0	89,317	0	0	0	10	02/25/2037	1.D FM
126378-AG-3	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		03/01/2022	PAYDOWN		87,349	87,349	44,744	25,793	0	61,556	0	61,556	0	87,349	0	0	0	298	02/25/2037	1.D FM
12637H-AP-3	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		03/01/2022	PAYDOWN		249,070	232,623	120,559	88,743	0	160,327	0	160,327	0	249,070	0	0	0	2,649	05/25/2036	1.D FM
12638P-BE-8	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		03/01/2022	PAYDOWN		19,947	19,983	15,926	10,467	0	9,480	0	9,480	0	19,947	0	0	0	186	04/25/2037	1.D FM
126408-HR-7	CSX CORP SENIOR CORP_BND 3.350% 09/15/		03/16/2022	BARCLAYS CAPITAL		4,504,050	5,000,000	4,965,300	4,966,919	0	150	0	150	0	4,967,068	0	(463,018)	(463,018)	84,681	09/15/2049	2.A FE
12644W-AM-8	CREDIT SUISSE COMMERCIAL MORTG AJ WHOLE_		03/01/2022	PAYDOWN		555,929	555,929	525,028	547,864	0	8,065	0	8,065	0	555,929	0	0	0	3,568	06/25/2050	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
12645E-FS-9	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		03/01/2022	PAYDOWN		1,108,759	1,108,925	792,078	815,455	0	293,303	0	293,303	0	1,108,759	0	0	0	4,401	01/27/2036	1.D FM
12647H-AL-0	CREDIT SUISSE COMMERCIAL MORTG SUPSEN WH		03/25/2022	PAYDOWN		630,139	751,191	662,074	705,357	0	(75,218)	0	(75,218)	0	630,139	0	0	0	463	05/27/2036	1.D FM
12648E-BA-9	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		03/01/2022	PAYDOWN		179,294	179,294	175,708	177,758	0	1,537	0	1,537	0	179,294	0	0	0	940	02/27/2037	1.A FM
12648E-BE-1	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		03/01/2022	PAYDOWN		0	41,317	27,048	28,805	0	(28,805)	0	(28,805)	0	0	0	0	0	297	02/27/2037	1.A FM
12648E-BJ-0	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		03/01/2022	PAYDOWN		80,720	65,614	64,630	64,909	0	15,812	0	15,812	0	80,720	0	0	0	472	06/27/2036	1.A FM
12648J-GE-5	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		03/01/2022	PAYDOWN		136,886	136,886	131,252	135,041	0	1,844	0	1,844	0	136,886	0	0	0	359	07/27/2036	1.A FM
12648V-AJ-3	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		03/01/2022	PAYDOWN		16,877	16,877	16,674	16,796	0	82	0	82	0	16,877	0	0	0	113	02/27/2036	1.A FM
12648W-AA-0	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN AB		03/01/2022	PAYDOWN		154,881	154,881	140,167	148,132	0	6,749	0	6,749	0	154,881	0	0	0	901	03/29/2038	1.A FM
12650E-AJ-6	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		03/28/2022	PAYDOWN		879,100	879,100	798,051	860,063	0	19,036	0	19,036	0	879,100	0	0	0	708	11/27/2046	1.A FM
12653T-BX-8	CSMC TRUST 2018-J1 CSMC_18-J1 WHOLE_CMO		03/01/2022	PAYDOWN		32,872	32,872	34,289	34,166	0	(1,294)	0	(1,294)	0	32,872	0	0	0	196	02/25/2048	1.A
12654A-AA-9	CNX MIDSTREAM PARTNERS LP SENIOR CORP_BN		03/11/2022	RBC DOMINION SECURITIES INC.		1,306,250	1,375,000	1,375,000	1,375,000	0	0	0	0	0	1,375,000	0	(68,750)	(68,750)	31,386	04/15/2030	4.A FE
12655T-AG-4	COMM MORTGAGE TRUST COMM_19-G4 SUB SUB_C		02/16/2022	CITIGROUP GLOBAL MARKE		652,250	800,000	700,375	708,938	0	1,110	0	1,110	0	710,049	0	(57,799)	(57,799)	4,278	08/15/2057	4.B
12655V-AC-8	CREDIT SUISSE MORTGAGE TRUST C ABS_ABS _		03/01/2022	PAYDOWN		289,612	289,612	293,865	293,956	0	(4,344)	0	(4,344)	0	289,612	0	0	0	1,504	10/25/2059	1.A
12659F-AA-3	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		03/01/2022	PAYDOWN		173,838	173,838	173,837	173,837	0	1	0	1	0	173,838	0	0	0	757	10/25/2066	1.A FE
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIORWHO		03/01/2022	PAYDOWN		68,577	68,577	68,577	0	0	0	0	0	0	68,577	0	0	0	164	01/25/2067	1.A FE
12661G-AA-7	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		03/25/2022	PAYDOWN		301,458	301,458	306,096	306,096	0	(4,638)	0	(4,638)	0	301,458	0	0	0	933	01/25/2060	1.A FE
126650-BP-4	CVS PASSTHROUGH TRUST SECURED CORP_BND		03/10/2022	REDEMPTION 100.0000		123,099	123,099	123,099	123,094	0	6	0	6	0	123,099	0	0	0	1,240	12/10/2028	2.B FE
126650-BV-1	CVS HEALTH CORP SENIOR CORP_BND 144A 5		03/10/2022	REDEMPTION 100.0000		63,881	63,881	63,881	63,879	0	2	0	2	0	63,881	0	0	0	616	01/10/2033	2.B
12666#-AA-4	CVS HEALTH CORP SECURED CORP_BND 7.500		03/15/2022	REDEMPTION 100.0000		429,345	429,345	446,558	430,977	0	(1,631)	0	(1,631)	0	429,345	0	0	0	5,195	01/15/2023	2.B
126671-RX-6	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		03/01/2022	PAYDOWN		8	8	8	32	0	(24)	0	(24)	0	8	0	0	0	0	05/25/2032	1.A FM
126673-D2-5	COUNTRYWIDE ASSET-BACKED CERT SENIOR ABS		03/01/2022	PAYDOWN		318,327	318,327	318,318	317,426	0	901	0	901	0	318,327	0	0	0	2,068	08/25/2035	1.A FM
126673-J3-7	ENCORE CREDIT RECEIVABLES TRUS SUB ABS_A		03/25/2022	PAYDOWN		440,249	440,249	379,715	432,087	0	8,162	0	8,162	0	440,249	0	0	0	767	09/25/2035	1.A FM
126673-NF-5	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		03/01/2022	PAYDOWN		105,858	105,858	97,257	101,480	0	4,378	0	4,378	0	105,858	0	0	0	929	03/25/2035	1.A FM
126673-TV-4	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		03/01/2022	PAYDOWN		259,635	259,635	259,632	258,821	0	814	0	814	0	259,635	0	0	0	2,260	05/25/2035	1.A FM
12667G-4W-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/25/2022	PAYDOWN		82,243	123,517	87,105	75,735	0	6,507	0	6,507	0	82,243	0	0	0	159	10/25/2035	1.D FM
12667G-QK-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2022	PAYDOWN		245,469	234,926	202,303	181,315	0	64,154	0	64,154	0	245,469	0	0	0	2,773	07/25/2035	1.D FM
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2022	PAYDOWN		102,146	102,674	91,474	86,608	0	15,539	0	15,539	0	102,146	0	0	0	1,038	08/25/2035	2.B FM
12667N-AA-6	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		02/25/2022	PAYDOWN		127,451	127,451	116,618	126,440	0	1,011	0	1,011	0	127,451	0	0	0	74	11/25/2036	1.A FM
12668A-L3-7	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		03/01/2022	PAYDOWN		4,551	4,708	4,030	3,251	0	1,300	0	1,300	0	4,551	0	0	0	44	01/25/2036	1.D FM
12668A-UU-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2022	PAYDOWN		58,518	58,257	38,205	26,100	0	32,418	0	32,418	0	58,518	0	0	0	599	12/25/2035	1.D FM
12668B-EJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2022	PAYDOWN		105,457	105,024	91,075	85,928	0	19,529	0	19,529	0	105,457	0	0	0	796	02/25/2036	1.D FM
12668B-FG-3	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2022	PAYDOWN		13,541	14,063	11,627	8,535	0	5,005	0	5,005	0	13,541	0	0	0	114	02/25/2036	1.D FM
126694-3B-2	CWHL_06-8 SUPSEN WHOLE_CMO _06-8 6.000		03/01/2022	PAYDOWN		28,437	29,119	26,560	21,106	0	7,332	0	7,332	0	28,437	0	0	0	217	05/25/2036	1.D FM
126694-FQ-6	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		03/01/2022	PAYDOWN		51,279	50,834	48,819	41,914	0	9,365	0	9,365	0	51,279	0	0	0	502	10/25/2035	1.D FM
126694-M6-2	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		03/25/2022	PAYDOWN		78,066	78,066	62,575	65,721	0	12,345	0	12,345	0	78,066	0	0	0	82	04/25/2046	1.D FM
126694-TU-2	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		03/01/2022	PAYDOWN		366	715	679	540	0	(173)	0	(173)	0	366	0	0	0	6	01/25/2036	1.D FM
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		03/01/2022	PAYDOWN		159,382	163,103	141,645	155,378	0	4,005	0	4,005	0	159,382	0	0	0	606	03/20/2036	1.D FM
12672#-AA-6	CVS PASSTHROUGH TRUST CORP_BND 4.704%		03/10/2022	REDEMPTION 100.0000		182,848	182,848	182,778	182,796	0	52	0	52	0	182,848	0	0	0	1,296	09/10/2034	2.B
126748-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND		03/10/2022	VARIOUS		123,092	123,092	123,092	123,092	0	0	0	0	0	123,092	0	0	0	687	08/10/2035	2.B
12695*-AA-3	CVS HEALTH CORP LN1 CORP_BND 3.416% 10		03/10/2022	VARIOUS		70,356	70,356	70,356	70,356	0	0	0	0	0	70,356	0	0	0	401	10/10/2038	2.B
12708#-AA-4	CHARTER COMMUNICATIONS CTL SECURED CORP_		03/15/2022	REDEMPTION 100.0000		61,573	61,573	61,573	61,573	0	0	0	0	0	61,573	0	0	0	570	07/15/2035	2.B PL
127398-AA-9	CED NEVADA VIRGINIA FINANCING SECURED CO		01/25/2022	CASH ADJUSTMENT		2	0	0	0	0	0	0	0	0	0	0	2	2	0	12/31/2046	2.B IF
12806*-AH-4	CAITHNESS LONG ISLAND LLC CORP_BND 5.7		01/15/2022	VARIOUS		425,681	425,681	425,681	425,681	0	0	0	0	0	425,681	0	0	0	12,153	01/15/2032	2.B PL
13067#-U6-4	CALIFORNIA LOTTERY SENIOR CORP_BND 6.5		02/05/2022	REDEMPTION 100.0000		2,106,831	2,106,831	2,104,434	2,105,794	0	1,037	0	1,037	0	2,106,831	0	0	0	137,281	02/05/2024	1.C
131347-CQ-7	CALPINE CORP SENIOR CORP_BND 144A 5.00		03/11/2022	CITIGROUP GLOBAL MKT INC		248,476	275,000	275,000	275,000	0	0	0	0	0	275,000	0	(26,524)	(26,524)	8,556	02/01/2031	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
133131-AY-8	CAMDEN PROPERTY TRUST SENIOR CORP_BND		03/16/2022	CITIGROUP GLOBAL MKT INC		2,745,090	3,000,000	3,028,500	3,027,422	0	(129)	0	(129)	0	3,027,293	0	(282,203)	(282,203)	37,967	11/01/2049	1.G FE
13466*-AA-8	CAMPUSPARC LP SECURED CORP_BND 5.138%		03/31/2022	VARIOUS		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	803	12/31/2043	2.B PL
14066A-AA-7	CAPMARK MILITARY HOUSING TRUST PRELCF SE		01/10/2022	PAYDOWN		92,149	92,149	91,210	91,334	0	815	0	815	0	92,149	0	0	0	2,832	07/10/2051	1.G
14448C-AL-8	CARRIER GLOBAL CORP SENIOR CORP_BND 2.		02/08/2022	CITIGROUP GLOBAL MKT INC		4,493,481	4,650,000	4,925,875	4,899,179	0	(2,779)	0	(2,779)	0	4,896,401	0	(402,920)	(402,920)	61,031	02/15/2031	2.C FE
144528-AC-0	CARRINGTON MORTGAGE LOAN TRUST SENIOR AB		03/25/2022	PAYDOWN		886,921	886,921	558,760	644,375	0	242,546	0	242,546	0	886,921	0	0	0	364	07/25/2036	1.A FM
14453F-AC-3	CARRINGTON MORTGAGE LOAN TRUST SENIOR AB		03/25/2022	PAYDOWN		165,689	165,689	137,522	160,004	0	5,685	0	5,685	0	165,689	0	0	0	80	06/25/2036	1.A FM
14856J-AA-2	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB		03/15/2022	PAYDOWN		73,372	73,372	73,371	73,371	0	1	0	1	0	73,372	0	0	0	328	08/15/2041	1.F FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC SENIOR COR		03/17/2022	FLOW TRADERS U.S. INSTITUTIONA		309,213	306,000	302,940	303,603	0	82	0	82	0	303,685	0	5,528	5,528	10,455	07/15/2027	4.A FE
148888-AA-4	CATALYST OLD RIVER HYDROELECTR SECURED C		03/31/2022	REDEMPTION 100.0000		180,289	180,289	180,289	180,289	0	0	0	0	0	180,289	0	0	0	1,803	11/30/2029	2.C PL
149123-CF-6	CATERPILLAR INC SENIOR CORP_BND 3.250%		03/16/2022	DEUTSCHE BANK AG		9,237,200	10,000,000	9,909,000	9,913,240	0	398	0	398	0	9,913,638	0	(676,438)	(676,438)	160,694	09/19/2049	1.F FE
15138A-AC-4	CENTENNIAL RESOURCE PRODUCTION SENIOR CO		03/10/2022	MERRILL LYNCH PIERCE FNNR & SM		719,239	713,000	707,546	709,141	0	121	0	121	0	709,262	0	9,977	9,977	22,195	04/01/2027	4.C FE
15189T-AV-9	CENTERPOINT ENERGY INC SENIOR CORP_BND		03/30/2022	CALL 109.6846		3,731,468	3,402,000	3,388,358	3,392,219	0	301	0	301	0	3,392,520	0	9,480	9,480	389,311	11/01/2028	2.B FE
152314-JP-6	CENTEX HOME EQUITY CXHE_04-B SENIOR ABS_		03/01/2022	PAYDOWN		115,175	115,175	121,674	118,695	0	(3,520)	0	(3,520)	0	115,175	0	0	0	867	03/25/2034	1.A FM
15722#-AA-9	CGA LEASE BACKED PASS THROUGH LN1 CORP_B		03/10/2022	REDEMPTION 100.0000		1,925	1,925	1,925	1,925	0	0	0	0	0	1,925	0	0	0	14	01/10/2041	2.A
15722*-AA-3	CGA LEASE BACKED PASS THROUGH SECURED CO		03/10/2022	REDEMPTION 100.0000		25,393	25,393	25,393	25,393	0	0	0	0	0	25,393	0	0	0	205	01/10/2041	2.B
161546-FV-3	CHASE FUNDING MORTGAGE LOAN AS SENIOR AB		03/01/2022	PAYDOWN		67,557	67,557	65,786	66,081	0	1,476	0	1,476	0	67,557	0	0	0	561	05/25/2033	1.A FM
161546-GC-4	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN		03/25/2022	PAYDOWN		11,398	11,398	8,962	11,046	0	352	0	352	0	11,398	0	0	0	13	03/25/2033	1.A FM
161546-JP-2	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN		03/25/2022	PAYDOWN		124,901	124,901	114,427	117,035	0	7,866	0	7,866	0	124,901	0	0	0	213	02/25/2035	1.A FM
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		03/01/2022	PAYDOWN		160,517	145,066	106,018	68,959	0	91,558	0	91,558	0	160,517	0	0	0	2,727	07/25/2037	1.D FM
16678R-CT-2	CHEVY CHASE FUNDING LLC SENIOR WHOLE_CMO		03/25/2022	PAYDOWN		69,766	69,767	64,233	63,748	0	6,018	0	6,018	0	69,766	0	0	0	51	01/25/2036	1.A FM
16678R-CU-9	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		03/25/2022	PAYDOWN		4,423	4,423	3,898	4,433	0	(10)	0	(10)	0	4,423	0	0	0	8	01/25/2036	1.A FM
171232-AE-1	CHUBB CORPORATION SENIOR CORP_BND 6.80		02/10/2022	B47R_PB		2,851,497	2,000,000	2,890,510	2,860,243	0	(8,745)	0	(8,745)	0	2,851,497	0	0	0	32,111	11/15/2031	1.G FE
172967-ME-8	CITIGROUP INC SENIOR CORP_BND 3.980% 0		02/10/2022	B47R_PB		5,599,185	5,000,000	5,637,795	5,607,588	0	(8,403)	0	(8,403)	0	5,599,185	0	0	0	77,389	03/20/2030	1.G FE
172973-3M-9	CMSI_05-7 SUPSEN WHOLE_CMO _05-7 5.500		03/01/2022	PAYDOWN		155,382	155,382	143,000	152,792	0	2,590	0	2,590	0	155,382	0	0	0	1,687	10/25/2035	1.A FM
172987-BA-6	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		03/01/2022	PAYDOWN		22,143	27,961	25,677	22,703	0	(560)	0	(560)	0	22,143	0	0	0	143	11/25/2036	1.D FM
17307G-LP-1	CREDIT-BASED ASSET SERVICING A MEZZANIN		03/25/2022	PAYDOWN		58,368	58,368	54,063	57,205	0	1,163	0	1,163	0	58,368	0	0	0	124	10/25/2034	1.A FM
17309Q-AF-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN A		03/25/2022	PAYDOWN		571,020	571,020	484,832	547,007	0	24,013	0	24,013	0	571,020	0	0	0	521	10/25/2036	1.A FM
17311F-AF-1	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS		03/01/2022	PAYDOWN		174,666	174,666	110,344	84,040	0	90,626	0	90,626	0	174,666	0	0	0	1,371	01/25/2037	1.D FM
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		03/01/2022	PAYDOWN		10,095	13,497	11,545	12,583	0	(2,488)	0	(2,488)	0	10,095	0	0	0	53	04/25/2037	1.D FM
17311Y-AA-1	CREDIT BASED ASSET SERVICING A SENIOR AB		03/01/2022	PAYDOWN		335,192	335,192	190,228	148,927	0	186,265	0	186,265	0	335,192	0	0	0	796	03/25/2037	1.D FM
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS		03/25/2022	PAYDOWN		1,013,275	1,013,275	896,700	930,856	0	82,419	0	82,419	0	1,013,275	0	0	0	535	05/25/2037	1.A FM
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		03/01/2022	PAYDOWN		64,545	64,545	66,139	66,139	0	(1,593)	0	(1,593)	0	64,545	0	0	0	300	10/25/2043	1.A
17329M-CL-1	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		03/01/2022	PAYDOWN		378,994	378,994	386,900	386,900	0	(7,906)	0	(7,906)	0	378,994	0	0	0	1,369	07/25/2051	1.A
17330C-AA-6	CITIGROUPMORTGAGELOANTRUST WHOLE CMO 2-J		03/01/2022	PAYDOWN		84,877	84,877	84,807	0	0	70	0	70	0	84,877	0	0	0	285	02/25/2052	1.A FE
18974B-AH-2	CITIMORTGAGE ALTERNATIVE LOAN SENIOR WHO		03/01/2022	PAYDOWN		54,233	61,595	52,872	54,175	0	57	0	57	0	54,233	0	0	0	659	10/25/2036	1.D FM
196500-AA-0	COLORADO INTERSTATE GAS COMPAN SENIOR CO		02/10/2022	B47R_PB		12,984,108	13,000,000	12,968,410	12,983,763	0	345	0	345	0	12,984,108	0	0	0	262,257	08/15/2026	2.B FE
19687Y-AA-3	COLT FUNDING LLC COLT_20-RPL1 SENIOR WHO		03/01/2022	PAYDOWN		452,997	452,997	452,996	452,996	0	1	0	1	0	452,997	0	0	0	931	01/25/2065	1.A FE
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST SENIOR ABS		03/25/2022	PAYDOWN		52,675	52,675	52,675	52,675	0	0	0	0	0	52,675	0	0	0	146	10/25/2040	1.A FE
202795-JM-3	COMMONWEALTH EDISON COMPANY SECURED CORP		02/10/2022	BBR4_PB		5,374,115	5,000,000	4,999,050	4,999,177	0	2	0	2	0	4,999,179	0	374,936	374,936	88,333	03/01/2048	1.F FE
202795-JQ-4	COMMONWEALTH EDISON COMPANY SECURED CORP		03/16/2022	BARCLAYS CAPITAL		880,200	1,000,000	992,909	993,222	0	31	0	31	0	993,253	0	(113,053)	(113,053)	10,844	11/15/2049	1.F FE
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC SENIOR CORP_B		03/10/2022	MERRILL LYNCH PIERCE FNNR & SM		824,600	868,000	868,000	868,000	0	0	0	0	0	868,000	0	(43,400)	(43,400)	12,875	06/15/2025	5.A FE
20338Q-AD-5	COMMSCOPE INC SECURED CORP_BND 144A 6.		03/15/2022	VARIOUS		2,448,175	2,426,000	2,432,928	2,429,392	0	(306)	0	(306)	0	2,429,087	0	19,088	19,088	66,649	03/01/2026	4.B FE
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC SECURED C		03/17/2022	OPPENHEIMER & CO INC		2,748,750	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(251,250)	(251,250)	77,800	11/01/2029	4.A FE
21871D-AD-5	CORELOGIC INC SECURED CORP_BND 144A 4.		03/15/2022	GOLDMAN SACHS & CO.		140,250	150,000	149,063	149,133	0	25	0	25	0	149,158	0	(8,908)	(8,908)	2,550	05/01/2028	4.B FE
21872#-AA-5	CORECIVIC OF KANSAS LLC SECURED CORP_BND		01/31/2022	REDEMPTION 100.0000		51,189	51,189	51,189	51,189	0	0	0	0	0	51,189	0	0	0	567	01/31/2040	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
222070-AB-0	COTY INC SENIOR CORP_BND 144A 6.500% 0		03/11/2022	GOLDMAN SACHS & CO.		480,610	480,000	465,600	470,273	0	392	0	392	0	470,665	0	9,945	9,945	13,000	04/15/2026	5.A FE
22282E-AH-5	COVANTA HOLDING CORP SENIOR CORP_BND 6		01/19/2022	CALL 103.1250		1,031,250	1,000,000	1,005,000	1,002,976	0	(46)	0	(46)	0	1,002,930	0	(2,930)	(2,930)	49,250	01/01/2027	4.B FE
				REDEMPTION 100.0000																	
22357@-AA-9	COX COMMUNICATIONS INC SENIOR CORP_BND		03/01/2022			71,196	71,196	71,196	71,196	0	0	0	0	0	71,196	0	0	0	632	01/02/2040	2.B
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND 3.		03/31/2022	VARIOUS		305,870	305,870	305,870	305,870	0	0	0	0	0	305,870	0	0	0	5,292	03/31/2034	2.A PL
22541N-AG-4	HOME EQUITY ASSET TRUST HEAT_0 SUB ABS_A		03/25/2022	PAYDOWN		59,432	59,432	54,974	57,548	0	1,884	0	1,884	0	59,432	0	0	0	114	11/25/2032	1.A FM
225470-T7-8	TBW MORTGAGE BACKED PASS THROU SUPSEN WH		02/01/2022	PAYDOWN		474,965	470,100	374,000	263,858	0	211,106	0	211,106	0	474,965	0	0	0	4,704	04/25/2036	1.D FM
				CREDIT SUISSE FIRST																	
22550L-2B-6	CREDITSUISSEAG(NEWYORKBRA SENIOR CORP_BN		03/07/2022	BOSTON COR		6,971,832	6,960,000	6,959,722	6,959,967	0	23	0	23	0	6,959,990	0	11,842	11,842	81,200	04/08/2022	1.E FE
				REDEMPTION 100.0000																	
228023-AB-3	CROWLEY CONRO LLC SENIOR CORP_BND 4.18		02/15/2022			234,416	234,416	234,416	234,416	0	0	0	0	0	234,416	0	0	0	4,900	08/15/2043	1.B
233046-AF-8	DB MASTER FINANCE LLC DNKN_17 SENIOR ABS		02/20/2022	PAYDOWN		17,500	35,000	34,607	17,733	0	(233)	0	(233)	0	17,500	0	0	0	176	11/20/2047	2.B FE
233046-AK-7	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		02/20/2022	PAYDOWN		35,625	35,625	35,625	35,625	0	0	0	0	0	35,625	0	0	0	358	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		02/20/2022	PAYDOWN		35,625	35,625	35,625	35,625	0	0	0	0	0	35,625	0	0	0	388	05/20/2049	2.B FE
23306G-AA-5	DBGS MORTGAGE TRUST DBGS_18-BI SENIOR SE		01/18/2022	PAYDOWN		28,753	28,753	28,757	28,757	0	(4)	0	(4)	0	28,753	0	0	0	23	05/15/2035	1.A
23306G-AC-1	DBGS MORTGAGE TRUST DBGS_18-BI SUB SUB_C		01/18/2022	PAYDOWN		28,753	28,753	28,604	28,883	0	(131)	0	(131)	0	28,753	0	0	0	25	05/15/2035	1.A
23306G-AE-7	DBGS MORTGAGE TRUST DBGS_18-BI SUB SUB_C		01/18/2022	PAYDOWN		28,753	28,753	28,423	28,809	0	(57)	0	(57)	0	28,753	0	0	0	26	05/15/2035	1.A
23317*-AC-4	DD SOUTH 4 LC SECURED CORP_BND 3.550%		03/05/2022	VARIOUS		83,770	83,770	83,770	83,770	0	0	0	0	0	83,770	0	0	0	496	09/05/2033	1.B
23325P-A*-5	DNP SELECT INCOME FUND INC SECURED CORP_		02/10/2022	B47R_PP		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	136,620	07/22/2023	1.F FE
23325P-A@-3	DNP SELECT INCOME FUND INC SECURED CORP_		02/10/2022	VARIOUS		22,200,000	22,200,000	22,200,000	22,200,000	0	0	0	0	0	22,200,000	0	0	0	366,300	07/22/2026	1.F FE
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		03/21/2022	PAYDOWN		336,791	322,218	250,747	255,823	0	80,967	0	80,967	0	336,791	0	0	0	295	03/19/2045	1.D FM
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		03/21/2022	PAYDOWN		418,579	418,580	324,611	339,147	0	79,432	0	79,432	0	418,579	0	0	0	415	08/19/2045	1.D FM
23345C-AA-7	DEXT LLC DEXT_21-1 ABS_ABS _21-1 144A		03/15/2022	PAYDOWN		441,922	441,922	441,919	441,919	0	3	0	3	0	441,922	0	0	0	1,126	02/15/2028	1.A FE
251510-DF-7	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		03/25/2022	PAYDOWN		32,464	32,464	32,479	32,464	0	0	0	0	0	32,464	0	0	0	31	02/25/2035	1.A FM
25151X-AA-9	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO		03/25/2022	PAYDOWN		114,317	114,317	92,112	97,679	0	16,638	0	16,638	0	114,317	0	0	0	56	08/25/2047	1.A FM
25151X-AB-7	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		03/25/2022	PAYDOWN		244,929	244,929	197,494	209,144	0	35,785	0	35,785	0	244,929	0	0	0	96	08/25/2047	1.A FM
				REDEMPTION 100.0000																	
25240*-AA-5	DH CANAL LLC WALGREEN SENIOR CORP_BND		03/15/2022			44,236	44,236	42,878	43,653	0	583	0	583	0	44,236	0	0	0	395	08/15/2030	2.B
25273C-AB-6	DIAMOND RESORTS OWNER TRUST DR SUB ABS_A		03/20/2022	PAYDOWN		275,948	275,948	275,886	275,891	0	57	0	57	0	275,948	0	0	0	880	11/20/2033	1.F FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST DR SUB ABS_A		03/20/2022	PAYDOWN		295,658	295,658	295,651	295,651	0	7	0	7	0	295,658	0	0	0	1,241	11/20/2033	2.B FE
25277L-AA-4	DIAMOND SPORTS GROUP LLC SECURED CORP_BN		03/02/2022	TAX FREE EXCHANGE		59,450	145,000	72,500	72,525	0	0	0	0	0	72,525	0	(13,075)	(13,075)	4,265	08/15/2026	6. FE
				MERRILL LYNCH PIERCE																	
254687-FM-3	WALT DISNEY CO SENIOR CORP_BND 2.750%		02/08/2022	FNNR & SM		8,679,400	10,000,000	9,677,500	9,693,721	0	797	0	797	0	9,694,517	0	(1,015,117)	(1,015,117)	121,458	09/01/2049	2.A FE
25468P-BW-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND		02/10/2022	B47R_PB		2,842,484	2,000,000	2,879,374	2,850,691	0	(8,206)	0	(8,206)	0	2,842,484	0	0	0	61,833	03/01/2032	2.A FE
25470X-AL-9	DISH DBS CORP SENIOR CORP_BND 5.000% 0		03/15/2022	VARIOUS		4,340,000	4,350,000	4,070,875	4,292,376	0	9,169	0	9,169	0	4,301,545	0	38,455	38,455	108,979	03/15/2023	4.C FE
25654#-AA-0	DODGER TICKETS LLC SECURED CORP_BND 5.		03/31/2022	VARIOUS		785,775	785,775	815,342	796,414	0	(10,640)	0	(10,640)	0	785,775	0	0	0	44,475	03/31/2030	1.G PL
25755T-AE-0	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		01/25/2022	PAYDOWN		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	699	10/25/2045	2.A FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		01/25/2022	PAYDOWN		67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	730	07/25/2048	2.A FE
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK SENIOR AB		01/20/2022	PAYDOWN		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	131	04/20/2049	2.C FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		02/15/2022	PAYDOWN		49,047	49,047	49,052	49,052	0	(5)	0	(5)	0	49,047	0	0	0	122	11/15/2028	1.A FE
26483E-AJ-9	DUN & BRADSTREET CORPORATION SECURED COR		01/18/2022	CALL 103.8791		994,123	957,000	979,188	969,175	0	(248)	0	(248)	0	968,927	0	(11,927)	(11,927)	65,086	08/15/2026	4.A FE
26829H-AA-4	ECMC GROUP STUDENT LOAN TRUST SENIOR ABS		03/25/2022	PAYDOWN		189,493	189,493	189,493	189,493	0	0	0	0	0	189,493	0	0	0	528	11/25/2069	1.A FE
26928*-AD-6	EY GLOBAL FINANCE INC SENIOR CORP_BND		02/10/2022	B47R_PP		15,500,000	15,500,000	15,500,000	15,500,000	0	0	0	0	0	15,500,000	0	0	0	155,026	04/28/2027	1.E PL
278865-AW-0	ECOLAB INC SENIOR CORP_BND 3.700% 11/0		03/23/2022	JEFFRIES & CO. INC.		5,377,380	5,700,000	4,468,800	4,572,109	0	5,167	0	5,167	0	4,577,276	0	800,104	800,104	83,774	11/01/2046	1.G FE
278865-BE-9	ECOLAB INC SENIOR CORP_BND 4.800% 03/2		02/10/2022	B47R_PB		2,117,820	2,050,000	2,131,203	2,118,641	0	(822)	0	(822)	0	2,117,820	0	0	0	37,173	03/24/2030	1.G FE
				REDEMPTION 100.0000																	
280145-AA-1	EDGEMOOR STAR-AMERICA JUDICIAL SECURED C		03/31/2022			65,243	65,243	65,243	65,243	0	0	0	0	0	65,243	0	0	0	551	06/30/2051	1.D
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LO SENIOR AB		03/25/2022	PAYDOWN		20,484	20,484	20,461	20,462	0	22	0	22	0	20,484	0	0	0	61	11/25/2045	1.A FE
29364W-BB-3	ENTERGY LOUISIANA LLC SECURED CORP_BND		02/10/2022	BBR4_PB		3,283,848	3,000,000	3,149,400	3,141,788	0	(345)	0	(345)	0	3,141,443	0	142,405	142,405	55,650	09/01/2048	1.F FE
29365K-AC-7	ENERGY TEXAS RESTORATION FUNDI SENIOR AB		02/01/2022	PAYDOWN		664,773	664,773	664,274	664,491	0	282	0	282	0	664,773	0	0	0	14,559	11/01/2023	1.A FE
29587#-AP-1	ERNST & YOUNG LLP SENIOR CORP_BND 3.08		02/10/2022	B47R_PP		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	198,489	10/14/2026	1.C PL
29670G-AE-2	ESSENTIAL UTILITIES INC SENIOR CORP_BND		03/23/2022	DIRECT		1,073,063	1,250,000	1,323,375	1,320,727	0	(366)	0	(366)	0	1,320,361	0	(247,298)	(247,298)	18,500	04/15/2050	2.B FE
29717P-AT-4	ESSEX PORTFOLIO LP SENIOR CORP_BND 4.0		02/10/2022	B47R_PB		13,510,598	12,000,000	13,613,148	13,533,411	0	(22,813)	0	(22,813)	0	13,510,598	0	0	0	212,000	03/01/2029	2.A FE
29736R-AM-2	ESTEE LAUDER COMPANIES INC. T SENIOR CO		03/16/2022	HSBC SECURITIES INC.		1,008,414	1,100,000	1,086,459	1,087,057	0	60	0	60	0	1,087,117	0	(78,703)	(78,703)	10,122	12/01/2049	1.E 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
30227F-AA-8	EXTENDED STAY AMERICA TRUST ES LCF SENIO		01/18/2022	PAYDOWN		4,707	4,707	4,707	4,707	0	0	0	0	0	4,707	0	0	0	5	07/15/2038	1.A
30227F-AE-0	EXTENDED STAY AMERICA TRUST ES SUB SENIO		01/18/2022	PAYDOWN		1,412	1,412	1,412	1,412	0	0	0	0	0	1,412	0	0	0	2	07/15/2038	1.A
30227F-AG-5	EXTENDED STAY AMERICA TRUST ES SUB SENIO		01/18/2022	PAYDOWN		1,883	1,883	1,883	1,883	0	0	0	0	0	1,883	0	0	0	3	07/15/2038	1.A
30246Q-BV-4	FBR SECURITIZATION TRUST FBRS MEZZANIN A		03/25/2022	PAYDOWN		1,208,903	1,208,903	768,680	1,031,613	0	177,291	0	177,291	0	1,208,903	0	0	0	1,416	10/25/2035	1.A FM
30288*-AA-8	FLNG LIQUEFACTION 2 LLC UNSEC CORP_BND		03/31/2022	REDEMPTION 100.0000		372,000	372,000	372,000	372,000	0	0	0	0	0	372,000	0	0	0	8,444	03/31/2038	2.B FE
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND		03/31/2022	REDEMPTION 100.0000		247,380	247,380	247,380	247,380	0	0	0	0	0	247,380	0	0	0	5,925	03/31/2038	2.B FE
302985-AA-4	FWD SECURITIZATION TRUST FWD_2 SENIOR WH		03/01/2022	PAYDOWN		181,608	181,608	181,602	181,602	0	6	0	6	0	181,608	0	0	0	588	01/25/2050	1.A FE
31573C-AA-3	ELLINGTONFINANCIALMORTGAGET WHOLE CMO 2-		03/01/2022	PAYDOWN		24,787	24,787	24,787	0	0	0	0	0	0	24,787	0	0	0	82	02/25/2026	1.A FE
31574P-AA-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		03/01/2022	PAYDOWN		253,919	253,919	253,915	253,915	0	3	0	3	0	253,919	0	0	0	809	05/25/2065	1.A
316773-CV-0	FIFTH THIRD BANCORP SENIOR CORP_BND 3.		02/10/2022	B47R_PB		5,992,928	6,000,000	5,989,200	5,992,815	0	113	0	113	0	5,992,928	0	0	0	96,117	03/14/2028	2.A FE
31738Q-AA-4	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		03/25/2022	PAYDOWN		337,622	307,976	305,905	305,935	0	31,686	0	31,686	0	337,622	0	0	0	425	07/25/2051	1.A PL
31738Q-AB-2	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		03/25/2022	PAYDOWN		78,856	68,994	68,537	68,543	0	10,313	0	10,313	0	78,856	0	0	0	142	07/25/2051	1.C PL
32027N-VV-0	FIRST FRANKLIN MORTGAGE LOAN F SENIOR AB		03/25/2022	PAYDOWN		317,148	317,148	323,185	321,142	0	(3,994)	0	(3,994)	0	317,148	0	0	0	440	10/25/2035	1.A FM
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH		03/01/2022	PAYDOWN		5,559	6,433	5,613	4,609	0	950	0	950	0	5,559	0	0	0	64	09/25/2035	1.D FM
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH		01/01/2022	PAYDOWN		4,913	5,839	5,095	4,184	0	729	0	729	0	4,913	0	0	0	27	09/25/2035	2.B FM
32051G-YH-2	FIRST HORIZON ALTERNATIVE MORT SENIOR WH		03/01/2022	PAYDOWN		67,394	67,583	53,556	43,446	0	23,948	0	23,948	0	67,394	0	0	0	664	11/25/2035	1.D FM
32052F-AR-7	FIRST HORIZON ALTERNATIVE MORT SENIOR WH		03/01/2022	PAYDOWN		105,977	102,222	66,569	45,317	0	60,660	0	60,660	0	105,977	0	0	0	1,285	11/25/2036	1.D FM
32113J-AA-3	FIRST NLC TRUST FNLC_05-1 SENIOR ABS_ABS		03/25/2022	PAYDOWN		235,677	235,677	193,019	196,560	0	39,117	0	39,117	0	235,677	0	0	0	233	05/25/2035	1.D FM
33632*-UQ-8	CVS HEALTH CORP SECURED CORP_BND 7.280		03/10/2022	REDEMPTION 100.0000		110,382	110,382	115,935	111,337	0	(955)	0	(955)	0	110,382	0	0	0	1,007	01/10/2024	2.B
33767C-AG-2	FIRSTKEY MORTGAGE TRUST FKMT_1 SENIOR WH		03/01/2022	PAYDOWN		27,646	27,646	28,181	28,181	0	(536)	0	(536)	0	27,646	0	0	0	108	03/25/2045	1.A
33851J-AC-3	FLAGSTAR MORTGAGE TRUST FSMT_1 SUPSEN WH		03/01/2022	PAYDOWN		133,698	133,698	133,183	133,183	0	516	0	516	0	133,698	0	0	0	708	05/25/2048	1.A
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST FSMT_2 SUPSEN WH		03/01/2022	PAYDOWN		95,101	95,101	96,468	96,468	0	(1,367)	0	(1,367)	0	95,101	0	0	0	439	03/25/2050	1.A
33852E-AF-6	FLAGSTAR MORTGAGE TRUST FSMT_2 WHOLE_CMO		03/25/2022	PAYDOWN		54,303	54,303	55,848	55,848	0	(1,544)	0	(1,544)	0	54,303	0	0	0	213	04/25/2051	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND		03/31/2022	VARIOUS		267,200	267,200	267,200	267,200	0	0	0	0	0	267,200	0	0	0	5,511	03/31/2038	2.B FE
340711-AY-6	FLORIDA GAS TRANSMISSION COMPA SENIOR CO		02/08/2022	J.P. MORGAN SECURITIES INC		4,389,228	4,600,000	4,758,208	4,736,836	0	(1,701)	0	(1,701)	0	4,735,135	0	(345,907)	(345,907)	71,358	07/01/2030	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC SECURED CO		02/15/2022	REDEMPTION 100.0000		1,357,061	1,357,061	1,357,061	1,357,061	0	0	0	0	0	1,357,061	0	0	0	23,115	08/15/2038	2.B PL
341081-FF-9	FLORIDA POWER & LIGHT CO SECURED CORP_BN		03/23/2022	J.P. MORGAN SECURITIES INC		1,419,385	1,375,000	1,510,548	1,486,929	0	(899)	0	(899)	0	1,486,030	0	(66,645)	(66,645)	36,710	02/01/2042	1.E FE
345397-ZM-8	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		01/07/2022	MATURITY		655,000	655,000	650,088	654,949	0	51	0	51	0	655,000	0	0	0	18,327	01/07/2022	3.B FE
346845-AB-6	FORT BENNING FAMILY COMMUNITIE MUNITAX_B		01/15/2022	REDEMPTION 100.0000		560,401	560,401	559,624	560,000	0	401	0	401	0	560,401	0	0	0	15,579	01/15/2036	1.E FE
347454-AA-8	FORT HOOD FAMILY HOUSING TRUST SENIOR CO		02/15/2022	CALL 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	610	10/15/2036	1.F FE
347454-AB-6	FORT HOOD FAMILY HOUSING TRUST CORP_BND		03/15/2022	VARIOUS		200,000	200,000	199,708	199,826	0	2	0	2	0	199,828	0	172	172	1,933	10/15/2036	2.B FE
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN SENIOR ABS		03/15/2022	PAYDOWN		271,993	271,993	271,986	271,986	0	7	0	7	0	271,993	0	0	0	1,244	01/15/2042	1.D FE
35137L-AF-2	FOX CORP SENIOR CORP_BND 3.666% 01/25/		01/25/2022	MATURITY		10,500,000	10,500,000	10,748,892	10,509,108	0	(9,108)	0	(9,108)	0	10,500,000	0	0	0	192,465	01/25/2022	2.B FE
35802X-AF-0	FRESENIUS MEDICAL CARE US FINA SENIOR CO		01/31/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,375	01/31/2022	2.C FE
36166X-AA-9	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _		03/01/2022	PAYDOWN		105,233	105,233	105,231	105,231	0	2	0	2	0	105,233	0	0	0	192	05/25/2066	1.A
36166X-AB-7	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _		03/01/2022	PAYDOWN		104,433	104,433	104,432	104,432	0	1	0	1	0	104,433	0	0	0	229	05/25/2066	1.A
36167C-AA-4	ANGELO GORDON MORTGAGE TRUST G SENIOR WH		03/01/2022	PAYDOWN		195,276	195,276	195,826	195,526	0	(250)	0	(250)	0	195,276	0	0	0	795	10/25/2068	1.A
36167F-AA-7	GCAT GCAT_20-NQM1 SENIOR WHOLE_CMO _20-N		03/01/2022	PAYDOWN		229,305	229,305	229,301	229,301	0	4	0	4	0	229,305	0	0	0	727	01/25/2060	1.A
36167K-AA-6	GCAT TRUST GCAT_21-NQM6 WHOLE_CMO _21-NQ		01/01/2022	PAYDOWN		23,188	23,188	23,188	23,188	0	0	0	0	0	23,188	0	0	0	36	08/25/2066	1.A FE
36167K-AA-6	GCAT TRUST GCAT_21-NQM6 WHOLE_CMO _21-NQ		03/01/2022	PAYDOWN		39,597	39,597	39,597	39,597	0	0	0	0	0	39,597	0	0	0	149	08/25/2066	1.A
36167V-AA-2	GCAT_19-NQM3 SENIOR WHOLE_CMO _19-NQM3 1		03/25/2022	PAYDOWN		87,710	87,710	87,708	87,710	0	0	0	0	0	87,710	0	0	0	428	11/25/2059	1.A
36168K-AD-9	GCAT LLC GCAT_21-NQM5 WHOLE_CMO _21-NQM5		03/01/2022	PAYDOWN		859,442	859,442	859,437	859,412	0	30	0	30	0	859,442	0	0	0	2,486	07/26/2066	1.A
36168X-AA-7	GCATTRUSTGCAT_22-HX1 WHOLE CMO HX1-A1 14		03/01/2022	PAYDOWN		46,627	46,627	46,626	0	0	0	0	0	0	46,627	0	0	0	161	12/25/2066	1.A FE
36185P-AB-1	GMAC COMMERCIAL MORTGAGE ASSET SUB SUB_C		03/10/2022	PAYDOWN		131,653	131,653	131,880	131,868	0	(215)	0	(215)	0	131,653	0	0	0	1,389	08/10/2048	2.C FE
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET LCF SENIO		03/10/2022	PAYDOWN		12,782	12,782	12,706	12,711	0	71	0	71	0	12,782	0	0	0	130	08/10/2052	2.A
36192K-AV-9	COMMERCIAL MORTGAGE PASS-THROU AM SENIOR		03/01/2022	PAYDOWN		5,000,000	5,000,000	5,099,807	5,000,000	0	0	0	0	0	5,000,000	0	0	0	37,125	05/10/2045	1.A FM
362256-AC-3	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH		03/25/2022	PAYDOWN		426,550	426,550	242,107	170,957	0	255,593	0	255,593	0	426,550	0	0	0	401	10/25/2036	1.D 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
36228F-6P-6	GSAMP TRUST GSAMP_04-AR1 MEZZANIN ABS_AB		03/25/2022	PAYDOWN		115,387	115,387	103,848	112,054	0	3,333	0	3,333	0	115,387	0	0	0	219	06/25/2034	1.A FM
36228F-AA-4	GSMPS MORTGAGE LOAN TRUST GSMP SENIOR WH		03/01/2022	PAYDOWN		199	221	232	224	0	(25)	0	(25)	0	199	0	0	0	1	09/19/2027	2.B FM
3622EQ-AE-5	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		03/25/2022	PAYDOWN		272,951	272,951	162,006	117,097	0	155,854	0	155,854	0	272,951	0	0	0	284	02/25/2037	1.D FM
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		03/25/2022	PAYDOWN		48,981	48,981	26,527	18,548	0	30,433	0	30,433	0	48,981	0	0	0	21	03/25/2036	1.D FM
362334-ME-1	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		03/01/2022	PAYDOWN		79,877	79,877	41,190	27,916	0	51,961	0	51,961	0	79,877	0	0	0	156	03/25/2036	1.D FM
362341-DP-1	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH		03/01/2022	PAYDOWN		463,029	463,029	427,524	445,149	0	17,880	0	17,880	0	463,029	0	0	0	2,131	07/25/2035	1.A FM
362341-VS-5	GSR MORTGAGE LOAN TRUST 2005-8 SENIOR WH		03/01/2022	PAYDOWN		896	926	918	915	0	(19)	0	(19)	0	896	0	0	0	11	11/25/2035	2.B FM
362341-YF-0	FFM_05-F11 SUB ABS_ABS _05-F11 1.102%		03/25/2022	PAYDOWN		149,880	149,880	132,081	147,951	0	1,928	0	1,928	0	149,880	0	0	0	190	11/25/2035	1.A FM
362381-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		03/25/2022	PAYDOWN		404,101	404,101	252,821	176,139	0	227,962	0	227,962	0	404,101	0	0	0	680	08/25/2036	1.D FM
36242D-VA-8	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH		03/01/2022	PAYDOWN		33,161	25,376	25,475	24,986	0	8,176	0	8,176	0	33,161	0	0	0	176	02/25/2035	1.D FM
36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		03/01/2022	PAYDOWN		108,148	108,148	61,838	38,089	0	70,059	0	70,059	0	108,148	0	0	0	342	07/25/2036	1.D FM
36250T-AA-5	GS MORTGAGE SECURITIES CORPORA SENIOR WH		03/25/2022	PAYDOWN		199,912	199,912	182,419	197,649	0	2,263	0	2,263	0	199,912	0	0	0	86	04/26/2037	1.A FM
36264B-AA-8	GPMTLTDGPMT_21-FL3 SENIOR_CMBS _21-FL3 1		02/11/2022	PAYDOWN		58,684	58,684	58,684	58,684	0	0	0	0	0	58,684	0	0	0	132	07/16/2035	1.A FE
36298G-AA-7	GSPA MONETIZATION TRUST GS SECURED CORP_		03/09/2022	VARIOUS		589,412	589,412	605,869	595,426	0	(6,013)	0	(6,013)	0	589,412	0	0	0	6,320	10/09/2029	2.A FE
36298Y-AA-8	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		03/25/2022	PAYDOWN		66,693	66,693	28,072	18,744	0	47,949	0	47,949	0	66,693	0	0	0	25	09/25/2036	1.D FM
369604-BH-5	GENERAL ELECTRIC CO SENIOR CORP_BND 4.		03/23/2022	TRADE WEB DIRECT LLC		1,539,959	1,475,000	1,663,667	1,636,150	0	(1,055)	0	(1,055)	0	1,635,095	0	(95,136)	(95,136)	35,584	03/11/2044	2.B FE
37185L-AM-4	GENESIS ENERGY LP SENIOR CORP_BND 8.00		03/15/2022	WELLS FARGO SECURITIES REDEMPTION 100.0000		999,700	1,000,000	1,011,250	1,010,843	0	(459)	0	(459)	0	1,010,384	0	(10,684)	(10,684)	53,778	01/15/2027	4.B FE
37404-A*-2	GEYSERS POWER COMPANY LLC TERM_LOAN 3.		01/01/2022			169,134	169,134	167,020	167,060	0	2,074	0	2,074	0	169,134	0	0	0	0	09/11/2028	2.A Z
37940X-AC-6	GLOBAL PAYMENTS INC SENIOR CORP_BND 4.		03/07/2022	BARCLAYS CAPITAL		4,791,100	5,000,000	4,987,200	4,987,746	0	44	0	44	0	4,987,789	0	(196,689)	(196,689)	117,583	08/15/2049	2.C FE
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20 SENIOR AB		03/17/2022	PAYDOWN		109,766	109,766	109,724	109,733	0	33	0	33	0	109,766	0	0	0	412	11/19/2040	1.F FE
38012N-AA-3	GMAC COMMERCIAL MORTGAGE ASSET PRELCF SE		03/10/2022	PAYDOWN		29,575	29,575	28,992	29,117	0	457	0	457	0	29,575	0	0	0	279	04/10/2051	2.B
38141G-GS-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		01/24/2022	MATURITY		2,500,000	2,500,000	2,496,625	2,499,973	0	27	0	27	0	2,500,000	0	0	0	71,875	01/24/2022	2.A FE
38149X-AA-7	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB		03/25/2022	PAYDOWN		1,573,754	1,573,754	1,567,950	1,567,950	0	5,804	0	5,804	0	1,573,754	0	0	0	2,969	06/25/2051	1.D FE
38217U-AC-6	GOODGREEN TRUST GOODG_21-1A SUB ABS_ABS		03/15/2022	PAYDOWN		9,681	9,681	9,678	3,061	0	6,621	0	6,621	0	9,681	0	0	0	(63)	10/15/2056	2.B FE
38237J-AA-1	GOODLEAP SUSTAINABLE HOME SOLU ABS -1GS-		03/20/2022	PAYDOWN		3,727	3,727	3,726	0	0	1	0	1	0	3,727	0	0	0	10	01/20/2049	1.F FE
390607-AF-6	GREAT LAKES DREDGE & DOCK CORP SENIOR CO		03/17/2022	DEUTSCHE BANK AG REDEMPTION 100.0000		358,900	370,000	370,000	370,000	0	0	0	0	0	370,000	0	(11,100)	(11,100)	5,935	06/01/2029	4.B FE
39063@-AG-5	GREAT LAKES GAS TRANSMISSION C SENIOR CO		03/25/2022			1,500,000	1,500,000	1,498,473	1,502,260	0	(2,260)	0	(2,260)	0	1,500,000	0	0	0	52,125	03/25/2028	2.A
39278*-AA-1	GREEN COUNTRY ENERGY LLC SECURED CORP_BN		02/10/2022	REDEMPTION 100.0000		5,286,305	5,286,305	5,249,916	5,281,461	0	4,843	0	4,843	0	5,286,305	0	0	0	95,286	02/10/2024	5.C FE
39538V-AA-8	GREENPOINT MORTGAGE LOAN TRUST SENIOR WH		03/25/2022	PAYDOWN		156,243	156,243	134,451	141,403	0	14,840	0	14,840	0	156,243	0	0	0	291	10/25/2034	1.A FM
39538W-GA-0	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		03/25/2022	PAYDOWN		53,542	53,542	45,243	44,643	0	8,899	0	8,899	0	53,542	0	0	0	35	03/25/2036	1.A FM
39538W-HA-9	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		03/25/2022	PAYDOWN		535,306	535,023	412,636	406,885	0	128,421	0	128,421	0	535,306	0	0	0	510	05/25/2036	1.A FM
39539F-AK-0	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		03/25/2022	PAYDOWN		1,164,560	1,164,560	937,471	986,987	0	177,573	0	177,573	0	1,164,560	0	0	0	1,001	09/25/2046	1.A FM
39539M-AA-7	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		03/25/2022	PAYDOWN		209,785	209,785	176,713	187,866	0	21,919	0	21,919	0	209,785	0	0	0	161	06/25/2037	1.A FM
39813#-AA-9	GRIDFLEX GENERATION LLC CORP_BND 5.210		03/31/2022	REDEMPTION 100.0000		406,131	406,131	406,131	406,131	0	0	0	0	0	406,131	0	0	0	5,290	12/31/2030	2.C PL
40439H-AA-7	HIN TIMESHARE TRUST HINTT_20-A SENIOR AB		03/09/2022	PAYDOWN		42,294	42,294	42,288	42,288	0	6	0	6	0	42,294	0	0	0	91	10/09/2039	1.A FE
40462#-AA-1	HA FEDERAL FUNDING I TRUST SENIOR CORP_B		02/10/2022	B47R_PP		11,463,365	11,463,365	11,463,365	11,463,365	0	0	0	0	0	11,463,365	0	0	0	199,873	08/07/2035	1.D
40470#-AA-1	FORT POLK EQUIPMENT TRUST SECURED CORP_B		02/06/2022	REDEMPTION 100.0000		34,163	34,163	34,163	34,163	0	0	0	0	0	34,163	0	0	0	206	01/06/2039	2.A
40470#-AA-1	FORT POLK EQUIPMENT TRUST SECURED CORP_B		02/10/2022	B47R_PP		5,515,816	5,515,816	5,515,816	5,515,816	0	0	0	0	0	5,515,816	0	0	0	46,676	01/06/2039	2.A
40471@-AA-2	HA IPC FUNDING TRUST SENIOR CORP_BND 4		03/06/2022	REDEMPTION 100.0000		4,362	4,362	4,362	4,362	0	0	0	0	0	4,362	0	0	0	50	06/06/2046	1.G
41161M-AC-4	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		03/21/2022	PAYDOWN		635,642	635,097	381,160	315,581	0	320,061	0	320,061	0	635,642	0	0	0	601	07/19/2046	1.D FM
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		03/21/2022	PAYDOWN		945,305	945,307	658,648	572,644	0	372,661	0	372,661	0	945,305	0	0	0	1,178	03/19/2035	1.D FM
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		03/21/2022	PAYDOWN		408,856	343,839	224,254	207,772	0	201,085	0	201,085	0	408,856	0	0	0	330	06/19/2035	1.D FM
41161P-MG-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		03/21/2022	PAYDOWN		92,814	92,814	79,196	86,645	0	6,170	0	6,170	0	92,814	0	0	0	104	06/19/2035	1.A FM
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		03/21/2022	PAYDOWN		30,790	30,790	24,978	26,976	0	3,815	0	3,815	0	30,790	0	0	0	14	01/19/2038	1.A FM
41164Y-AB-7	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH		03/21/2022	PAYDOWN		357,108	357,109	311,044	330,377	0	26,731	0	26,731	0	357,108	0	0	0	195	07/19/2047	1.A FM
41242*-AY-8	HARDWOOD FUNDING LLC SENIOR CORP_BND 3		02/10/2022	B47R_PP		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	45,220	06/07/2027	1.G FE
41283L-AU-9	HARLEY-DAVIDSON FINANCIAL SERV SENIOR CO		02/04/2022	MATURITY		5,000,000	5,000,000	4,995,650	4,999,859	0	141	0	141	0	5,000,000	0	0	0	101,250	02/04/2022	2.C FE
415864-AM-9	HARSCO CORPORATION SENIOR CORP_BND 144A		03/15/2022	MARKETAXESS CORPORATI		95,738	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(4,262)	(4,262)	3,626	07/31/2027	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
416515-BD-5	HARTFORD FINANCIAL SERVICES GR SENIOR CO		03/16/2022	JANE STREET CAPITAL		1,361,557	1,325,000	1,531,554	1,521,277	0	(976)	0	(976)	0	1,520,301	0	(158,744)	(158,744)	29,474	03/15/2048	2.A FE
422418-AM-1	HEARST COMMUNICATIONS INC SENIOR CORP_BN		02/10/2022	B47R_PP		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	139,193	12/03/2029	1.G
42704L-AA-2	HERC HOLDINGS INC SENIOR CORP_BND 144A		03/10/2022	VARIOUS		1,947,578	1,935,000	1,943,550	1,940,458	0	(281)	0	(281)	0	1,940,177	0	7,401	7,401	70,654	07/15/2027	4.A FE
431475-AD-4	HILL-ROM HOLDINGS INC SENIOR CORP_BND 14		01/06/2022	CALL 104.5735		5,692,981	5,444,000	5,487,380	5,472,223	0	(98)	0	(98)	0	5,472,125	0	(28,125)	(28,125)	322,418	09/15/2027	3.C FE
43284M-AB-4	HILTON GRAND VACATIONS BORROWE SENIOR CO		03/17/2022	VARIOUS		254,968	270,000	270,000	270,000	0	0	0	0	0	270,000	0	(15,032)	(15,032)	9,468	07/01/2031	4.B FE
43285H-AA-6	HILTON GRAND VACATIONS TRUST H SENIOR AB		03/25/2022	PAYDOWN		87,022	87,022	87,017	87,017	0	5	0	5	0	87,022	0	0	0	429	02/25/2039	1.A FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST H SUB ABS_A		03/25/2022	PAYDOWN		65,267	65,267	65,266	65,265	0	1	0	1	0	65,267	0	0	0	495	02/25/2039	1.F FE
43285H-AC-2	HILTON GRAND VACATIONS TRUST H SUB ABS_A		03/25/2022	PAYDOWN		65,267	65,267	65,264	65,264	0	3	0	3	0	65,267	0	0	0	753	02/25/2039	2.B FE
43457#-AA-2	WALGREEN CO LEASE PASS THROUGH SECURED C		03/15/2022	REDEMPTION 100.0000		11,922	11,922	12,209	12,069	0	(146)	0	(146)	0	11,922	0	0	0	107	03/15/2030	2.B
437076-BP-6	HOME DEPOT INC SENIOR CORP_BND 3.500%		03/16/2022	CITIGROUP GLOBAL MKT INC		6,529,250	7,000,000	6,866,790	6,875,564	0	376	0	376	0	6,875,939	0	(346,689)	(346,689)	123,861	09/15/2056	1.F FE
437076-BZ-4	HOME DEPOT INC SENIOR CORP_BND 3.125%		03/16/2022	TRADE WEB DIRECT LLC		2,590,193	2,900,000	2,862,764	2,864,236	0	165	0	165	0	2,864,401	0	(274,208)	(274,208)	23,160	12/15/2049	1.F FE
437084-SV-9	HOME EQUITY ASSET TRUST HEAT_0 SENIOR AB		03/25/2022	PAYDOWN		237,559	237,559	198,362	235,577	0	1,981	0	1,981	0	237,559	0	0	0	268	05/25/2036	1.A FM
43730X-AA-2	HOME PARTNERS OF AMERICA TRUST SENIOR AB		03/01/2022	PAYDOWN		43,363	43,363	43,362	43,362	0	1	0	1	0	43,363	0	0	0	83	01/17/2041	1.A FE
43732V-AA-4	HOME PARTNERS OF AMERICA TRUST SUB SENIO		03/01/2022	PAYDOWN		47,450	47,450	47,450	47,450	0	0	0	0	0	47,450	0	0	0	208	12/17/2026	1.D FE
43732V-AC-0	HOME PARTNERS OF AMERICA TRUST SENIOR_CM		03/01/2022	PAYDOWN		9,975	9,975	9,975	9,974	0	1	0	1	0	9,975	0	0	0	46	12/17/2026	1.G FE
43733R-AA-2	HOME PARTNERS OF AMERICA TRUST SENIOR SE		01/18/2022	PAYDOWN		11,192,588	11,192,588	11,153,400	11,184,465	0	8,123	0	8,123	0	11,192,588	0	0	0	17,445	07/17/2037	1.A FE
43789X-AA-2	HOMEWARD OPPORTUNITIES FUND I SUPSEN WHO		03/01/2022	PAYDOWN		930,791	930,791	930,780	930,780	0	11	0	11	0	930,791	0	0	0	2,422	05/25/2065	1.A FE
43800K-AA-5	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		01/01/2022	PAYDOWN		1,761,291	1,761,291	1,780,555	1,767,278	0	(5,987)	0	(5,987)	0	1,761,291	0	0	0	7,198	11/25/2059	1.A
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNE SENIOR CO		03/10/2022	JEFFRIES & CO. INC.		247,535	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(2,465)	(2,465)	4,125	01/15/2027	4.C FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L SENIOR CO		02/28/2022	VARIOUS		190,856	190,856	200,899	199,169	0	(8,313)	0	(8,313)	0	190,856	0	0	0	2,109	05/31/2033	2.A PL
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP SENIOR COR		03/15/2022	MORGAN STANLEY & CO. INC		1,167,768	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	17,768	17,768	47,829	08/01/2026	4.B FE
444859-BL-5	HUMANA INC SENIOR CORP_BND 3.950% 08/1		03/16/2022	MORGAN STANLEY & CO. INC		4,799,450	5,000,000	5,310,500	5,297,830	0	(1,339)	0	(1,339)	0	5,296,492	0	(497,042)	(497,042)	116,306	08/15/2049	2.C FE
44919*-AC-2	I-595 EXPRESS LLC SECURED CORP_BND 3.3		03/31/2022	REDEMPTION 100.0000		58,835	58,835	58,835	58,835	0	0	0	0	0	58,835	0	0	0	487	12/31/2031	1.F PL
44919*-AC-2	I-595 EXPRESS LLC SECURED CORP_BND 3.3		02/10/2022	VARIOUS		19,460,340	19,460,340	19,460,340	19,460,340	0	0	0	0	0	19,460,340	0	0	0	71,571	12/31/2031	1.F PL
449670-EP-9	IMC HOME EQUITY LOAN TRUST IMC SENIOR AB		03/01/2022	PAYDOWN		4,021	5,183	5,431	5,160	0	(1,139)	0	(1,139)	0	4,021	0	0	0	34	08/20/2029	1.A FM
45168D-B#-0	IDEXX LABORATORIES INC SENIOR CORP_BND		02/10/2022	B47R_PP		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	241,042	02/12/2022	2.B
45660L-3X-5	RESIDENTIAL ASSET SECURITIZATI SENIOR WH		03/01/2022	PAYDOWN		86,386	75,409	52,600	39,262	0	47,124	0	47,124	0	86,386	0	0	0	966	02/25/2036	1.D FM
45670L-AA-5	IMSC_07-HOA1 SUPSEN WHOLE_CMO _07-HOA1		03/25/2022	PAYDOWN		110,463	110,009	86,001	88,662	0	21,802	0	21,802	0	110,463	0	0	0	67	07/25/2047	1.D FM
458140-AY-6	INTEL CORPORATION SENIOR CORP_BND 4.10		03/21/2022	J.P. MORGAN SECURITIES INC		5,153,700	5,000,000	5,902,000	5,852,240	0	(5,055)	0	(5,055)	0	5,847,185	0	(693,485)	(693,485)	74,597	05/11/2047	1.E FE
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC SENIOR COR		03/24/2022	CITIGROUP GLOBAL MKT INC		13,726,835	13,100,000	13,397,266	13,395,824	0	(1,597)	0	(1,597)	0	13,394,227	0	332,608	332,608	283,015	09/21/2048	1.G FE
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC SENIOR COR		03/24/2022	CITIGROUP GLOBAL MKT INC		2,790,200	3,500,000	3,464,440	3,465,138	0	107	0	107	0	3,465,245	0	(675,045)	(675,045)	55,125	09/15/2060	1.G FE
459745-GK-5	INTERNATIONAL LEASE FINANCE CO SENIOR CO		01/15/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	43,125	01/15/2022	2.C FE
46591H-AP-5	CHASE AUTO CREDIT LINKED NOTES SUB ABS_A		03/25/2022	PAYDOWN		181,874	181,874	182,102	182,000	0	(125)	0	(125)	0	181,874	0	0	0	405	01/25/2028	1.F FE
46591H-BL-3	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN		03/25/2022	PAYDOWN		271,019	271,019	271,334	271,996	0	(977)	0	(977)	0	271,019	0	0	0	663	11/25/2036	1.F FE
46591H-BM-1	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN		03/25/2022	PAYDOWN		72,612	72,612	72,730	72,812	0	(200)	0	(200)	0	72,612	0	0	0	205	11/25/2036	2.B FE
46591H-BX-7	CHASE MORTGAGE FINANCE CORPORA MEZZANIN		03/25/2022	PAYDOWN		724,703	724,703	724,703	724,703	0	0	0	0	0	724,703	0	0	0	1,402	02/25/2050	1.D FE
46591T-BG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2022	PAYDOWN		65,149	65,149	66,452	66,452	0	(1,303)	0	(1,303)	0	65,149	0	0	0	326	07/25/2050	1.A
46592N-AF-3	JP MORGAN MORTGAGE TRUST JPMMT ABS_ABS_		03/25/2022	PAYDOWN		63,547	63,547	65,156	65,156	0	(1,609)	0	(1,609)	0	63,547	0	0	0	248	11/25/2051	1.A
46592X-BQ-6	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2022	PAYDOWN		235,228	235,228	236,467	236,400	0	(1,172)	0	(1,172)	0	235,228	0	0	0	966	04/25/2052	1.A
465976-AA-6	JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO		03/01/2022	PAYDOWN		17,657	17,657	17,336	0	0	321	0	321	0	17,657	0	0	0	48	07/25/2052	1.A FE
466247-P6-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2022	PAYDOWN		171,218	171,218	161,453	169,360	0	1,858	0	1,858	0	171,218	0	0	0	1,422	04/25/2036	1.A FM
466247-VH-3	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		03/01/2022	PAYDOWN		174,520	175,865	156,487	133,395	0	41,125	0	41,125	0	174,520	0	0	0	1,253	09/25/2035	1.D FM
46626L-JQ-4	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		03/25/2022	PAYDOWN		123,805	123,805	107,555	122,244	0	1,561	0	1,561	0	123,805	0	0	0	116	04/25/2036	1.A FM
46628Y-AX-8	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2022	PAYDOWN		150,206	150,345	117,875	82,839	0	67,367	0	67,367	0	150,206	0	0	0	1,341	07/25/2036	1.D FM
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		03/01/2022	PAYDOWN		107,049	107,049	72,483	58,374	0	48,675	0	48,675	0	107,049	0	0	0	473	08/25/2036	1.D FM
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		03/01/2022	PAYDOWN		37,549	37,549	28,757	21,546	0	16,003	0	16,003	0	37,549	0	0	0	174	10/25/2036	1.D 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
46629S-AE-2	JP MORGANMORTGAGE TRUST JPMMT SENIOR WHO		03/01/2022	PAYDOWN		41,987	42,032	28,703	18,884	0	23,103	0	23,103	0	41,987	0	0	0	349	01/25/2037	1.D FM
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		03/01/2022	PAYDOWN		173,981	173,981	115,770	84,923	0	89,058	0	89,058	0	173,981	0	0	0	884	01/25/2037	1.D FM
46630W-AJ-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2022	PAYDOWN		46,147	43,500	32,374	19,479	0	26,668	0	26,668	0	46,147	0	0	0	554	06/25/2037	1.D FM
46630X-AF-5	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		03/25/2022	PAYDOWN		30,138	30,138	29,884	29,958	0	181	0	181	0	30,138	0	0	0	21	03/25/2037	1.A FM
466365-AA-1	JACK IN THE BOX FUNDING LLC JA SENIOR AB		02/11/2022	PAYDOWN		3,374,500	3,374,500	3,401,298	3,427,030	0	(52,530)	0	(52,530)	0	3,374,500	0	0	0	33,084	08/25/2049	2.B FE
466365-AB-9	JACK IN THE BOX FUNDING LLC JA SENIOR AB		02/25/2022	PAYDOWN		4,500	4,500	4,500	4,500	0	0	0	0	0	4,500	0	0	0	50	08/25/2049	2.B FE
46641T-AA-2	JP MORGAN REREMIC JPMRR_14-1 SENIOR WHOL		02/01/2022	PAYDOWN		101,433	101,433	104,245	101,602	0	(169)	0	(169)	0	101,433	0	0	0	765	03/26/2036	1.A FM
46641T-AC-8	JP MORGAN REREMIC JPMRR_14-1 SUB WHOLE_C		03/01/2022	PAYDOWN		42,221	42,221	39,979	62,395	0	(20,174)	0	(20,174)	0	42,221	0	0	0	231	03/26/2036	1.A FM
46641T-AF-1	JP MORGAN REREMIC JPMRR_14-1 SENIOR WHOL		02/01/2022	PAYDOWN		66,339	66,339	68,578	66,453	0	(113)	0	(113)	0	66,339	0	0	0	493	03/26/2036	1.A FM
46641T-AH-7	JP MORGAN REREMIC JPMRR_14-1 SUB WHOLE_C		03/01/2022	PAYDOWN		51,500	51,500	47,241	75,397	0	(23,897)	0	(23,897)	0	51,500	0	0	0	274	03/26/2036	1.A FM
46642V-AJ-7	JP MORGAN REMERIC JPMRR_14-5 SENIOR WHOL		03/01/2022	PAYDOWN		107,751	107,751	102,902	105,287	0	2,463	0	2,463	0	107,751	0	0	0	326	09/27/2036	1.A FM
46644Y-AU-4	JPMBB COMMERCIAL MORTGAGE SECU LOFCRUT S		02/01/2022	PAYDOWN		510,137	510,137	521,435	515,039	0	(4,902)	0	(4,902)	0	510,137	0	0	0	3,232	08/15/2048	1.A
46647P-AL-0	JPMORGANCHASE&CO SENIOR CORP_BND 3.964		02/10/2022	BBR4_PB		10,705,220	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	705,220	705,220	93,594	11/15/2048	1.F FE
46650H-AL-2	JPMMT_2019-1 SUPSEN WHOLE_CMO _19-1 144A		03/25/2022	PAYDOWN		73,421	73,421	73,570	73,504	0	(82)	0	(82)	0	73,421	0	0	0	122	05/25/2049	1.A
46651D-AC-0	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		03/01/2022	PAYDOWN		416,576	416,576	421,679	421,679	0	(5,103)	0	(5,103)	0	416,576	0	0	0	1,985	02/25/2050	1.A
46653P-AM-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2022	PAYDOWN		135,667	135,667	138,825	138,825	0	(3,159)	0	(3,159)	0	135,667	0	0	0	559	10/25/2051	1.A
466530-AC-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		01/01/2022	PAYDOWN		60,553	60,553	60,241	60,248	0	306	0	306	0	60,553	0	0	0	126	05/25/2052	1.A FE
466530-AC-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2022	PAYDOWN		156,398	156,398	155,591	155,607	0	790	0	790	0	156,398	0	0	0	844	05/25/2052	1.A
46654W-AQ-4	JPMORGANMORTGAGETRUSTJPMMT WHOLE CMO 22-		03/01/2022	PAYDOWN		56,298	56,298	56,341	0	0	(43)	0	(43)	0	56,298	0	0	0	191	07/25/2052	1.A FE
46654W-BT-7	JPMORGANMORTGAGETRUSTJPMMT WHOLE CMO 2-1		03/01/2022	PAYDOWN		45,160	45,160	44,412	0	0	748	0	748	0	45,160	0	0	0	153	07/25/2052	1.B FE
46655D-BZ-4	JPMORGANMORTGAGETRUSTJPMMT WHOLE CMO 2-2		03/01/2022	PAYDOWN		33,346	33,346	32,887	0	0	459	0	459	0	33,346	0	0	0	83	08/25/2052	1.B FE
475795-AC-4	JELD-WEN INC SENIOR CORP_BND 144A 4.62		03/15/2022	BARCLAYS CAPITAL		1,342,688	1,395,000	1,370,588	1,378,959	0	766	0	766	0	1,379,724	0	(37,037)	(37,037)	16,488	12/15/2025	4.B FE
475795-AD-2	JELD-WEN INC SENIOR CORP_BND 144A 4.87		03/11/2022	VARIOUS		935,040	974,000	944,780	951,858	0	642	0	642	0	952,500	0	(17,460)	(17,460)	11,871	12/15/2027	4.B FE
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE ABS_ABS _		02/15/2022	PAYDOWN		6,513	6,513	6,984	6,979	0	(467)	0	(467)	0	6,513	0	0	0	72	02/15/2050	2.B FE
				REDEMPTION 100.0000																	
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		01/15/2022			48,323	48,323	48,323	48,323	0	0	0	0	0	48,323	0	0	0	1,118	01/15/2042	1.C FE
48121@-AL-5	JRD HOLDINGS LLC SENIOR CORP_BND 2.300		02/10/2022	B47R_PP		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	62,867	11/18/2030	2.B PL
48128U-2P-3	CHASE AUTO CREDIT LINKED NOTES SUB ABS_A		03/25/2022	PAYDOWN		275,837	275,837	275,837	275,837	0	0	0	0	0	275,837	0	0	0	503	12/25/2028	2.B FE
				REDEMPTION 100.0000																	
48239@-AB-6	WALGREEN CO LEASE PASS THROUGH SECURED C		03/15/2022			18,788	18,788	19,965	19,445	0	(657)	0	(657)	0	18,788	0	0	0	185	10/15/2031	1.B
				REDEMPTION 100.0000																	
48255@-AA-7	KKR PINE BROOKE ISSUER LLC CORP_BND 3.		03/15/2022			49,062	49,062	49,062	49,062	0	0	0	0	0	49,062	0	0	0	368	03/15/2051	2.A PL
				REDEMPTION 100.0000																	
48274@-AA-4	KWIK TRIP INC LN1 CORP_BND 3.900% 02/2		02/24/2022			53,996	53,996	53,996	53,996	0	0	0	0	0	53,996	0	0	0	526	02/24/2035	2.C PL
485134-BR-0	EVERGY METRO INC SENIOR CORP_BND 4.200		03/24/2022	GOLDMAN SACHS & CO.		13,041,779	11,863,000	13,089,332	13,025,804	0	(1,957)	0	(1,957)	0	13,023,847	0	17,932	17,932	214,339	03/15/2048	1.F FE
49456B-AP-6	KINDER MORGAN INC SENIOR CORP_BND 4.30		02/10/2022	B47R_PB		11,292,114	10,000,000	11,396,270	11,315,280	0	(23,166)	0	(23,166)	0	11,292,114	0	0	0	189,917	03/01/2028	2.B FE
				REDEMPTION 100.0000																	
49917#-AB-1	KNOLLWOOD COTTAGE HILL DEVELOP SECURED C		03/15/2022			63,569	63,569	73,811	66,797	0	(3,228)	0	(3,228)	0	63,569	0	0	0	794	06/15/2026	2.B
501044-DN-8	KROGER CO SENIOR CORP_BND 3.950% 01/15		01/21/2022	US BANCORP		5,332,181	4,880,000	5,154,012	5,144,699	0	(369)	0	(369)	0	5,144,331	0	187,850	187,850	101,734	01/15/2050	2.B FE
50152#-AC-1	KWIK TRIP INC LN1 CORP_BND 3.580% 05/2		02/24/2022	VARIOUS		136,737	136,737	136,737	136,737	0	0	0	0	0	136,737	0	0	0	1,224	05/24/2035	2.C PL
50152#-AF-4	KWIK TRIP INC LN1 CORP_BND 3.320% 11/2		02/24/2022	VARIOUS		103,304	103,304	103,304	103,304	0	0	0	0	0	103,304	0	0	0	857	11/24/2036	2.C PL
				REDEMPTION 100.0000																	
50152#-AL-1	KWIK TRIP INC SECURED CORP_BND 4.080%		02/24/2022			64,085	64,085	64,085	64,085	0	0	0	0	0	64,085	0	0	0	654	05/24/2037	2.C PL
50203T-AA-4	LFS TOPCO LLC SENIOR CORP_BND 144A 5.8		03/16/2022	GOLDMAN SACHS & CO.		912,350	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(87,650)	(87,650)	28,885	10/15/2026	4.B FE
512807-AU-2	LAM RESEARCH CORPORATION SENIOR CORP_BND		02/10/2022	B47R_PB		14,979,861	15,000,000	14,972,850	14,979,591	0	270	0	270	0	14,979,861	0	0	0	241,667	03/15/2029	1.G FE
521615-AA-2	LEA POWER PARTNERS LLC SECURED CORP_BND		03/15/2022	VARIOUS		91,254	91,254	91,254	91,242	0	12	0	12	0	91,254	0	0	0	1,505	06/15/2033	3.A FE
				REDEMPTION 100.0000																	
52467@-AU-9	TRINITY NEPONSET LLC CORP_BND 6.380% 0		03/01/2022			50,532	50,532	50,931	50,683	0	(151)	0	(151)	0	50,532	0	0	0	538	03/01/2029	3.B
525170-BE-5	LEHMAN MANUFACTURED HOUSING AS SENIOR AB		03/15/2022	PAYDOWN		198,754	210,133	200,916	197,962	0	792	0	792	0	198,754	0	0	0	2,418	07/15/2028	5.C FE
52518R-CC-8	LEHMAN STRUCTURED SECURITIES C SUPSEN WH		03/25/2022	PAYDOWN		106,192	106,192	96,273	101,422	0	4,771	0	4,771	0	106,192	0	0	0	122	09/26/2045	2.B FM
525221-HD-2	LEHMAN XS TRUST LXS_06-2N SUPSEN WHOLE_C		03/01/2022	PAYDOWN		347,737	347,643	254,431	284,147	0	63,590	0	63,590	0	347,737	0	0	0	3,235	02/25/2036	1.D FM
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE_		03/25/2022	PAYDOWN		393,724	393,002	310,425	343,339	0	50,384	0	50,384	0	393,724	0	0	0	153	08/25/2046	1.A FM
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE_		03/25/2022	PAYDOWN		387,536	387,495	302,004	355,824	0	31,712	0	31,712	0	387,536	0	0	0	347	06/25/2046	1.A FM
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE_		03/25/2022	PAYDOWN		895,391	895,391	712,955	788,981	0	106,410	0	106,410	0	895,391	0	0	0	740	11/25/2046	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
52523K-BH-6	LEHMAN XS TRUST LXS_06-17 SUPSEN ABS_ABS		03/25/2022	PAYDOWN		413,874	397,049	292,356	334,614	0	79,260	0	79,260	0	413,874	0	0	0	250	08/25/2046	1.A FM
52523L-AD-4	LEHMAN XS TRUST LXS_06-13 SUPSEN ABS_ABS		03/25/2022	PAYDOWN		235,947	233,436	170,742	169,612	0	66,335	0	66,335	0	235,947	0	0	0	171	09/25/2036	1.A FM
52524G-AA-0	LEHMAN XS TRUST LXS_07-7N SUPSEN WHOLE_C		03/25/2022	PAYDOWN		220,235	220,230	174,086	196,164	0	24,071	0	24,071	0	220,235	0	0	0	144	06/25/2047	1.D FM
52524V-AD-1	LEHMANXSTRUSTLXS_07-15N SUPSEN WHOLE_CMO		03/25/2022	PAYDOWN		116,687	116,687	97,288	100,081	0	16,606	0	16,606	0	116,687	0	0	0	60	08/25/2037	1.A FM
52524V-AQ-2	LEHMANXSTRUSTLXS_07-15N SUPSEN WHOLE_CMO		03/25/2022	PAYDOWN		1,589,123	1,586,557	1,127,923	1,268,829	0	320,294	0	320,294	0	1,589,123	0	0	0	3,319	08/25/2047	1.D FM
52525B-AD-4	LEHMAN XS TRUST LXS_07-16N SUPSEN WHOLE_		03/25/2022	PAYDOWN		609,973	609,973	527,627	568,041	0	41,932	0	41,932	0	609,973	0	0	0	1,160	09/25/2047	1.A FM
53218C-AC-4	LIFE_21-BMR SUB SENIOR_CMBS _21-BMR 144A		02/15/2022	PAYDOWN		34,060	34,060	34,060	34,060	0	0	0	0	0	34,060	0	0	0	58	03/15/2038	1.A
538034-AV-1	LIVE NATION ENTERTAINMENT INC SECURED CO		03/10/2022	JEFFRIES & CO. INC.		428,624	404,000	404,000	404,000	0	0	0	0	0	404,000	0	24,624	24,624	8,680	05/15/2027	4.A FE
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 ABS_ABS _		03/20/2022	PAYDOWN		60,159	60,159	60,154	60,154	0	5	0	5	0	60,159	0	0	0	221	03/20/2048	1.F FE
541056-AA-5	LOGMEIN INC SECURED CORP_BND 144A 5.50		03/10/2022	MERRILL LYNCH PIERCE FNNR & SM		703,125	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(46,875)	(46,875)	22,115	09/01/2027	4.B FE
542514-HT-4	LONG BEACH MORTGAGE LOAN TRUST MEZZANIN		03/25/2022	PAYDOWN		432,996	432,996	399,355	410,456	0	22,540	0	22,540	0	432,996	0	0	0	706	10/25/2034	1.A FM
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		03/25/2022	PAYDOWN		1,360,677	1,360,677	1,024,468	1,058,893	0	301,784	0	301,784	0	1,360,677	0	0	0	939	06/25/2036	1.D FM
55274Q-AN-5	MASTR ASSET SECURITIZATION TRU SENIOR WH		03/01/2022	PAYDOWN		47,428	48,215	44,052	36,170	0	11,258	0	11,258	0	47,428	0	0	0	401	06/25/2036	1.D FM
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 WHOLE_CMO _21-NQ		03/01/2022	PAYDOWN		61,391	61,391	61,391	61,391	0	0	0	0	0	61,391	0	0	0	119	04/25/2065	1.A FE
55283Q-AA-2	MRFA TRUST MFRA_21-RPL1 WHOLE_CMO _21-RP		03/01/2022	PAYDOWN		166,211	166,211	166,211	166,211	0	0	0	0	0	166,211	0	0	0	285	07/25/2060	1.A
55283Y-AA-5	MC 2021-1 LIMITED MACON_21-1 ABS_ABS _21		03/05/2022	PAYDOWN		25,205	25,205	25,205	25,205	0	1	0	1	0	25,205	0	0	0	119	11/05/2035	1.F FE
552953-BX-8	MGMRESORTSINTERNATIONAL SENIOR CORP_BND		03/15/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,750	03/15/2022	4.A FE
552953-CF-6	MGMRESORTSINTERNATIONAL SENIOR CORP_BND		03/15/2022	VARIOUS		1,518,870	1,542,000	1,542,000	1,542,000	0	0	0	0	0	1,542,000	0	(23,130)	(23,130)	35,809	04/15/2027	4.A FE
55296@-AB-1	MGE POWER ELM ROAD LLC SECURED CORP_BND		03/25/2022	REDEMPTION 100.0000		208,333	208,333	229,392	225,565	0	(17,232)	0	(17,232)	0	208,333	0	0	0	1,646	02/25/2041	1.E
55336V-AK-6	MPLX LP SENIOR CORP_BND 4.125% 03/01/2		02/10/2022	B47R_PB		4,995,480	5,000,000	4,991,700	4,995,391	0	88	0	88	0	4,995,480	0	0	0	91,094	03/01/2027	2.B FE
55336V-AR-1	MPLX LP SENIOR CORP_BND 4.000% 03/15/2		02/10/2022	B47R_PB		7,976,886	8,000,000	7,964,080	7,976,518	0	368	0	368	0	7,976,886	0	0	0	128,889	03/15/2028	2.B FE
55352N-AA-5	MSCG TRUST MSCCG_15-ALDR SENIOR SENIOR_C		03/01/2022	PAYDOWN		107,544	107,544	106,469	106,761	0	783	0	783	0	107,544	0	0	0	478	06/07/2035	1.A
55389T-AB-7	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS		03/20/2022	PAYDOWN		127,621	127,621	127,594	127,595	0	26	0	26	0	127,621	0	0	0	302	01/20/2041	1.F FE
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS		03/20/2022	PAYDOWN		100,324	100,324	100,314	100,315	0	10	0	10	0	100,324	0	0	0	319	01/20/2041	2.B FE
55400E-AA-7	MVW_20-1A SENIOR ABS_ABS _20-1A 144A 1		03/20/2022	PAYDOWN		131,087	131,087	131,072	131,072	0	16	0	16	0	131,087	0	0	0	368	10/20/2037	1.A FE
55400E-AB-5	MVW_20-1A SUB ABS_ABS _20-1A 144A 2.73		03/20/2022	PAYDOWN		62,594	62,594	62,768	62,750	0	(155)	0	(155)	0	62,594	0	0	0	276	10/20/2037	1.F FE
55400E-AC-3	MVW_20-1A SUB ABS_ABS _20-1A 144A 4.21		03/20/2022	PAYDOWN		32,772	32,772	32,769	32,769	0	3	0	3	0	32,772	0	0	0	223	10/20/2037	2.B FE
55760L-AA-5	MADISON IAQ LLC SECURED CORP_BND 144A		03/16/2022	CITIGROUP GLOBAL MKT INC		477,425	525,000	525,000	525,000	0	0	0	0	0	525,000	0	(47,576)	(47,576)	4,692	06/30/2028	4.B FE
56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST SENIOR CORP_		02/10/2022	B47R_PP		10,900,000	10,900,000	10,900,000	10,900,000	0	0	0	0	0	10,900,000	0	0	0	57,407	12/10/2025	1.F FE
56585A-BD-3	MARATHON PETROLEUM CORP SENIOR CORP_BND		02/10/2022	B47R_PB		4,832,651	5,000,000	4,771,500	4,830,052	0	2,599	0	2,599	0	4,832,651	0	0	0	68,083	04/01/2028	2.B FE
566076-AA-3	MARBLE POINT CLO XVIII LTD MP1 SENIOR AB		01/01/2022	PAYDOWN		7,663	0	0	0	0	7,663	0	7,663	0	7,663	0	0	0	0	10/15/2031	1.A FE
57643L-CJ-3	MASTR ASSET BACKED SECURITIES MEZZANIN A		03/25/2022	PAYDOWN		27,187	27,187	21,710	25,682	0	1,505	0	1,505	0	27,187	0	0	0	108	02/25/2034	1.A FM
585055-BT-2	MEDTRONIC INC SENIOR CORP_BND 4.375% 0		03/23/2022	MERRILL LYNCH PIERCE FNNR & SM		1,377,875	1,250,000	1,382,079	1,348,890	0	(1,325)	0	(1,325)	0	1,347,565	0	30,310	30,310	28,711	03/15/2035	1.G FE
585494-AK-3	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO		03/25/2022	PAYDOWN		192,584	192,584	197,128	197,128	0	(4,544)	0	(4,544)	0	192,584	0	0	0	741	06/01/2051	1.A
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTA SENIOR WH		03/01/2022	PAYDOWN		72,438	72,438	74,973	73,688	0	(1,251)	0	(1,251)	0	72,438	0	0	0	424	03/25/2048	1.A
58549K-AF-8	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO		03/25/2022	PAYDOWN		189,969	189,969	195,045	194,555	0	(4,586)	0	(4,586)	0	189,969	0	0	0	886	06/25/2051	1.A
58549R-AJ-5	MELLO MORTGAGE CAPITAL ACCEPTA SUPSEN WH		03/01/2022	PAYDOWN		211,036	211,036	215,586	215,586	0	(4,550)	0	(4,550)	0	211,036	0	0	0	760	07/01/2051	1.A
585505-AA-8	MELLO WAREHOUSE SECURITIZATION SENIOR WH		03/02/2022	PAYDOWN		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	6,390	10/25/2053	1.A FE
585505-AB-6	MELLO WAREHOUSE SECURITIZATION MEZZANIN		03/02/2022	PAYDOWN		4,500,000	4,500,000	4,500,000	4,513,094	0	(13,094)	0	(13,094)	0	4,500,000	0	0	0	10,247	10/25/2053	1.C FE
58551V-AC-6	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		03/25/2022	PAYDOWN		800,000	800,000	800,000	803,172	0	(3,172)	0	(3,172)	0	800,000	0	0	0	2,798	11/25/2053	1.F FE
58551V-AD-4	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		03/25/2022	PAYDOWN		1,160,000	1,160,000	1,160,366	1,164,193	0	(4,193)	0	(4,193)	0	1,160,000	0	0	0	4,483	11/25/2053	2.B FE
58551V-AE-2	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		03/25/2022	PAYDOWN		400,000	400,000	400,000	401,389	0	(1,389)	0	(1,389)	0	400,000	0	0	0	2,328	11/25/2053	2.C FE
59020U-AB-1	MERRILL LYNCH MORTGAGE INVESTO SENIOR WH		03/01/2022	PAYDOWN		39,013	39,013	39,403	39,498	0	(485)	0	(485)	0	39,013	0	0	0	193	02/25/2034	1.A FM
59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND 4.		03/31/2022	REDEMPTION 100.0000		13,150	13,150	13,150	13,150	0	0	0	0	0	13,150	0	0	0	153	12/31/2039	2.B PL
59319W-AA-9	MF1MULTIFAMILYHOUSINGMORTGA SENIOR SENIO		03/15/2022	PAYDOWN		489,173	489,173	489,173	489,173	0	0	0	0	0	489,173	0	0	0	1,196	07/15/2035	1.A FE
594918-CA-0	MICROSOFT CORPORATION SENIOR CORP_BND		03/16/2022	J.P. MORGAN SECURITIES INC		9,070,266	8,200,000	9,042,468	8,992,845	0	(4,126)	0	(4,126)	0	8,988,720	0	81,546	81,546	213,940	02/06/2047	1.A FE
59523U-AQ-0	MID-AMERICA APARTMENTS LP SENIOR CORP_BN		02/10/2022	B47R_PB		9,979,146	10,000,000	9,972,000	9,978,866	0	280	0	280	0	9,979,146	0	0	0	159,097	03/15/2029	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				REDEMPTION 100.0000																	
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY C SENIOR MU		02/01/2022			111,109	111,109	111,109	111,106	0	4	0	4	0	111,109	0	0	0	2,911	08/01/2050	1.E FE
59980C-AE-3	MILL CITY MORTGAGE LOAN TRUST MEZZANIN W		03/01/2022	PAYDOWN		875	875	858	865	0	10	0	10	0	875	0	0	0	5	01/25/2061	1.A
59980T-AA-4	MILL CITY MORTGAGE LOAN TRUST SENIOR WHO		02/01/2022	PAYDOWN		33,436	33,436	33,896	33,436	0	0	0	0	0	33,436	0	0	0	83	04/25/2057	1.A
59980T-AB-2	MILL CITY MORTGAGE LOAN TRUST MEZZANIN W		03/01/2022	PAYDOWN		186,137	186,137	183,861	185,454	0	683	0	683	0	186,137	0	0	0	1,263	04/25/2057	1.A
61744C-NT-9	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		03/25/2022	PAYDOWN		198,334	198,334	183,459	196,101	0	2,234	0	2,234	0	198,334	0	0	0	321	02/25/2035	1.A FM
61744C-PK-6	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		03/25/2022	PAYDOWN		131,668	131,668	131,585	131,636	0	31	0	31	0	131,668	0	0	0	203	03/25/2035	1.A FM
61744Y-AK-4	MORGAN STANLEY SENIOR CORP_BND 3.591%		02/10/2022	B47R_PB		19,597,542	20,000,000	19,398,600	19,591,569	0	5,974	0	5,974	0	19,597,542	0	0	0	395,010	07/22/2028	1.G FE
61745M-QE-6	MORGAN STANELY CAPITAL I TRUST SUB SUB_C		03/01/2022	PAYDOWN		211,340	213,258	124,464	207,901	0	3,438	0	3,438	0	211,340	0	0	0	1,958	05/15/2040	1.A FM
61748J-AA-5	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		03/25/2022	PAYDOWN		82,130	82,130	39,058	25,098	0	57,032	0	57,032	0	82,130	0	0	0	103	08/25/2036	1.D FM
61762Q-AA-0	MORGAN STANLEY REREMIC TRUST M SENIOR AB		03/25/2022	PAYDOWN		40,697	40,697	30,906	27,915	0	12,781	0	12,781	0	40,697	0	0	0	117	10/25/2034	1.A FM
				MORGAN STANLEY & CO. INC																	
61770K-AE-5	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C		02/16/2022			987,000	1,200,000	1,079,203	1,089,315	0	1,112	0	1,112	0	1,090,426	0	(103,426)	(103,426)	6,417	02/18/2053	2.B
61915R-AU-0	MORTGAGEIT TRUST MHL_05-5 SUPSEN WHOLE_C		03/25/2022	PAYDOWN		80,146	80,146	79,545	79,898	0	249	0	249	0	80,146	0	0	0	83	12/25/2035	1.A FM
61916B-BC-3	MORTGAGE REPURCHASE AGREEMENT WHOLE_CMO		03/10/2022	MATURITY		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	3,812	03/10/2022	1.E FE
62886H-AY-7	NCL CORPORATION LTD LN1 CORP_BND 144A 1		02/20/2022	CALL 117.2392		579,162	494,000	567,355	562,301	0	(3,568)	0	(3,568)	0	558,732	0	(64,732)	(64,732)	113,152	02/01/2026	4.A FE
62927#-AK-2	NFL VENTURES LP SENIOR CORP_BND 2.730%		02/10/2022	B47R_PP		7,858,771	7,858,771	7,858,771	7,858,771	0	0	0	0	0	7,858,771	0	0	0	68,535	04/15/2031	1.E FE
62954R-AA-4	NYU LANGONE HOSPITALS SENIOR CORP_BND		02/10/2022	BBR4_PB		3,426,207	3,545,000	3,545,000	3,545,000	0	0	0	0	0	3,545,000	0	(118,793)	(118,793)	72,891	07/01/2055	1.F FE
637432-NR-2	NATIONAL RURAL UTILITIES COOPE SECURED C		02/10/2022	BBR4_PB		5,814,040	5,000,000	4,975,250	4,976,612	0	51	0	51	0	4,976,662	0	837,378	837,378	60,500	11/01/2048	1.E FE
63860F-AE-3	NATIONSTAR HOME EQUITY LOAN TR SENIOR AB		03/25/2022	PAYDOWN		162,811	162,811	138,797	156,889	0	5,923	0	5,923	0	162,811	0	0	0	183	09/25/2036	1.A FM
63860H-AD-1	NATIONSTAR HOME EQUITY LOAN TR SENIOR AB		03/25/2022	PAYDOWN		260,023	260,023	216,307	246,501	0	13,522	0	13,522	0	260,023	0	0	0	153	03/25/2037	1.A FM
				J.P. MORGAN SECURITIES																	
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS I SENIOR CO		03/11/2022	INC		339,430	373,000	373,000	373,000	0	0	0	0	0	373,000	0	(33,570)	(33,570)	4,779	12/15/2030	4.A FE
63861H-AL-2	NATIONSTAR MORTGAGE LOAN TRUST SENIOR WH		03/01/2022	PAYDOWN		78,721	78,721	82,908	82,347	0	(3,625)	0	(3,625)	0	78,721	0	0	0	652	12/25/2052	1.A
63935B-AA-1	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2022	PAYDOWN		385,238	385,238	385,205	385,205	0	33	0	33	0	385,238	0	0	0	849	01/15/2069	1.A FE
63941C-AC-7	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2022	PAYDOWN		136,216	136,216	137,754	137,754	0	(1,538)	0	(1,538)	0	136,216	0	0	0	265	12/15/2059	1.A FE
63941H-AA-0	NAVIENT PRIVATE EDUCATION LOAN SENIOR AB		03/15/2022	PAYDOWN		418,128	418,128	418,084	418,084	0	45	0	45	0	418,128	0	0	0	1,156	05/15/2069	1.A FE
63942B-AA-2	NAVIENT STUDENT LOAN TRUST NAV ABS_ABS _		03/15/2022	PAYDOWN		30,092	30,092	30,088	30,088	0	4	0	4	0	30,092	0	0	0	43	05/15/2069	1.A FE
				MERRILL LYNCH PIERCE																	
64083Y-AA-9	NESCO HOLDINGS II INC SECURED CORP_BND 1		03/10/2022	FNNR & SM		1,111,500	1,170,000	1,187,500	170,000	0	(490)	0	(490)	0	1,187,010	0	(75,510)	(75,510)	26,634	04/15/2029	4.C FE
643528-AC-6	NEW CENTURY ALTERNATIVE MORTGA SENIOR WH		03/01/2022	PAYDOWN		94,419	94,420	45,467	29,413	0	65,007	0	65,007	0	94,419	0	0	0	232	07/25/2036	1.D FM
64352Y-ES-6	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		03/25/2022	PAYDOWN		82,025	82,025	76,571	79,148	0	2,877	0	2,877	0	82,025	0	0	0	144	10/25/2033	1.A FM
64352V-LM-1	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		03/25/2022	PAYDOWN		400,280	400,280	324,767	388,302	0	11,978	0	11,978	0	400,280	0	0	0	665	07/25/2035	1.A FM
64352V-MW-8	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		03/25/2022	PAYDOWN		2,186,346	2,186,346	1,730,790	2,091,844	0	94,502	0	94,502	0	2,186,346	0	0	0	3,129	09/25/2035	1.A FM
64830H-AA-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		03/01/2022	PAYDOWN		286,066	286,066	289,903	288,794	0	(2,727)	0	(2,727)	0	286,066	0	0	0	1,475	02/25/2059	1.A
64830J-AA-8	NEWRESIDENTIALMORTGAGELOAN WHOLE CMO QM1		03/01/2022	PAYDOWN		77,632	77,632	77,632	0	0	0	0	0	0	77,632	0	0	0	234	01/25/2026	1.A FE
				CITIGROUP GLOBAL MKT INC																	
65336Y-AN-3	NEXSTAR MEDIA INC SENIOR CORP_BND 144A		03/10/2022			986,340	1,020,000	1,020,000	1,020,000	0	0	0	0	0	1,020,000	0	(33,660)	(33,660)	17,900	11/01/2028	4.B FE
				CITIGROUP GLOBAL MKT INC																	
65343H-AA-9	NEXSTAR ESCROW INC SENIOR CORP_BND 144A		03/10/2022			2,029,000	2,000,000	2,097,500	2,064,097	0	(3,339)	0	(3,339)	0	2,060,758	0	(31,758)	(31,758)	74,688	07/15/2027	4.B FE
65409Q-BF-8	NIELSEN FINANCE LLC SENIOR CORP_BND 144A		03/15/2022	GOLDMAN SACHS & CO.		1,054,723	1,079,000	1,079,000	1,079,000	0	0	0	0	0	1,079,000	0	(24,278)	(24,278)	29,230	10/01/2030	4.B FE
				REDEMPTION 100.0000																	
65412V-A*-7	NIGHTHAWK SOLAR FUNDING LLC SECURED CORP		03/31/2022			77,146	77,146	77,146	77,146	0	0	0	0	0	77,146	0	0	0	650	12/31/2043	2.C PL
				REDEMPTION 100.0000																	
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC SECURED CORP		03/31/2022			119,804	119,804	119,804	119,804	0	0	0	0	0	119,804	0	0	0	997	09/30/2044	2.C PL
65537K-AB-6	NOMURA HOME EQUITY LOAN INC NH SENIOR AB		03/25/2022	PAYDOWN		84,343	84,053	58,975	62,872	0	21,471	0	21,471	0	84,343	0	0	0	60	02/25/2037	1.A FM
655844-CD-8	NORFOLK SOUTHERN CORPORATION SENIOR CORP		03/16/2022	US BANCORP		3,639,600	4,000,000	4,023,640	4,022,715	0	(106)	0	(106)	0	4,022,609	0	(383,009)	(383,009)	51,378	11/01/2049	2.A FE
665228-C@-9	NORTHERN ILLINOIS GAS COMPANY SENIOR COR		02/10/2022	B47R_PP		8,700,000	8,700,000	8,700,000	8,700,000	0	0	0	0	0	8,700,000	0	0	0	32,142	06/20/2026	1.D
665772-CR-8	NORTHERN STATES POWER COMPANY SECURED CO		02/08/2022	BARCLAYS CAPITAL		2,764,980	3,000,000	2,912,340	2,916,472	0	207	0	207	0	2,916,680	0	(151,700)	(151,700)	38,425	03/01/2050	1.E FE
				J.P. MORGAN SECURITIES																	
668444-AC-6	NORTHWESTERN UNIVERSITY SENIOR CORP_BND		03/22/2022	INC		557,430	500,000	584,105	570,167	0	(617)	0	(617)	0	569,550	0	(12,120)	(12,120)	7,287	12/01/2044	1.B FE
66988V-AA-6	NOVASTAR HOME EQUITY LOAN HHEL SENIOR AB		03/25/2022	PAYDOWN		274,152	274,152	209,528	213,762	0	60,390	0	60,390	0	274,152	0	0	0	182	06/25/2036	1.D FM
				CREDIT SUISSE FIRST																	
670001-AE-6	NOVELIS CORP SENIOR CORP_BND 144A 4.75		03/16/2022	BOSTON COR		1,443,750	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(56,250)	(56,250)	45,125	01/30/2030	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67066G-AJ-3	NVIDIA CORPORATION SENIOR CORP_BND 3.7		03/22/2022	BANK OF AMERICA		1,241,650	1,250,000	1,246,363	1,246,436	0	9	0	9	0	1,246,445	0	(4,795)	(4,795)	22,097	04/01/2060	1.G FE
670857-AB-7	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		03/01/2022	PAYDOWN		232,527	232,527	232,523	232,523	0	4	0	4	0	232,527	0	0	0	533	05/25/2061	1.A
670857-AC-5	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		03/01/2022	PAYDOWN		232,527	232,527	232,526	232,532	0	(5)	0	(5)	0	232,527	0	0	0	614	05/25/2061	1.A
67112V-AL-9	OBX_19-INV2 SUPSEN WHOLE_CMO _19-INV2 14		03/25/2022	PAYDOWN		258,214	258,214	258,860	258,860	0	(646)	0	(646)	0	258,214	0	0	0	406	05/25/2049	1.A
67113A-AZ-3	ONSLOW BAY FINANCIAL LLC OBX_1 SENIOR WH		03/25/2022	PAYDOWN		145,599	145,599	145,599	145,599	0	0	0	0	0	145,599	0	0	0	257	10/25/2059	1.A
67113C-AE-6	ONSLOW BAY FINANCIAL LLC OBX_2 SUPSEN WH		03/01/2022	PAYDOWN		51,032	51,032	52,188	52,188	0	(1,156)	0	(1,156)	0	51,032	0	0	0	292	05/25/2049	1.A
67113K-AJ-7	ONSLOW BAY FINANCIAL LLC OBX_1 SENIOR WH		03/25/2022	PAYDOWN		536,236	536,236	536,236	536,236	0	0	0	0	0	536,236	0	0	0	713	06/25/2059	1.A
67114V-AA-1	OBXTRUSTOBX_22-NQM1 WHOLE CMO M1-A1 144A		03/01/2022	PAYDOWN		93,452	93,452	93,452	0	0	0	0	0	0	93,452	0	0	0	264	11/25/2061	1.A FE
67115D-AA-0	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4		01/01/2022	PAYDOWN		41,624	41,624	41,624	41,624	0	1	0	1	0	41,624	0	0	0	68	10/25/2061	1.A FE
67115D-AA-0	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4		03/01/2022	PAYDOWN		102,808	102,808	102,807	102,807	0	1	0	1	0	102,808	0	0	0	421	10/25/2061	1.A
67115D-AB-8	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4		03/01/2022	PAYDOWN		41,123	41,123	41,123	41,123	0	1	0	1	0	41,123	0	0	0	186	10/25/2061	1.A
67115D-AB-8	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4		01/01/2022	PAYDOWN		16,650	16,650	16,650	16,650	0	0	0	0	0	16,650	0	0	0	30	10/25/2061	1.C FE
67115D-AC-6	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4		03/25/2022	PAYDOWN		41,123	41,123	41,123	41,123	0	0	0	0	0	41,123	0	0	0	204	10/25/2061	1.A
67115D-AC-6	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4		01/25/2022	PAYDOWN		16,650	16,650	16,650	16,650	0	0	0	0	0	16,650	0	0	0	33	10/25/2061	1.F FE
67448D-AL-4	OBXTRUSTOBX_22-NQM2 WHOLE CMO 2-A1A 144A		03/01/2022	PAYDOWN		38,369	38,369	38,369	0	0	0	0	0	0	38,369	0	0	0	89	01/25/2062	1.A FE
67448Q-AT-8	OBXT_19-EXP1 WHOLE_CMO _19-EXP1 144A 1		03/25/2022	PAYDOWN		235,475	235,475	235,788	235,691	0	(216)	0	(216)	0	235,475	0	0	0	463	01/25/2059	1.A
67448W-BB-3	ONSLOW BAY FINANCIAL LLC OBX_2 SUPSEN WH		03/25/2022	PAYDOWN		620,455	620,455	620,455	620,455	0	0	0	0	0	620,455	0	0	0	996	01/25/2060	1.A
67448X-AD-8	OBX TRUST OBX_21-J3 WHOLE_CMO _21-J3 144		03/01/2022	PAYDOWN		131,757	131,757	134,309	134,309	0	(2,553)	0	(2,553)	0	131,757	0	0	0	618	10/25/2051	1.A
67571A-AA-3	OCTANE RECEIVABLES TRUST OCTL ABS_ABS _2		03/20/2022	PAYDOWN		339,214	339,214	339,183	339,183	0	31	0	31	0	339,214	0	0	0	509	03/22/2027	1.C FE
67578A-AA-6	OCTANE RECEIVABLES TRUST OCTL ABS_ABS _2		03/20/2022	PAYDOWN		354,986	354,986	354,959	354,960	0	25	0	25	0	354,986	0	0	0	712	09/20/2028	1.C FE
676477-AA-0	OCEANVIEW MORTGAGE LOAN TRUST SENIOR WHO		03/01/2022	PAYDOWN		100,536	100,536	100,536	100,536	0	0	0	0	0	100,536	0	0	0	304	05/28/2050	1.A
67647V-AD-1	OCMT_21-3 WHOLE_CMO _21-3 144A 2.500%		03/01/2022	PAYDOWN		168,296	168,296	172,451	172,451	0	(4,155)	0	(4,155)	0	168,296	0	0	0	672	06/25/2051	1.A
67773#-AD-2	OHIO VALLEY ELECTRIC CORPORATI SENIOR CO		02/15/2022	REDEMPTION 100.0000		878,686	878,686	878,686	878,686	0	0	0	0	0	878,686	0	0	0	25,482	02/15/2026	3.A FE
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		03/23/2022	US BANCORP		5,913,660	6,000,000	6,717,876	6,684,831	0	(3,665)	0	(3,665)	0	6,681,166	0	(767,506)	(767,506)	71,567	06/01/2049	1.F FE
682680-AS-2	ONEOK INC SENIOR CORP_BND 4.000% 07/13		02/10/2022	B47R_PB		4,995,419	5,000,000	4,992,250	4,995,335	0	83	0	83	0	4,995,419	0	0	0	115,000	07/13/2027	2.C FE
68268N-AG-8	ONEOK PARTNERS LP SENIOR CORP_BND 6.12		03/24/2022	SMBC NIKKO CAP MARKETS LTD		3,240,090	3,000,000	2,980,800	2,984,316	0	99	0	99	0	2,984,414	0	255,676	255,676	118,927	02/01/2041	2.B FE
68389X-AM-7	ORACLE CORPORATION SENIOR CORP_BND 5.3		03/08/2022	BANK OF AMERICA		1,066,770	1,000,000	1,050,637	1,040,303	0	(250)	0	(250)	0	1,040,053	0	26,717	26,717	35,087	07/15/2040	2.A FE
68389X-AS-4	ORACLE CORPORATION SENIOR CORP_BND 3.6		03/04/2022	MORGAN STANLEY & CO. INC		4,085,080	4,000,000	4,257,400	4,118,161	0	(13,824)	0	(13,824)	0	4,104,337	0	(19,257)	(19,257)	93,847	07/15/2023	2.A FE
68389X-BC-8	ORACLE CORPORATION SENIOR CORP_BND 2.9		03/08/2022	BARCLAYS CAPITAL		3,967,690	3,969,000	3,935,581	3,956,129	0	684	0	684	0	3,956,813	0	10,877	10,877	37,402	05/15/2025	2.A FE
68404L-AA-0	OPTION CARE HEALTH INC SENIOR CORP_BND 1		03/10/2022	MIZUHO INTERNATIONAL PLC		119,338	125,000	125,000	125,000	0	0	0	0	0	125,000	0	(5,663)	(5,663)	2,096	10/31/2029	4.C FE
684181-AA-8	ORANGE COGEN FUNDING CORP SECURED CORP_B		03/15/2022	REDEMPTION 100.0000		388,000	388,000	395,748	388,081	0	(81)	0	(81)	0	388,000	0	0	0	7,930	03/15/2022	2.A FE
68622T-AB-7	ORGANON & CO SENIOR CORP_BND 144A 5.12		03/17/2022	MERRILL LYNCH PIERCE FNNR & SM		486,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(13,750)	(13,750)	10,036	04/30/2031	4.A FE
68902V-AM-9	OTIS WORLDWIDE CORP SENIOR CORP_BND 3.		02/08/2022	MERRILL LYNCH PIERCE FNNR & SM		11,985,358	12,575,000	13,815,389	13,779,436	0	(3,115)	0	(3,115)	0	13,776,321	0	(1,790,962)	(1,790,962)	205,514	02/15/2050	2.B FE
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC SENIOR CORP_B		03/15/2022	MORGAN STANLEY & CO. INC		500,760	520,000	523,750	20,000	0	(192)	0	(192)	0	523,558	0	(22,798)	(22,798)	15,311	08/15/2027	4.B FE
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC SENIOR CORP_B		03/15/2022	MERRILL LYNCH PIERCE FNNR & SM		1,236,178	1,334,000	1,334,000	1,334,000	0	0	0	0	0	1,334,000	0	(97,822)	(97,822)	31,192	03/15/2030	4.B FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER SENIOR CO		03/15/2022	FLOW TRADERS U.S. INSTITUTIONA		978,600	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(21,400)	(21,400)	22,451	05/13/2027	4.C FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER SENIOR CO		02/28/2022	CALL 105.7500		598,545	566,000	566,000	566,000	0	0	0	0	0	566,000	0	0	0	43,273	05/13/2027	4.C FE
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER SENIOR CO		03/10/2022	MERRILL LYNCH PIERCE FNNR & SM		1,008,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	8,750	8,750	22,247	01/15/2025	4.C FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST O SENIOR AB		03/15/2022	PAYDOWN		214,036	214,036	221,806	220,256	0	(6,220)	0	(6,220)	0	214,036	0	0	0	1,648	02/15/2027	1.F FE
69346T-AA-2	PFP III LTD PFP_19-5 SENIOR SENIOR_CMBS		03/10/2022	PAYDOWN		376,744	376,744	366,619	366,619	0	10,125	0	10,125	0	376,744	0	0	0	882	04/14/2036	1.A FE
69357Q-AA-4	PRESTON RIDGE PARTNERS MORTGAG WHOLE_CMO		03/25/2022	PAYDOWN		338,166	338,166	338,161	338,162	0	5	0	5	0	338,166	0	0	0	804	10/25/2051	1.A FE
69547P-AA-7	PAGAYA AI DEBT SELECTION TRUST ABS_ABS _		03/15/2022	PAYDOWN		843,991	843,991	843,812	843,834	0	157	0	157	0	843,991	0	0	0	1,643	01/16/2029	1.G FE
69689P-AA-5	PALMER SQUARE LOAN FUNDING LTD SENIOR AB		01/20/2022	PAYDOWN		331,685	331,685	309,296	318,590	0	13,095	0	13,095	0	331,685	0	0	0	934	04/20/2027	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69700K-AA-1	PALMERSQUARELOANFUNDINGLTD SENIOR ABS_AB		02/15/2022	PAYDOWN		377,040	377,040	354,889	366,099	0	10,941	0	10,941	0	377,040	0	0	0	1,018	11/15/2026	1.A FE
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC SECURED C		03/10/2022	CITIGROUP GLOBAL MKT INC		474,360	472,000	472,000	472,000	0	0	0	0	0	472,000	0	2,360	2,360	12,556	10/01/2028	4.A FE
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC SECURED C		03/10/2022	CITIGROUP GLOBAL MKT INC		458,985	483,000	483,000	483,000	0	0	0	0	0	483,000	0	(24,015)	(24,015)	7,783	05/15/2029	4.A FE
70069F-DM-6	PARK PLACE SECURITIES INC PPSI MEZZANIN		03/25/2022	PAYDOWN		443,437	443,437	398,955	439,441	0	3,996	0	3,996	0	443,437	0	0	0	1,260	12/25/2034	1.A FM
70462G-AA-6	PEACEHEALTH SYSTEM SERVICES SECURED CORP		02/10/2022	BBR4_PB		7,426,806	6,000,000	6,012,150	6,011,555	0	(25)	0	(25)	0	6,011,531	0	1,415,275	1,415,275	67,816	11/15/2048	1.F FE
71336W-AA-3	PEPPER RESIDENTIAL SECURITIES SENIOR WHO		03/16/2022	PAYDOWN		71,552	71,552	71,552	71,552	0	0	0	0	0	71,552	0	0	0	120	01/16/2060	1.A FE
713448-EP-9	PEPSICO INC SENIOR CORP_BND 2.875% 10/		02/08/2022	RBC DOMINION SECURITIES INC.		4,153,864	4,400,000	4,323,352	4,327,035	0	187	0	187	0	4,327,222	0	(173,358)	(173,358)	40,410	10/15/2049	1.E FE
713448-EU-8	PEPSICO INC SENIOR CORP_BND 3.625% 03/		03/23/2022	JANE STREET CAPITAL		1,501,890	1,500,000	1,492,110	1,492,379	0	35	0	35	0	1,492,414	0	9,476	9,476	27,943	03/19/2050	1.E FE
713448-EV-6	PEPSICO INC SENIOR CORP_BND 3.875% 03/		03/22/2022	BNP PARIBAS		3,249,636	3,120,000	3,070,673	3,071,617	0	122	0	122	0	3,071,739	0	177,897	177,897	61,793	03/19/2060	1.E FE
718172-BM-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		02/10/2022	B47R_PB		627,609	630,000	622,257	627,517	0	92	0	92	0	627,609	0	0	0	5,119	11/10/2024	1.F FE
71839#-AA-2	PHILLIES FUNDING LP SECURED CORP_BND 6		01/10/2022	REDEMPTION 100.0000		57,617	57,617	57,617	57,617	0	0	0	0	0	57,617	0	0	0	895	07/10/2030	2.A PL
71953L-AA-9	PICASSO FINANCE SUB INC SECURED CORP_BND		03/15/2022	ROBERT BAIRD		898,133	895,000	895,000	895,000	0	0	0	0	0	895,000	0	3,133	3,133	14,009	06/15/2025	4.B FE
72909*-AA-9	PLENARY PROPERTIES MERCED LLC SECURED CO		03/31/2022	REDEMPTION 100.0000		154,710	154,710	164,763	164,507	0	(9,798)	0	(9,798)	0	154,710	0	0	0	1,731	03/31/2054	2.A PL
737446-AM-6	POST HOLDINGS INC SENIOR CORP_BND 144A		03/17/2022	VARIOUS		1,004,060	976,000	954,040	962,074	0	476	0	476	0	962,550	0	13,450	13,450	58,614	03/01/2027	4.B FE
737446-AN-4	POST HOLDINGS INC SENIOR CORP_BND 144A		03/10/2022	JANE STREET CAPITAL		466,322	475,000	475,000	475,000	0	0	0	0	0	475,000	0	(8,678)	(8,678)	17,738	01/15/2028	4.B FE
737446-AP-9	POST HOLDINGS INC SENIOR CORP_BND 144A		03/17/2022	VARIOUS		2,769,597	2,872,000	2,885,021	2,881,835	0	(283)	0	(283)	0	2,881,551	0	(111,954)	(111,954)	40,725	12/15/2029	4.B FE
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDING SECURED C		03/31/2022	REDEMPTION 100.0000		16,792	16,792	16,792	16,792	0	0	0	0	0	16,792	0	0	0	149	05/01/2039	2.C PL
74052H-AB-0	PREMIER ENTERTAINMENT SUB LLC SENIOR COR		03/15/2022	GOLDMAN SACHS & CO.		989,000	1,150,000	1,151,423	1,151,407	0	(40)	0	(40)	0	1,151,367	0	(162,367)	(162,367)	38,848	09/01/2031	4.C FE
74165H-AB-4	PRIME HEALTHCARE SERVICES INC SECURED CO		03/16/2022	J.P. LLC		491,443	486,000	486,000	486,000	0	0	0	0	0	486,000	0	5,443	5,443	13,409	11/01/2025	4.B FE
743315-AS-2	PROGRESSIVE CORPORATION THE SENIOR CORP		02/10/2022	BBR4_PB		5,654,310	5,000,000	4,819,900	4,830,738	0	407	0	407	0	4,831,145	0	823,165	823,165	65,885	04/15/2047	1.F FE
74333X-AA-8	PROGRESS RESIDENTIAL TRUST PRO SENIOR AB		03/01/2022	PAYDOWN		9,111	9,111	9,110	9,110	0	1	0	1	0	9,111	0	0	0	36	01/17/2039	1.A FE
743874-AJ-8	PROVIDENT FUNDING MORTGAGE LOA SENIOR WH		03/01/2022	PAYDOWN		106,958	106,958	108,429	108,429	0	(1,471)	0	(1,471)	0	106,958	0	0	0	480	02/25/2050	1.A
744482-BM-1	PUBLIC SERVICE COMPANY OF NEW SECURED CO		03/16/2022	JEFFRIES & CO. INC.		4,726,250	5,000,000	5,018,863	5,017,916	0	(84)	0	(84)	0	5,017,832	0	(291,582)	(291,582)	128,000	07/01/2049	1.E FE
74456Q-CA-2	PUBLIC SERVICE ELECTRIC AND GA SECURED C		03/16/2022	BARCLAYS CAPITAL		3,562,120	4,000,000	3,971,000	3,972,399	0	129	0	129	0	3,972,528	0	(410,408)	(410,408)	80,356	08/01/2049	1.F FE
74456Q-CC-8	PUBLIC SERVICE ELECTRIC AND GA SECURED C		03/21/2022	JEFFRIES & CO. INC.		4,476,750	5,000,000	4,992,300	4,992,591	0	37	0	37	0	4,992,628	0	(515,878)	(515,878)	114,188	01/01/2050	1.F FE
745332-BU-9	PUGET SOUND ENERGY INC SECURED CORP_BND		03/24/2022	MORGAN STANLEY & CO. INC		8,338,678	7,440,000	6,968,192	7,122,441	0	3,542	0	3,542	0	7,125,983	0	1,212,695	1,212,695	128,046	06/01/2035	1.F FE
745332-CH-7	PUGET SOUND ENERGY INC SECURED CORP_BND		02/10/2022	BBR4_PB		2,766,583	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	266,583	266,583	16,130	06/15/2048	1.F FE
74919R-AA-3	RAAC SERIES RAAC_06-RP3 SENIOR ABS_ABS _		03/25/2022	PAYDOWN		207,819	207,819	185,868	205,970	0	1,849	0	1,849	0	207,819	0	0	0	141	05/25/2036	1.A FM
74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		03/25/2022	PAYDOWN		295,801	295,801	243,666	261,587	0	34,214	0	34,214	0	295,801	0	0	0	196	07/25/2037	1.A FM
74922R-AC-4	RESIDENTIAL ACCREDIT LOANS RAL SUPSEN WH		03/01/2022	PAYDOWN		262,632	277,421	189,819	164,835	0	97,798	0	97,798	0	262,632	0	0	0	1,912	12/25/2036	1.D FM
74922R-AH-3	RESIDENTIAL ACCREDIT LOANS RAL SUPSEN WH		03/25/2022	PAYDOWN		74,438	98,332	56,385	61,316	0	13,123	0	13,123	0	74,438	0	0	0	72	12/25/2036	1.D FM
74936R-AE-4	ROKT MORTGAGE TRUST ROKT_21-2 SUPSEN WHO		03/01/2022	PAYDOWN		158,737	158,737	162,061	161,709	0	(2,972)	0	(2,972)	0	158,737	0	0	0	658	06/25/2051	1.A
74949L-AC-6	RELX CAPITAL INC SENIOR CORP_BND 4.000		02/10/2022	B47R_PB		11,235,970	10,000,000	11,319,100	11,254,486	0	(18,516)	0	(18,516)	0	11,235,970	0	0	0	157,778	03/18/2029	2.A FE
74958D-AH-1	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		01/01/2022	PAYDOWN		935	935	933	935	0	0	0	0	0	935	0	0	0	4	10/25/2023	4.B FM
749685-AY-9	RPM INTERNATIONAL INC SENIOR CORP BND		03/08/2022	WELLS FARGO SECURITIES .		7,637,116	8,050,000	8,024,467	0	0	222	0	222	0	8,024,689	0	(387,573)	(387,573)	29,025	01/15/2032	2.C FE
74969P-AA-6	RP ESCROW ISSUER LLC SECURED CORP_BND 14		03/10/2022	J.P. LLC		266,299	275,000	275,000	275,000	0	0	0	0	0	275,000	0	(8,701)	(8,701)	3,569	12/15/2025	4.C FE
74979U-AA-3	SMBC RAIL SERVICES LLC SECURED CORP_BND		03/20/2022	REDEMPTION 100.0000		248,750	248,750	248,750	248,750	0	0	0	0	0	248,750	0	0	0	2,512	06/20/2026	1.G PL
750731-AA-9	AUTUMN WIND HQ LLC SECURED CORP_BND 3.		03/10/2022	REDEMPTION 100.0000		13,660	13,660	13,660	13,660	0	0	0	0	0	13,660	0	0	0	85	02/10/2049	2.A
751150-AA-1	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		03/01/2022	PAYDOWN		174,900	167,894	122,690	128,449	0	46,451	0	46,451	0	174,900	0	0	0	251	09/25/2046	1.D FM
751150-AD-5	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		03/01/2022	PAYDOWN		243,579	226,671	164,322	192,643	0	50,936	0	50,936	0	243,579	0	0	0	335	09/25/2046	1.D FM
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		03/25/2022	PAYDOWN		276,163	263,000	193,634	221,017	0	55,146	0	55,146	0	276,163	0	0	0	268	12/26/2036	1.A FM
751277-AQ-7	NESTLE PURINA PETCARE CO SENIOR CORP_BND		02/15/2022	VARIOUS		20,000,000	20,000,000	25,780,803	20,117,043	0	(117,043)	0	(117,043)	0	20,000,000	0	0	0	862,500	02/15/2022	1.E FE
75409J-AG-2	RATE MORTGAGE TRUST RATE_21-J1 SUPSEN WH		03/01/2022	PAYDOWN		109,802	109,802	112,049	112,049	0	(2,248)	0	(2,248)	0	109,802	0	0	0	402	07/25/2051	1.A
75575W-AA-4	JP MORGAN CHASE READY CAPITAL SENIOR_CMB		03/25/2022	PAYDOWN		321	321	321	321	0	0	0	0	0	321	0	0	0	1	11/25/2036	1.A FE
759509-AG-7	RELIANCE STEEL & ALUMINUM CO SENIOR CORP		02/08/2022	TRADE WEB DIRECT LLC		3,255,595	3,500,000	3,509,800	3,508,499	0	(103)	0	(103)	0	3,508,397	0	(252,802)	(252,802)	36,580	08/15/2030	2.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
76110W-YM-2	RESIDENTIAL ASSET SECURITIES C MEZZANIN		03/25/2022	PAYDOWN		111,338	111,338	91,449	98,230	0	13,108	0	13,108	0	111,338	0	0	0	137	06/25/2034	1.A FM
76112B-AM-2	RESIDENTIAL ASSET MORTGAGE PRO MEZZANIN		03/25/2022	PAYDOWN		110,526	110,526	110,526	110,526	0	0	0	0	0	110,526	0	0	0	139	08/25/2034	1.A FM
76114G-AA-5	RESIDENTIAL ASSET SECURITIZATI SENIOR WH		03/01/2022	PAYDOWN		172,020	155,159	119,463	93,677	0	78,343	0	78,343	0	172,020	0	0	0	2,438	02/25/2037	1.D FM
76114G-AA-5	RESIDENTIAL ASSET SECURITIZATI SENIOR WH		01/01/2022	PAYDOWN		35,975	43,814	33,733	26,613	0	9,361	0	9,361	0	35,975	0	0	0	237	02/25/2037	2.B FM
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB		03/25/2022	PAYDOWN		474,555	474,555	225,185	177,960	0	296,594	0	296,594	0	474,555	0	0	0	400	02/25/2036	1.D FM
76119C-AA-9	RESIDENTIAL MORTGAGE LOAN TRUS SENIOR WH		03/01/2022	PAYDOWN		146,470	146,470	146,470	146,470	0	0	0	0	0	146,470	0	0	0	541	02/25/2024	1.A
76119U-AA-9	RESIMAC BASTILLE TRUST IN RESP SENIOR WH		03/07/2022	PAYDOWN		288,184	288,184	288,184	288,184	0	0	0	0	0	288,184	0	0	0	459	09/05/2057	1.A FE
76120G-AA-7	RESIMACRESI_20-1A SENIOR WHOLE_CMO _20-1		03/07/2022	PAYDOWN		240,831	240,831	240,831	240,831	0	0	0	0	0	240,831	0	0	0	461	02/07/2052	1.A FE
775631-AD-6	ROLLER BEARING COMPANY OF AMER SENIOR CO		03/11/2022	BARCLAYS CAPITAL		833,438	875,000	875,000	875,000	0	0	0	0	0	875,000	0	(41,563)	(41,563)	16,801	10/15/2029	4.B FE
780153-AU-6	ROYAL CARIBBEAN CRUISES LTD SENIOR CORP_		03/10/2022	CITIGROUP GLOBAL MKT INC		750,000	750,000	762,188	751,557	0	(351)	0	(351)	0	751,206	0	(1,206)	(1,206)	13,016	11/15/2022	4.B FE
78396Y-AA-1	SESAC INC SENIOR ABS_ABS _19-1 144A 5.		01/25/2022	PAYDOWN		3,250	3,250	3,250	3,250	0	0	0	0	0	3,250	0	0	0	42	07/25/2049	2.C FE
78397U-AA-8	SCIL IV LLC SECURED CORP_BND 144A 5.37		03/17/2022	J.P. MORGAN SECURITIES INC		1,880,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(120,000)	(120,000)	40,163	11/01/2026	4.A FE
78409V-AN-4	S&P GLOBAL INC SENIOR CORP_BND 4.500%		03/21/2022	KEY BANK		5,028,624	4,700,000	5,866,869	5,806,147	0	(6,152)	0	(6,152)	0	5,799,995	0	(771,371)	(771,371)	74,613	05/15/2048	1.G FE
78409V-AQ-7	S&P GLOBAL INC SENIOR CORP_BND 3.250%		03/21/2022	WELLS FARGO SECURITIES .		4,605,750	5,000,000	5,088,400	5,084,592	0	(430)	0	(430)	0	5,084,162	0	(478,412)	(478,412)	50,104	12/01/2049	1.G FE
78410G-AE-4	SBA COMMUNICATIONS CORP SENIOR CORP_BND		01/20/2022	TAX FREE EXCHANGE		2,510,875	2,650,000	2,579,550	1,631,631	0	261	0	261	0	2,580,192	0	(69,317)	(69,317)	38,876	02/01/2029	4.A FE
784305-A@-3	SJW GROUP SENIOR CORP_BND 3.050% 11/01		02/10/2022	B47R_PP		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	251,625	11/01/2029	1.G
78433X-AA-8	STONEPEAK 2021 1 ABS SALTT_21 ABS_ABS _2		03/15/2022	PAYDOWN		175,054	175,054	175,049	175,044	0	10	0	10	0	175,054	0	0	0	546	02/28/2033	1.C FE
78442G-RA-6	SLM STUDENT LOAN TRUST SLMA_05 SENIOR AB		01/25/2022	PAYDOWN		228,659	228,659	227,087	227,899	0	760	0	760	0	228,659	0	0	0	423	01/25/2041	1.A FE
78443H-AJ-2	SLM STUDENT LOAN TRUST SLMA_06 SUB ABS_A		01/25/2022	PAYDOWN		71,106	71,106	59,311	63,209	0	7,897	0	7,897	0	71,106	0	0	0	64	01/25/2041	1.F FE
78448Y-AH-4	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		03/15/2022	PAYDOWN		138,552	138,552	137,387	137,387	0	1,166	0	1,166	0	138,552	0	0	0	237	01/15/2053	1.A FE
78454L-AW-0	SMENERGYCO SENIOR CORP_BND 6.500% 07/1		03/15/2022	CITIGROUP GLOBAL MKT INC		406,000	400,000	406,600	406,308	0	(245)	0	(245)	0	406,063	0	(63)	(63)	19,067	07/15/2028	4.B FE
78458M-AA-2	SMR_22-IND SUBCMBS22-IND144A 1.951% 02		03/15/2022	PAYDOWN		354,095	354,095	354,095	0	0	0	0	0	0	354,095	0	0	0	471	02/15/2039	1.A FE
78471W-AD-7	SOFI CONSUMER LOAN PROGRAM TRU ABS_ABS _		03/25/2022	PAYDOWN		555,000	555,000	576,680	568,515	0	(13,515)	0	(13,515)	0	555,000	0	0	0	5,624	04/26/2027	2.B FE
78472J-AA-1	SPS SERVICER ADVANCE RECEIVABL SENIOR AB		03/15/2022	PAYDOWN		2,666,667	2,666,667	2,666,582	2,666,667	0	0	0	0	0	2,666,667	0	0	0	5,689	11/15/2052	1.A FE
78472J-AB-9	SPS SERVICER ADVANCE RECEIVABL SUB ABS_A		03/15/2022	PAYDOWN		229,733	229,733	229,688	229,733	0	0	0	0	0	229,733	0	0	0	601	11/15/2052	1.C FE
78472J-AC-7	SPS SERVICER ADVANCE RECEIVABL SUB ABS_A		02/15/2022	PAYDOWN		200,000	200,000	199,968	200,000	0	0	0	0	0	200,000	0	0	0	607	11/15/2052	1.F FE
78472J-AD-5	SPS SERVICER ADVANCE RECEIVABL SUB ABS_A		02/15/2022	PAYDOWN		393,667	393,667	393,641	393,667	0	0	0	0	0	393,667	0	0	0	1,555	11/15/2052	2.B FE
78485U-AA-7	STARWOOD COMMERICAL MORTGAGE T SENIOR SE		03/11/2022	PAYDOWN		1,650,919	1,650,919	1,635,226	1,647,645	0	3,274	0	3,274	0	1,650,919	0	0	0	5,215	07/15/2038	1.A FE
78573N-AF-9	SABRE GLBL INC SECURED CORP_BND 144A 7		03/10/2022	MERRILL LYNCH PIERCE FNNR & SM		1,015,660	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	15,660	15,660	39,538	09/01/2025	4.B FE
80290C-AE-4	SANTANDER BANK AUTO CREDIT-LIN SUB ABS_A		03/15/2022	PAYDOWN		1,074,769	1,074,769	1,074,769	1,074,769	0	0	0	0	0	1,074,769	0	0	0	2,927	12/15/2031	2.B FE
80386W-AD-7	SASOL FINANCING USA LLC SENIOR CORP_BND		01/20/2022	BANC OF AMERICA SECURITIES LLC		1,967,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(33,000)	(33,000)	38,500	03/18/2031	3.B FE
80465*-AA-8	SAVAGE GULF RAIL LLC SECURED CORP_BND		03/31/2022	REDEMPTION 100.0000		100,215	100,215	100,215	100,215	0	0	0	0	0	100,215	0	0	0	1,097	03/31/2041	3.A
805564-EL-1	SAXON ASSET SECURITIES TRUST S SUB ABS_A		03/01/2022	PAYDOWN		40,625	40,625	40,527	40,625	0	0	0	0	0	40,625	0	0	0	297	12/25/2032	1.A FM
805564-JM-4	SAXON ASSET SECURITIES TRUST S SENIOR AB		03/01/2022	PAYDOWN		9	9	10	9	0	0	0	0	0	9	0	0	0	1	08/25/2031	1.A FM
805564-QK-0	SAXON ASSET SECURITIES TRUST S SUB ABS_A		03/25/2022	PAYDOWN		16,143	16,143	16,143	16,143	0	0	0	0	0	16,143	0	0	0	27	08/25/2035	1.A FM
80557B-AD-6	SAXON ASSET SECURITIES TRUST 2 SENIOR AB		03/25/2022	PAYDOWN		228,011	228,011	117,903	172,582	0	55,430	0	55,430	0	228,011	0	0	0	180	09/25/2047	1.A FM
810186-AT-3	SCOTTS MIRACLE-GRO CO/THE SENIOR CORP_BN		02/09/2022	TAX FREE EXCHANGE		1,090,573	1,151,000	1,151,000	1,151,000	0	0	0	0	0	1,151,000	0	(60,428)	(60,428)	16,498	04/01/2031	4.A FE
81375W-AB-2	SABR_04-01 SUB ABS_ABS _04-01 1.222% 0		03/25/2022	PAYDOWN		22,355	22,355	17,772	22,974	0	(619)	0	(619)	0	22,355	0	0	0	35	02/25/2034	1.A FM
816196-AT-6	SELECT MEDICAL CORPORATION SENIOR CORP_B		03/10/2022	CREDIT SUISSE FIRST BOSTON COR		1,632,120	1,608,000	1,667,448	1,646,763	0	(2,145)	0	(2,145)	0	1,644,618	0	(12,498)	(12,498)	58,346	08/15/2026	4.C FE
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST SENIOR CORP		03/10/2022	MERRILL LYNCH PIERCE FNNR & SM		426,096	480,000	486,000	485,281	0	(163)	0	(163)	0	485,117	0	(59,021)	(59,021)	13,237	02/15/2028	4.C FE
81733Y-BN-8	SEQUOIA MORTGAGE TRUST SEMT_15 SUPSEN WH		03/01/2022	PAYDOWN		85,348	85,348	86,548	86,548	0	(1,200)	0	(1,200)	0	85,348	0	0	0	443	05/25/2045	1.A
81744Y-AA-4	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH		03/01/2022	PAYDOWN		46,385	46,385	47,080	47,080	0	(696)	0	(696)	0	46,385	0	0	0	168	04/25/2043	1.A
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH		03/01/2022	PAYDOWN		21,641	21,641	22,114	22,114	0	(473)	0	(473)	0	21,641	0	0	0	119	07/25/2043	1.A
81747J-AA-4	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		03/01/2022	PAYDOWN		15,308	15,308	15,634	15,469	0	(160)	0	(160)	0	15,308	0	0	0	80	07/25/2048	1.A
81747L-CE-9	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE		03/01/2022	PAYDOWN		4,994	4,994	5,209	5,172	0	(178)	0	(178)	0	4,994	0	0	0	42	10/25/2048	1.A
81748W-AD-8	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		03/01/2022	PAYDOWN		113,621	113,621	116,391	116,352	0	(2,731)	0	(2,731)	0	113,621	0	0	0	449	06/25/2051	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					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
81748X-AD-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		03/01/2022	PAYDOWN		468,147	468,147	477,802	477,802	0	(9,656)	0	(9,656)	0	468,147	0	0	0	1,954	07/25/2051	1.A
81758V-AA-3	SERVICE EXPERTS ISSUER SE_21-1 ABS_ABS _		03/20/2022	PAYDOWN		82,223	82,223	82,024	82,027	0	197	0	197	0	82,223	0	0	0	356	02/02/2032	1.F FE
81881G-AJ-7	SHACKLETON CLO LTD SHACK_14-6R MEZZANIN		02/14/2022	PAYDOWN		1,250,000	1,250,000	1,251,613	1,252,651	0	(2,651)	0	(2,651)	0	1,250,000	0	0	0	12,889	07/17/2028	2.B FE
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST SENIOR WH		03/01/2022	PAYDOWN		103,062	103,062	107,789	108,549	0	(5,487)	0	(5,487)	0	103,062	0	0	0	569	07/25/2043	1.A
824348-BK-1	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		03/21/2022	BARCLAYS CAPITAL		9,446,400	10,000,000	10,228,150	10,218,886	0	(1,055)	0	(1,055)	0	10,217,831	0	(771,431)	(771,431)	229,056	08/15/2049	2.B FE
826525-AB-3	SIERRA TIMESHARE RECEIVABLES F MEZZANIN		03/20/2022	PAYDOWN		191,823	191,823	192,694	192,579	0	(756)	0	(756)	0	191,823	0	0	0	713	07/20/2037	1.F FE
826525-AC-1	SIERRA TIMESHARE RECEIVABLES F SUB ABS_A		03/20/2022	PAYDOWN		66,251	66,251	66,289	66,283	0	(32)	0	(32)	0	66,251	0	0	0	372	07/20/2037	2.B FE
82652M-AB-6	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		03/20/2022	PAYDOWN		73,375	73,375	74,389	74,245	0	(870)	0	(870)	0	73,375	0	0	0	335	05/20/2036	1.F FE
82652R-AB-5	SIERRA TIMESHARE RECEIVABLES F SUB ABS_A		03/20/2022	PAYDOWN		223,465	223,465	223,456	223,465	0	0	0	0	0	223,465	0	0	0	630	09/20/2038	1.F FE
82652R-AC-3	SIERRA TIMESHARE RECEIVABLES F SUB ABS_A		03/20/2022	PAYDOWN		466,531	466,531	466,531	466,549	0	(18)	0	(18)	0	466,531	0	0	0	1,424	09/20/2038	2.B FE
82653D-AC-3	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		03/20/2022	PAYDOWN		46,583	46,583	47,587	47,429	0	(847)	0	(847)	0	46,583	0	0	0	301	06/20/2035	2.B FE
82653G-AA-0	SIERRA RECEIVABLES FUNDING CO SENIOR ABS		03/20/2022	PAYDOWN		227,388	227,388	227,331	227,331	0	57	0	57	0	227,388	0	0	0	1,381	09/20/2035	1.A FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING CO SUB ABS_AB		03/20/2022	PAYDOWN		92,631	92,631	93,662	93,507	0	(876)	0	(876)	0	92,631	0	0	0	590	09/20/2035	1.F FE
82667C-AA-3	SRL SRL_21-1 ABS_ABS _21-1 144A 2.230%		03/17/2022	PAYDOWN		45,277	45,277	45,255	45,344	0	(67)	0	(67)	0	45,277	0	0	0	168	08/17/2051	1.F FE
829259-AY-6	SINCLAIR TELEVISION GROUP INC SENIOR COR		03/14/2022	VARIOUS		576,213	662,000	662,000	662,000	0	0	0	0	0	662,000	0	(85,787)	(85,787)	10,522	03/01/2030	5.A FE
833034-AM-3	SNAP-ON INCORPORATED SENIOR CORP_BND 3		02/24/2022	CITIGROUP GLOBAL MKT INC		3,287,999	3,575,000	3,534,317	3,535,721	0	131	0	131	0	3,535,852	0	(247,853)	(247,853)	35,095	05/01/2050	1.F FE
83406C-AC-3	SOFI CONSUMER LOAN PROGRAM TRU SUB ABS_A		03/25/2022	PAYDOWN		153,401	153,401	157,919	155,671	0	(2,270)	0	(2,270)	0	153,401	0	0	0	962	04/25/2028	1.B FE
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP_BND		02/10/2022	VARIOUS		4,764,605	4,764,605	4,764,605	4,764,605	0	0	0	0	0	4,764,605	0	0	0	20,911	06/30/2035	2.B FE
84762L-AV-7	SPECTRUM BRANDS INC SENIOR CORP_BND 144A		03/15/2022	RBC DOMINION SECURITIES INC.		320,163	345,000	345,000	345,000	0	0	0	0	0	345,000	0	(24,837)	(24,837)	7,954	10/01/2029	4.B FE
84762L-AW-5	SPECTRUM BRANDS INC SENIOR CORP_BND 144A		03/15/2022	BARCLAYS CAPITAL		866,015	914,000	914,000	914,000	0	0	0	0	0	914,000	0	(47,985)	(47,985)	33,793	07/15/2030	4.B FE
84857L-A@-0	SPIRE INC SENIOR CORP_BND 3.130% 09/01		02/10/2022	VARIOUS		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	96,769	09/01/2026	2.B
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL SENIOR CO		03/31/2022	VARIOUS		28,677	28,677	28,677	28,677	0	0	0	0	0	28,677	0	0	0	276	03/31/2033	2.C PL
848609-AA-1	SPIRITS NEWCO LLC SENIOR CORP_BND 5.30		03/31/2022	VARIOUS		116,721	116,721	116,721	116,721	0	0	0	0	0	116,721	0	0	0	1,547	03/31/2033	2.C PL
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A		03/25/2022	PAYDOWN		401,208	401,208	401,189	401,189	0	20	0	20	0	401,208	0	0	0	1,317	09/25/2037	1.A FE
85205T-AL-4	SPIRIT AEROSYSTEMS INC SECURED CORP_BND		03/10/2022	VARIOUS		537,189	524,000	524,000	524,000	0	0	0	0	0	524,000	0	13,189	13,189	16,266	04/15/2025	4.B FE
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL SENIOR AB		03/25/2022	PAYDOWN		25,000	25,000	24,989	25,000	0	0	0	0	0	25,000	0	0	0	183	02/25/2044	1.G FE
855030-AN-2	STAPLES INC SECURED CORP_BND 144A 7.50		03/10/2022	RBC DOMINION SECURITIES INC.		773,160	816,000	816,000	816,000	0	0	0	0	0	816,000	0	(42,840)	(42,840)	25,330	04/15/2026	4.C FE
85573A-AA-3	STARLI_20-1 SENIOR WHOLE_CMO _20-1 144A		03/01/2022	PAYDOWN		251,400	251,400	251,397	251,397	0	3	0	3	0	251,400	0	0	0	1,047	02/25/2050	1.A
85573E-AA-5	STARWOOD MORTGAGE RESIDENTIAL SUPSEN WHO		03/01/2022	PAYDOWN		1,371,813	1,371,813	1,371,802	1,371,813	0	0	0	0	0	1,371,813	0	0	0	1,991	11/25/2055	1.A FE
85573J-AB-2	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		03/01/2022	PAYDOWN		242,320	242,320	242,320	242,320	0	0	0	0	0	242,320	0	0	0	599	06/25/2056	1.A
85573Q-AA-8	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		03/01/2022	PAYDOWN		547,857	547,857	547,849	547,849	0	8	0	8	0	547,857	0	0	0	1,848	09/25/2066	1.A FE
85573Q-AC-4	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		03/01/2022	PAYDOWN		234,796	234,796	234,792	234,771	0	25	0	25	0	234,796	0	0	0	1,005	09/25/2066	1.F FE
85573T-AA-2	STARWOODMORTGAGERESIDENTIAL WHOLECM022-1		03/01/2022	PAYDOWN		84,831	84,831	84,830	0	0	1	0	1	0	84,831	0	0	0	224	12/25/2066	1.A FE
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL WHOLE CMO		03/29/2022	PAYDOWN		39,248	39,248	39,239	0	0	9	0	9	0	39,248	0	0	0	102	02/25/2067	1.A FE
857740-AB-0	STATION PLACE SECURITIZATION T WHOLE_CMO		01/25/2022	PAYDOWN		1,433,333	1,433,333	1,433,333	1,434,255	0	(922)	0	(922)	0	1,433,333	0	0	0	947	01/26/2054	1.C FE
857740-AC-8	STATION PLACE SECURITIZATION T WHOLE_CMO		01/25/2022	PAYDOWN		930,000	930,000	930,000	930,554	0	(554)	0	(554)	0	930,000	0	0	0	744	01/24/2054	1.E FE
85777Q-AA-2	STATION PLACE SECURITIZATION T WHOLE_CMO		02/16/2022	PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	2,769	03/25/2054	1.A FE
85777Q-AB-0	STATION PLACE SECURITIZATION T WHOLE_CMO		02/16/2022	PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	3,285	03/25/2054	1.C FE
858271-A*-0	TRANSMISSION SERVICES HOLDINGS SECURED C		03/30/2022	REDEMPTION 100.0000		28,237	28,237	28,237	28,237	0	0	0	0	0	28,237	0	0	0	270	06/30/2047	2.B PL
858558-AA-7	STELLAR JAY IRELAND DAC STELR ABS_ABS _2		03/15/2022	PAYDOWN		22,740	22,740	22,740	22,740	0	0	0	0	0	22,740	0	0	0	150	12/15/2041	1.F FE
86213B-AB-3	STORE MASTER FUNDING LLC STR_1 SENIOR AB		03/20/2022	PAYDOWN		1,875	1,875	1,874	1,874	0	1	0	1	0	1,875	0	0	0	16	04/20/2044	1.E FE
86358E-WX-0	STRUCTURED ASSET INVESTMENT LO MEZZANIN		03/25/2022	PAYDOWN		399,576	399,576	356,621	389,280	0	10,296	0	10,296	0	399,576	0	0	0	502	09/25/2035	1.A FM
86358E-YF-7	STRUCTURED ASSET INVESTMENT SA SUB ABS_A		03/25/2022	PAYDOWN		687,142	687,142	571,186	644,096	0	43,046	0	43,046	0	687,142	0	0	0	824	11/25/2035	1.A FM
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		03/01/2022	PAYDOWN		4,916	4,916	4,059	3,718	0	1,198	0	1,198	0	4,916	0	0	0	18	03/25/2046	1.D FM
86359R-AD-8	STRUCTURED ASSET SECURITIES CO SENIOR AB		03/25/2022	PAYDOWN		42,430	42,430	41,741	41,927	0	503	0	503	0	42,430	0	0	0	29	12/25/2036	1.A FM
86360L-AE-6	STRUCTURED ASSET SECURITIES CO SUB ABS_A		03/25/2022	PAYDOWN		447,934	447,934	375,145	433,698	0	14,236	0	14,236	0	447,934	0	0	0	242	07/25/2036	1.A FM
863613-AC-9	STRUCTURED ASSET SECURITIES CO SENIOR AB		03/25/2022	PAYDOWN		479,058	479,058	440,734	472,429	0	6,629	0	6,629	0	479,058	0	0	0	214	01/25/2037	1.A FM
86361H-AA-2	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		03/25/2022	PAYDOWN		490,074	476,969	373,143	387,568	0	102,505	0	102,505	0	490,074	0	0	0	406	08/25/2036	1.D FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		03/25/2022	PAYDOWN		21,184	21,184	16,550	16,848	0	4,337	0	4,337	0	21,184	0	0	0	16	10/25/2036	1.A FM
86362P-AD-7	STRUCTURED ASSET SECURITIES CO SENIOR AB		03/25/2022	PAYDOWN		412,096	412,096	360,880	399,018	0	13,078	0	13,078	0	412,096	0	0	0	170	02/25/2037	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
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		03/25/2022	PAYDOWN		145,599	145,599	117,549	120,753	0	24,846	0	24,846	0	145,599	0	0	0	74	01/25/2037	1.A FM
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		03/25/2022	PAYDOWN		59,848	59,848	47,280	49,474	0	10,374	0	10,374	0	59,848	0	0	0	24	02/25/2037	1.A FM
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB		03/25/2022	PAYDOWN		316,846	316,846	243,972	284,133	0	32,713	0	32,713	0	316,846	0	0	0	176	05/25/2047	1.A FM
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIORABS		03/20/2022	PAYDOWN		4,218	4,218	4,152	0	0	65	0	65	0	4,218	0	0	0	9	02/20/2049	1.D FE
87054#-AA-6	SWEETWATER ROYALTIES LLC SECURED CORP_BN		03/31/2022	REDEMPTION 100.0000		34,241	34,241	34,241	34,241	0	0	0	0	0	34,241	0	0	0	911	09/30/2040	2.B PL
872227-AC-7	TBW MORTGAGE BACKED PASS THROU SUPSEN WH		03/25/2022	PAYDOWN		122,923	122,923	62,033	42,563	0	80,360	0	80,360	0	122,923	0	0	0	29	07/25/2037	1.D FM
87222E-AH-1	TBW MORTGAGE BACKED PASS THROU SENIOR WH		03/01/2022	PAYDOWN		147,877	147,877	77,513	48,322	0	99,554	0	99,554	0	147,877	0	0	0	314	03/25/2037	1.D FM
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-1 WHOLE CMO		03/01/2022	PAYDOWN		37,635	37,635	37,552	0	0	83	0	83	0	37,635	0	0	0	128	02/25/2057	1.A FE
87264A-BN-4	T-MOBILE USA INC SECURED CORP_BND 3.30		01/21/2022	BARCLAYS CAPITAL		3,688,360	4,000,000	3,725,808	3,729,059	0	339	0	339	0	3,729,398	0	(41,038)	(41,038)	58,667	02/15/2051	2.C FE
87277#-AA-7	TPC UNIVERSITY LC FBI MANASSAS SECURED C		03/05/2022	REDEMPTION 100.0000		237,805	237,805	237,805	237,805	0	0	0	0	0	237,805	0	0	0	2,326	12/05/2022	1.B
87278*-AD-4	TRUMBULL PROPERTY FUND SENIOR CORP_BND		02/10/2022	B47R_PP		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	103,133	11/19/2025	1.G
87305N-AV-0	TTX COMPANY SECURED CORP_BND 144A 5.45		01/02/2022	REDEMPTION 100.0000		246,653	246,653	254,228	246,620	0	33	0	33	0	246,653	0	0	0	6,725	01/02/2022	1.F
87305N-AW-8	TTX COMPANY SECURED CORP_BND 144A 5.50		01/02/2022	REDEMPTION 100.0000		151,288	151,288	156,107	151,268	0	20	0	20	0	151,288	0	0	0	4,163	01/02/2022	1.F
87305Q-CN-9	TTX COMPANY SENIOR CORP_BND 144A 4.600		02/10/2022	BBR4_PB		5,997,680	5,000,000	4,989,400	4,990,015	0	20	0	20	0	4,990,036	0	1,007,644	1,007,644	120,750	02/01/2049	1.F FE
87342R-AE-4	TACO BELL FUNDING LLC BELL_18 SENIOR ABS		02/25/2022	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	247	11/25/2048	2.B FE
87407R-AA-4	TAL ADVANTAGE VII LLC TAL_20-1 SENIOR AB		03/20/2022	PAYDOWN		35,831	35,831	35,817	35,819	0	13	0	13	0	35,831	0	0	0	122	09/20/2045	1.F FE
87422V-AF-5	TALEN ENERGY SUPPLY LLC SECURED CORP_BND		03/15/2022	BARCLAYS CAPITAL		1,318,754	1,494,000	1,494,000	1,494,000	0	0	0	0	0	1,494,000	0	(175,246)	(175,246)	36,707	05/15/2027	4.B FE
87612B-BE-1	TARGA RESOURCES PARTNERS LP SENIOR CORP_		03/30/2022	VARIOUS		3,367,140	3,279,000	3,193,265	3,225,472	0	2,216	0	2,216	0	3,227,688	0	51,312	51,312	205,147	02/01/2027	2.C FE
87612B-BT-8	TARGA RESOURCES PARTNERS LP SENIOR CORP_		02/04/2022	TAX FREE EXCHANGE		865,650	870,000	870,000	870,000	0	0	0	0	0	870,000	0	(4,350)	(4,350)	19,237	01/15/2032	3.A FE
87804A-AB-8	TBW MORTGAGE BACKED PASS THROU SUPSEN WH		03/01/2022	PAYDOWN		104,252	109,468	63,667	42,737	0	61,515	0	61,515	0	104,252	0	0	0	1,040	07/25/2036	1.D FM
88033G-CX-6	TENET HEALTHCARE CORPORATION SECURED COR		03/11/2022	MERRILL LYNCH PIERCE FNNR & SM		356,125	350,000	363,125	356,461	0	(592)	0	(592)	0	355,870	0	255	255	13,611	02/01/2027	4.B FE
88033G-DE-7	TENET HEALTHCARE CORPORATION SECURED COR		02/23/2022	CALL 104.3737		1,826,539	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	128,310	04/01/2025	4.A FE
88105*-AA-7	TERRAFORM OSPREY I LLC SECURED CORP_BND		02/10/2022	B47R_PP		10,504,558	10,504,558	10,504,558	10,504,558	0	0	0	0	0	10,504,558	0	0	0	37,233	07/02/2032	2.B PL
881561-PA-6	TERWIN MORTGAGE TRUST TMTS_04 SUB ABS_AB		03/25/2022	PAYDOWN		279,963	279,963	260,847	279,150	0	813	0	813	0	279,963	0	0	0	610	12/25/2034	1.A FM
88432G-AL-1	WIND RIVER CLO LTD WINDR_15-2A SENIOR AB		01/18/2022	PAYDOWN		163,581	163,581	163,581	163,581	0	0	0	0	0	163,581	0	0	0	429	10/15/2027	1.A FE
88432G-AQ-0	WIND RIVER CLO LTD WINDR_15-2A MEZZANIN		01/18/2022	PAYDOWN		1,189,012	1,189,012	1,189,012	1,189,012	0	0	0	0	0	1,189,012	0	0	0	4,310	10/15/2027	1.A FE
88579Y-BK-6	3M CO SENIOR CORP_BND 3.250% 08/26/49		03/21/2022	CITIGROUP GLOBAL MKT INC		9,034,600	10,000,000	10,064,050	10,061,259	0	(311)	0	(311)	0	10,060,948	0	(1,026,348)	(1,026,348)	185,972	08/26/2049	1.E FE
89054X-AC-9	TOPAZ SOLAR FARMS LLC SECURED CORP_BND 1		03/30/2022	CALL 100.0000		25,515	25,515	29,215	29,030	0	(83)	0	(83)	0	28,947	0	(3,432)	(3,432)	734	09/30/2039	3.B FE
89169D-AL-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		03/01/2022	PAYDOWN		251,142	251,142	247,375	249,622	0	1,520	0	1,520	0	251,142	0	0	0	1,225	07/25/2057	1.A
89172R-AA-3	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		01/01/2022	PAYDOWN		8,683	8,683	8,842	8,683	0	0	0	0	0	8,683	0	0	0	25	04/26/2055	1.A
89172R-AR-6	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		01/26/2022	PAYDOWN		3,206	3,206	3,236	3,206	0	0	0	0	0	3,206	0	0	0	6	04/25/2055	1.A
89173F-AA-8	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		03/01/2022	PAYDOWN		36,244	36,244	36,924	36,529	0	(284)	0	(284)	0	36,244	0	0	0	170	10/25/2056	1.A
89173H-AA-4	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		03/01/2022	PAYDOWN		341,206	341,206	346,804	344,715	0	(3,509)	0	(3,509)	0	341,206	0	0	0	1,630	04/25/2057	1.A
89173U-AA-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		03/01/2022	PAYDOWN		227,266	227,266	221,309	223,228	0	4,038	0	4,038	0	227,266	0	0	0	955	06/25/2057	1.A
89175M-AA-1	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		03/01/2022	PAYDOWN		681,865	681,865	682,113	681,488	0	377	0	377	0	681,865	0	0	0	4,004	05/25/2058	1.A
89177E-AA-7	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		03/25/2022	PAYDOWN		239,663	239,663	239,735	239,802	0	(139)	0	(139)	0	239,663	0	0	0	409	10/25/2048	1.A
89177H-AA-0	TOWD POINT MORTGAGE TRUST TPMT LCF ABS_A		03/25/2022	PAYDOWN		303,835	303,835	304,518	304,518	0	(683)	0	(683)	0	303,835	0	0	0	511	05/25/2058	1.A
89177W-AA-7	TOWD POINT MORTGAGE TRUST TPMT ABS_ABS _		03/01/2022	PAYDOWN		144,067	144,067	147,489	146,597	0	(2,530)	0	(2,530)	0	144,067	0	0	0	718	11/25/2058	1.A FE
89177X-AA-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		03/25/2022	PAYDOWN		158,623	158,623	159,539	159,539	0	(916)	0	(916)	0	158,623	0	0	0	257	10/25/2059	1.A
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		03/01/2022	PAYDOWN		82,800	82,800	83,603	83,406	0	(606)	0	(606)	0	82,800	0	0	0	367	10/25/2059	1.A
89179J-AA-4	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		03/01/2022	PAYDOWN		176,326	176,326	179,662	179,505	0	(3,180)	0	(3,180)	0	176,326	0	0	0	469	10/25/2060	1.A
893647-BB-2	TRANSDIGM INC SRSUB CORP_BND 6.375% 06		03/11/2022	J.P. MORGAN SECURITIES INC		1,250,220	1,244,000	1,269,095	1,251,347	0	(983)	0	(983)	0	1,250,364	0	(144)	(144)	19,826	06/15/2026	4.C FE
89680H-AF-9	TRITON CONTAINER FINANCE LLC T SUB ABS_A		03/20/2022	PAYDOWN		11,050	11,050	11,044	11,045	0	5	0	5	0	11,050	0	0	0	48	03/20/2046	2.B FE
896818-AS-0	TRIUMPH GROUP INC SECURED CORP_BND 144A		03/10/2022	MORGAN STANLEY & CO. INC REDEMPTION 100.0000		466,125	443,000	443,000	443,000	0	0	0	0	0	443,000	0	23,125	23,125	11,249	06/01/2024	4.B FE
90229*-AA-4	2015 ESA PROJECT COMPANY LLC SECURED COR		03/31/2022			340,792	340,792	340,792	340,792	0	0	0	0	0	340,792	0	0	0	3,336	06/30/2031	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
902494-AT-0	TYSON FOODS INC SENIOR CORP_BND 4.500%		03/15/2022	VARIOUS		13,000,000	13,000,000	12,929,540	12,996,079	0	1,735	0	1,735	0	12,997,814	0	2,186	2,186	146,250	06/15/2022	2.B FE
				REDEMPTION 100.0000																	
90280@-AA-8	UFI-NOR NAVY JAPAN FEDERAL REC SECURED C		03/01/2022			624,440	624,440	624,440	624,440	0	0	0	0	0	624,440	0	0	0	23,985	03/01/2039	1.D
				J.P. MORGAN SECURITIES																	
90290M-AC-5	US FOODS INC SECURED CORP_BND 144A 6.2		03/15/2022	INC		1,102,255	1,078,000	1,090,555	1,085,672	0	(655)	0	(655)	0	1,085,017	0	17,238	17,238	28,447	04/15/2025	4.A FE
				REDEMPTION 100.0000																	
90363@-AA-8	USTA NATIONAL TENNIS CENTER IN SENIOR CO		01/08/2022			52,566	52,566	52,566	52,566	0	0	0	0	0	52,566	0	0	0	817	09/08/2024	1.G FE
90363@-AB-6	USTA NATIONAL TENNIS CENTER IN LN1 CORP_		01/08/2022	VARIOUS		158,094	158,094	158,094	158,094	0	0	0	0	0	158,094	0	0	0	2,419	09/08/2039	1.G FE
90363@-AC-4	USTA NATIONAL TENNIS CENTER IN LN1 CORP_		01/08/2022	VARIOUS		57,310	57,310	57,310	57,310	0	0	0	0	0	57,310	0	0	0	728	07/08/2036	1.G FE
90367U-AC-5	US ACUTE CARE SOLUTIONS LLC SECURED CORP		02/11/2022	TAX FREE EXCHANGE		1,496,250	1,500,000	1,522,500	0	0	(166)	0	(166)	0	1,522,334	0	(26,084)	(26,084)	42,500	03/01/2026	4.C FE
				REDEMPTION 100.0000																	
90370*-AA-1	ONE TOWN CENTER LLC SECURED CORP_BND 4		03/15/2022			85,318	85,318	85,318	85,318	0	0	0	0	0	85,318	0	0	0	582	03/15/2035	1.A PL
				REDEMPTION 100.0000																	
90380*-AA-9	ULLICO INFRASTRUCTURE SOUTHLAN SECURED C		03/31/2022			129,356	129,356	129,356	129,356	0	0	0	0	0	129,356	0	0	0	2,497	03/30/2040	2.C FE
				REDEMPTION 100.0000																	
90783S-AA-0	UNION PACIFIC RAILROAD COMPANY SECURED C		01/02/2022			109,915	109,915	109,572	109,859	0	56	0	56	0	109,915	0	0	0	3,770	01/02/2024	1.D FE
				REDEMPTION 100.0000																	
909287-AA-2	UNITED AIR LINES INC 2007 1 PA SECURED C		01/02/2022			87,825	87,825	76,408	86,880	0	945	0	945	0	87,825	0	0	0	2,914	07/02/2022	3.C FE
91412N-AE-0	UNIVERSITY OF CHICAGO SENIOR CORP_BND		02/10/2022	B47R_PB		2,348,524	2,000,000	2,384,674	2,356,548	0	(8,024)	0	(8,024)	0	2,348,524	0	0	0	36,263	10/01/2026	1.C FE
91412N-AF-7	UNIVERSITY OF CHICAGO SENIOR CORP_BND		02/10/2022	B47R_PB		2,463,534	2,000,000	2,492,440	2,469,915	0	(6,380)	0	(6,380)	0	2,463,534	0	0	0	38,843	10/01/2030	1.C FE
914906-AS-1	UNIVISION COMMUNICATIONS INC SECURED COR		03/10/2022	WELLS FARGO SECURITIES		1,095,545	1,100,000	1,095,875	1,098,085	0	112	0	112	0	1,098,197	0	(2,652)	(2,652)	32,729	02/15/2025	4.A FE
91679J-AA-5	UPSTART SECURITIZATION TRUST U SENIOR AB		03/20/2022	PAYDOWN		775,988	775,988	774,340	774,431	0	1,556	0	1,556	0	775,988	0	0	0	2,317	11/20/2031	1.G FE
				RBC DOMINION SECURITIES																	
91911X-AV-6	BAUSCH HEALTH AMERICAS INC SENIOR CORP_B		03/10/2022	INC.		1,818,005	1,778,000	1,913,573	1,844,325	0	(5,378)	0	(5,378)	0	1,838,948	0	(20,943)	(20,943)	74,466	04/01/2026	4.B FE
91911X-AW-4	BAUSCH HEALTH AMERICAS INC SENIOR CORP_B		03/09/2022	VARIOUS		2,010,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	10,000	10,000	104,361	01/31/2027	4.B FE
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		03/01/2022	PAYDOWN		102,522	102,522	102,488	102,488	0	35	0	35	0	102,522	0	0	0	553	04/25/2048	1.A FE
92257C-AA-8	VELOCITY COMMERCIAL CAPITAL LO SUB SENIO		03/01/2022	PAYDOWN		70,872	70,872	72,821	72,708	0	(1,836)	0	(1,836)	0	70,872	0	0	0	433	03/25/2049	1.A FE
92257H-AA-7	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		03/01/2022	PAYDOWN		221,507	221,507	221,499	221,499	0	8	0	8	0	221,507	0	0	0	962	10/25/2049	1.A FE
92257H-AB-5	VELOCITY COMMERCIAL CAPITAL LO SUB SENIO		03/01/2022	PAYDOWN		121,047	121,047	121,010	121,010	0	37	0	37	0	121,047	0	0	0	953	10/25/2049	1.C FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		03/01/2022	PAYDOWN		116,379	116,379	116,368	116,368	0	11	0	11	0	116,379	0	0	0	473	07/25/2049	1.A FE
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		03/01/2022	PAYDOWN		757,759	757,759	757,595	757,595	0	164	0	164	0	757,759	0	0	0	3,697	12/01/2051	1.A FE
92258R-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		03/01/2022	PAYDOWN		221,600	221,600	220,710	220,715	0	885	0	885	0	221,600	0	0	0	744	10/25/2051	1.A FE
92258V-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		03/25/2022	PAYDOWN		44,577	44,577	44,633	44,633	0	(56)	0	(56)	0	44,577	0	0	0	78	11/25/2047	1.A FE
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO WHOLE CMO		03/01/2022	PAYDOWN		7,641	7,641	7,589	0	0	52	0	52	0	7,641	0	0	0	41	02/25/2052	1.A FE
92259B-AA-8	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		03/01/2022	PAYDOWN		423,261	423,261	423,301	423,279	0	(18)	0	(18)	0	423,261	0	0	0	2,340	10/25/2048	1.A FE
92259B-AD-2	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		03/01/2022	PAYDOWN		62,418	62,418	62,405	62,418	0	0	0	0	0	62,418	0	0	0	375	10/25/2048	1.C FE
92259L-AB-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		03/01/2022	PAYDOWN		310,917	310,917	310,915	310,915	0	2	0	2	0	310,917	0	0	0	1,437	02/25/2050	1.A FE
92259M-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		03/01/2022	PAYDOWN		240,236	240,236	240,179	240,179	0	57	0	57	0	240,236	0	0	0	610	08/25/2051	1.A FE
92259M-AE-6	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		03/01/2022	PAYDOWN		249,868	249,868	249,823	249,823	0	46	0	46	0	249,868	0	0	0	598	08/25/2051	1.D FE
92259M-AL-0	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		03/01/2022	PAYDOWN		19,955	19,955	19,954	19,954	0	2	0	2	0	19,955	0	0	0	118	08/25/2051	2.C FE
				J.P. MORGAN SECURITIES																	
92344G-AX-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B		03/24/2022	INC		7,506,525	6,390,000	6,304,149	6,331,910	0	621	0	621	0	6,332,531	0	1,173,994	1,173,994	196,253	09/15/2035	2.A FE
92536P-AA-2	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2022	PAYDOWN		124,671	124,671	124,670	124,670	0	1	0	1	0	124,671	0	0	0	375	01/25/2060	1.A
92537H-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2022	PAYDOWN		100,510	100,510	100,508	100,508	0	2	0	2	0	100,510	0	0	0	428	07/25/2059	1.A FE
92537M-AA-8	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2022	PAYDOWN		230,646	230,646	230,644	230,644	0	2	0	2	0	230,646	0	0	0	984	11/25/2059	1.A FE
92537Q-AF-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2022	PAYDOWN		227,319	227,319	227,318	227,306	0	13	0	13	0	227,319	0	0	0	436	01/25/2066	1.F FE
92537T-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2022	PAYDOWN		750,256	750,256	750,254	750,254	0	2	0	2	0	750,256	0	0	0	2,478	03/25/2060	1.A FE
92537U-AA-0	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2022	PAYDOWN		588,502	588,502	588,493	588,493	0	9	0	9	0	588,502	0	0	0	2,255	05/25/2060	1.A
92538B-AA-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2022	PAYDOWN		90,047	90,047	90,046	90,046	0	1	0	1	0	90,047	0	0	0	119	10/25/2063	1.A FE
92538B-AB-9	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2022	PAYDOWN		75,889	75,889	75,889	75,889	0	0	0	0	0	75,889	0	0	0	130	10/25/2063	1.C FE
92538B-AC-7	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2022	PAYDOWN		134,914	134,914	134,911	134,916	0	(2)	0	(2)	0	134,914	0	0	0	275	10/25/2063	1.G FE
92538D-AC-3	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2022	PAYDOWN		225,000	225,000	224,998	224,998	0	2	0	2	0	225,000	0	0	0	461	02/25/2064	1.C FE
92538D-AD-1	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2022	PAYDOWN		256,947	256,947	256,946	256,943	0	4	0	4	0	256,947	0	0	0	575	02/25/2064	1.F FE
92538F-AB-0	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2022	PAYDOWN		158,916	158,916	158,913	158,913	0	3	0	3	0	158,916	0	0	0	308	02/25/2066	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92538G-AA-0	VERUS SECURITIZATION TRUST VER SENIOR WH		03/25/2022	PAYDOWN		48,389	48,389	48,388	48,388	0	0	0	0	0	48,389	0	0	0	130	11/25/2066	1.A FE
92538M-AA-7	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2022	PAYDOWN		173,933	173,933	173,929	173,933	0	0	0	0	0	173,933	0	0	0	473	10/25/2066	1.A FE
92538M-AB-5	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2022	PAYDOWN		636,680	636,680	636,669	636,669	0	12	0	12	0	636,680	0	0	0	1,894	10/25/2066	1.C FE
92538Q-AA-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2022	PAYDOWN		155,425	155,425	155,423	155,423	0	2	0	2	0	155,425	0	0	0	484	10/25/2066	1.A FE
92538Q-AB-6	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2022	PAYDOWN		31,085	31,085	31,085	31,085	0	0	0	0	0	31,085	0	0	0	113	10/25/2066	1.C FE
92538W-AA-5	VERUS SECURITIZATION TRUST VER WHOLE CMO		03/01/2022	PAYDOWN		54,503	54,503	54,502	0	0	1	0	1	0	54,503	0	0	0	174	01/25/2067	1.A FE
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		02/10/2022	BBR4_PB		5,890,665	5,000,000	5,509,800	5,484,095	0	(1,148)	0	(1,148)	0	5,482,947	0	407,718	407,718	44,083	12/01/2048	1.F FE
92826C-AJ-1	VISA INC SENIOR CORP_BND 3.650% 09/15/		03/23/2022	MORGAN STANLEY & CO. INC		5,310,706	5,300,000	5,138,615	5,148,222	0	789	0	789	0	5,149,012	0	161,694	161,694	101,561	09/15/2047	1.D FE
929227-4D-5	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		03/01/2022	PAYDOWN		7,197	7,197	7,235	7,294	0	(98)	0	(98)	0	7,197	0	0	0	36	06/25/2033	1.A FM
92936Q-AQ-1	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		02/01/2022	PAYDOWN		6,000,000	6,000,000	6,349,688	5,993,746	0	6,254	0	6,254	0	6,000,000	0	0	0	57,298	04/15/2045	1.A FM
92940P-AF-1	WFKCO INC SENIOR CORP_BND 4.200% 06/01		03/22/2022	BANK OF AMERICA		15,464,250	15,000,000	14,952,894	14,960,592	0	684	0	684	0	14,961,276	0	502,974	502,974	197,750	06/01/2032	2.B FE
92943G-AD-3	WRGRACEHOLDINGSLLC SECURED CORP_BND 144A		03/10/2022	CITIGROUP GLOBAL MKT INC		875,140	893,000	920,906	919,016	0	(1,403)	0	(1,403)	0	917,614	0	(42,474)	(42,474)	10,763	06/15/2027	4.B FE
92977B-A*-2	HOME DEPOT INC SENIOR CORP_BND 6.000%		03/15/2022	REDEMPTION 100.0000		178,570	178,570	178,261	178,495	0	75	0	75	0	178,570	0	0	0	1,789	01/15/2025	1.F
92977Y-BW-0	WACHOVIA MORTGAGE LOAN TRUST L SUPSEN WH		03/01/2022	PAYDOWN		117,277	117,358	104,766	132,818	0	(15,542)	0	(15,542)	0	117,277	0	0	0	429	10/20/2035	4.B FM
92978E-AA-2	WACHOVIA MORTGAGE LOAN TRUST L SENIOR AB		03/25/2022	PAYDOWN		82,941	82,941	45,981	30,730	0	52,211	0	52,211	0	82,941	0	0	0	9	08/25/2036	1.D FM
93041#-AA-0	WALGREEN CO LEASE PASS THROUGH SENIOR CO		03/15/2022	REDEMPTION 100.0000		12,592	12,592	12,592	12,592	0	0	0	0	0	12,592	0	0	0	112	02/15/2034	2.B
93045#-AF-5	WAGNER EQUIPMENT CO SENIOR CORP_BND 3.		02/15/2022	VARIOUS		1,285,714	1,285,714	1,294,561	1,287,213	0	(1,499)	0	(1,499)	0	1,285,714	0	0	0	22,564	02/15/2023	2.C
931142-EB-5	WALMART INC SENIOR CORP_BND 3.950% 06/		03/16/2022	MERRILL LYNCH PIERCE FNNR & SM		11,403,063	10,750,000	11,006,495	10,978,145	0	(2,168)	0	(2,168)	0	10,975,977	0	427,086	427,086	93,182	06/28/2038	1.C FE
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		03/01/2022	PAYDOWN		1,063,889	1,037,317	855,501	900,748	0	163,141	0	163,141	0	1,063,889	0	0	0	2,059	07/25/2046	1.D FM
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		03/25/2022	PAYDOWN		146,859	146,859	88,930	93,833	0	53,025	0	53,025	0	146,859	0	0	0	78	05/25/2037	1.A FM
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		03/25/2022	PAYDOWN		278,610	278,610	170,233	177,314	0	101,296	0	101,296	0	278,610	0	0	0	133	05/25/2037	1.A FM
93935W-AF-1	WASHINGTON MUTUAL MORTGAGE PAS SENIOR AB		03/01/2022	PAYDOWN		55,972	55,972	25,068	16,197	0	39,775	0	39,775	0	55,972	0	0	0	156	10/25/2036	1.D FM
93936N-AC-7	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH		03/01/2022	PAYDOWN		165,291	166,939	137,039	121,884	0	43,407	0	43,407	0	165,291	0	0	0	1,846	06/25/2037	1.D FM
940663-AA-5	WASHINGTON UNIVERSITY SENIOR CORP_BND		03/22/2022	R.J. O'BRIEN & ASSOCIATES		3,767,320	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(232,680)	(232,680)	66,957	10/15/2055	1.B FE
941848-F*-9	WATERS CORPORATION SENIOR CORP_BND 3.5		02/10/2022	B47R_PP		10,800,000	10,800,000	10,800,000	10,800,000	0	0	0	0	0	10,800,000	0	0	0	156,732	09/12/2029	2.B
942682-B*-5	WATSON LAND COMPANY SENIOR CORP_BND 4.		03/29/2022	VARIOUS		102,835	102,835	102,835	102,835	0	0	0	0	0	102,835	0	0	0	755	12/29/2040	2.C
94974B-FY-1	WELLS FARGO & COMPANY SUB CORP_BND 4.1		02/10/2022	B47R_PB		7,996,570	8,000,000	7,991,760	7,996,489	0	80	0	80	0	7,996,570	0	0	0	61,044	06/03/2026	2.B FE
94978#-CQ-8	CVS HEALTH CORP CORP_BND 5.610% 08/10/		03/10/2022	REDEMPTION 100.0000		94,731	94,731	91,584	93,755	0	976	0	976	0	94,731	0	0	0	666	08/10/2027	2.B
94978#-CY-1	FIRST UNION RAIL CORP SECURED CORP_BND		01/02/2022	REDEMPTION 100.0000		36,437	36,437	36,434	36,433	0	4	0	4	0	36,437	0	0	0	998	01/02/2025	1.D
94978#-CZ-8	FIRST UNION RAIL CORP SECURED CORP_BND		01/02/2022	REDEMPTION 100.0000		186,951	186,951	186,951	186,951	0	0	0	0	0	186,951	0	0	0	5,122	01/02/2025	1.D
94978#-DA-2	FIRST UNION RAIL CORP SECURED CORP_BND		01/02/2022	REDEMPTION 100.0000		48,034	48,034	47,822	47,994	0	40	0	40	0	48,034	0	0	0	1,316	01/02/2025	1.D
94978#-DB-0	FIRST UNION RAIL CORP SECURED CORP_BND		01/02/2022	REDEMPTION 100.0000		5,450	5,450	5,450	5,450	0	0	0	0	0	5,450	0	0	0	149	01/02/2025	1.D
94978#-DC-8	FIRST UNION RAIL CORP SECURED CORP_BND		01/02/2022	REDEMPTION 100.0000		236,746	236,746	236,746	236,746	0	0	0	0	0	236,746	0	0	0	6,487	01/02/2025	1.D
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		03/01/2022	PAYDOWN		8,293	8,293	8,262	8,262	0	31	0	31	0	8,293	0	0	0	70	09/15/2057	1.A
95002F-AA-2	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		03/01/2022	PAYDOWN		36,487	36,487	37,136	37,039	0	(552)	0	(552)	0	36,487	0	0	0	193	09/25/2049	1.A
95003J-AC-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		03/01/2022	PAYDOWN		319,803	869,316	891,592	891,592	0	(571,788)	0	(571,788)	0	319,803	0	0	0	4,646	12/25/2050	1.A
955385-AA-7	WEST POINT MILITARY HOUSING MUNITAX_BND		01/01/2022	CALL 100.0000		720,000	720,000	593,490	614,527	0	0	0	0	0	614,527	0	105,473	105,473	6,126	07/01/2042	1.F FE
95709T-AQ-3	EVERGY KANSAS CENTRAL INC SECURED CORP_B		01/21/2022	GOLDMAN SACHS & CO.		9,961,900	10,000,000	10,045,600	10,043,732	0	(67)	0	(67)	0	10,043,665	0	(81,765)	(81,765)	130,000	09/01/2049	1.F FE
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS L SECURED C		01/31/2022	REDEMPTION 100.0000		52,455	52,455	52,455	52,455	0	0	0	0	0	52,455	0	0	0	907	03/31/2040	2.C PL
96188#-AA-6	WETT HOLDINGS LLC SECURED CORP_BND 4.3		03/31/2022	VARIOUS		31,111	31,111	31,111	31,111	0	0	0	0	0	31,111	0	0	0	335	12/18/2024	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				REDEMPTION 100.0000																	
96928*-BK-2	WALGREEN CO LEASE PASS THROUGH SECURED C		03/15/2022			19,273	19,273	20,232	19,847	0	(574)	0	(574)	0	19,273	0	0	0	186	10/15/2032	2.B
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO		03/16/2022	SCOTIA CAPITAL		1,731,576	1,925,000	1,922,786	1,922,919	0	10	0	10	0	1,922,928	0	(191,352)	(191,352)	34,586	09/01/2049	1.F FE
				REDEMPTION 100.0000																	
97806*-AG-7	WOLVERINE POWER SUPPLY COOP IN SENIOR CO		03/10/2022			50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	958	09/10/2045	1.F
				BANC OF AMERICA																	
98262P-AA-9	WW INTERNATIONAL INC SECURED CORP_BND 14		03/08/2022	SECURITIES LLC		1,006,250	1,250,000	1,189,115	742,749	0	759	0	759	0	1,190,123	0	(183,873)	(183,873)	22,656	04/15/2029	3.C FE
				J.P. MORGAN SECURITIES																	
983793-AH-3	XPO LOGISTICS INC SENIOR CORP_BND 144A		03/16/2022	INC		706,580	686,000	694,050	691,009	0	(424)	0	(424)	0	690,584	0	15,996	15,996	16,316	05/01/2025	4.A FE
				CREDIT SUISSE FIRST																	
98919V-AA-3	ZAYO GROUP HOLDINGS INC SECURED CORP_BND		03/15/2022	BOSTON COR		687,645	777,000	777,000	777,000	0	0	0	0	0	777,000	0	(89,355)	(89,355)	16,921	03/01/2027	4.B FE
98981B-AA-0	ZOOMINFOTECHNOLOGIESLLC SENIOR CORP_BND		03/15/2022	SUMRIDGE PARTNERS, LLC		337,452	366,000	366,000	366,000	0	0	0	0	0	366,000	0	(28,548)	(28,548)	8,903	02/01/2029	4.C FE
				CREDIT SUISSE FIRST																	
000000-00-0	DIAMOND SPORTS GROUP LLC CORP BND 9.0		03/15/2022	BOSTON COR		35,717	35,717	35,717	0	0	0	0	0	0	35,717	0	0	0	0	05/12/2026	5.C FE
000000-00-0	CED NEVADA VIRGINIA FINANCING SECURED CO		01/25/2022	TAX FREE EXCHANGE		1,388,896	1,326,979	1,326,979	1,326,979	0	0	0	0	0	1,326,979	0	61,917	61,917	3,474	12/31/2046	2.B IF
000000-00-0	CED NEVADA VIRGINIA FINANCING SECURED CO		01/25/2022	TAX FREE EXCHANGE		2,947,402	2,816,007	2,816,007	2,816,007	0	0	0	0	0	2,816,007	0	131,395	131,395	7,372	12/31/2046	2.B IF
G29628-AA-1	AP ARISTOTLE HOLDINGS LLC SECURED CORP_B		01/01/2022	CALL 100.0000		533,841	533,841	535,796	0	0	(13)	0	(13)	0	535,783	0	(1,942)	(1,942)	375	12/31/2028	2.C Z
G29628-AA-1	AP ARISTOTLE HOLDINGS LLC SECURED CORP_B		03/30/2022	CALL 100.0000		2,811,561	2,811,561	2,821,861	0	0	(736)	0	(736)	0	2,821,125	0	(9,564)	(9,564)	21,122	12/31/2028	2.C PL
G29628-AB-9	AP ARISTOTLE HOLDINGS LLC SECURED CORP_B		01/01/2022	CALL 0.0000		0	0	1	(311,390)	0	(12)	0	(12)	0	1	0	(1)	(1)	(198)	12/31/2028	1.F Z
G29628-AB-9	AP ARISTOTLE HOLDINGS LLC SECURED CORP_B		03/30/2022	CALL 100.0000		1,634,070	1,634,070	1,640,056	0	0	(387)	0	(387)	0	1,639,669	0	(5,599)	(5,599)	7,784	12/31/2028	1.G PL
G3659*-AE-1	FRANKE FINANCE INTERNATIONAL L SENIOR CO		03/15/2022	TAX FREE EXCHANGE		10,135,743	10,621,913	10,163,635	10,975,141	0	0	0	0	(811,507)	10,621,913	458,278	(486,170)	(27,892)	53,700	04/25/2033	2.A
000000-00-0	SUMMARY ADJUSTMENT		03/31/2022	VARIOUS		55,282	0	0	0	0	0	0	0	0	55,299	55,339	(8)	55,331	0	03/31/2022	2.B Z
U07335-AA-7	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		03/28/2022	PAYDOWN		23,857	23,857	23,935	23,925	0	(68)	0	(68)	0	23,857	0	0	0	152	06/28/2054	1.A
001940-AC-9	ATS AUTOMATION TOOLING SYSTEMS SENIOR CO	A	03/16/2022	BARCLAYS CAPITAL		685,043	723,000	723,000	723,000	0	0	0	0	0	723,000	0	(37,958)	(37,958)	7,704	12/15/2028	4.B FE
06368D-H7-2	BANK OF MONTREAL SUB CORP BND 3.088% 0	A	02/10/2022	BBR4_PB		5,809,530	6,000,000	6,000,000	0	0	0	0	0	0	6,000,000	0	(190,470)	(190,470)	15,440	01/10/2037	2.A FE
06368F-AG-4	BANK OF MONTREAL SENIOR CORP BND MTN	A	03/15/2022	BANK OF AMERICA		4,953,750	5,000,000	4,996,500	0	0	42	0	42	0	4,996,542	0	(42,792)	(42,792)	2,688	03/08/2024	1.F FE
136375-CV-2	CANADIAN NATIONAL RAILWAY COMP SENIOR CO	A	02/10/2022	BBR4_PB		14,195,556	12,000,000	11,998,320	11,999,957	0	0	0	0	0	11,999,957	0	2,195,599	2,195,599	296,667	01/20/2049	1.F FE
136385-AY-7	CANADIAN NATURAL RESOURCES LTD SENIOR CO	A	03/15/2022	GOLDMAN SACHS & CO.		24,874,650	23,590,000	24,966,485	24,896,829	0	(5,884)	0	(5,884)	0	24,890,944	0	(16,294)	(16,294)	343,824	06/01/2047	2.B FE
				REDEMPTION 100.0000																	
18914L-AA-8	CLOVER LP SECURED CORP_BND 4.216% 03/3		03/31/2022			451,211	451,211	433,411	446,175	0	0	0	0	(12,764)	451,211	17,801	0	17,801	9,512	03/31/2034	2.B FE
35952S-AA-0	FTG FRASER TRANSPORTATION GP SENIOR CORP		03/31/2022	VARIOUS		520,843	520,843	501,279	515,029	0	0	0	0	(13,751)	520,843	19,565	0	19,565	9,315	12/30/2033	1.F FE
				J.P. MORGAN SECURITIES																	
36485M-AK-5	GARDA WORLD SECURITY CORP SECURED CORP_B	A	03/15/2022	INC		881,011	941,000	940,761	940,823	0	6	0	6	0	940,829	0	(59,818)	(59,818)	25,629	02/15/2027	4.B FE
448055-AK-9	CENOVUS ENERGY INC PRE-MERGER SENIOR CO	A	02/09/2022	VARIOUS		10,518,362	10,000,000	10,019,200	10,004,195	0	(249)	0	(249)	0	10,003,946	0	(3,946)	(3,946)	645,028	04/15/2024	2.C FE
				REDEMPTION 100.0000																	
496676-AC-1	KINGSTON SOLAR LP INC SECURED CORP_BND		01/31/2022			170,088	170,088	163,456	171,252	0	0	0	0	(7,797)	170,088	6,632	0	6,632	3,062	07/31/2035	2.B FE
				MERRILL LYNCH PIERCE																	
588056-BB-6	MERCER INTERNATIONAL INC SENIOR CORP_BND		03/11/2022	FNNR & SM		1,098,250	1,150,000	1,180,188	1,177,393	0	(1,232)	0	(1,232)	0	1,176,161	0	(77,911)	(77,911)	36,672	02/01/2029	4.A FE
				REDEMPTION 100.0000																	
62451R-AA-2	MOUNTAIN VIEW PARTNERS GP SECURED CORP_B		03/31/2022			6,810	6,810	6,464	6,734	0	0	0	0	(270)	6,810	346	0	346	135	03/31/2051	1.G FE
				REDEMPTION 100.0000																	
66980C-AB-4	NOUVELLE AUTOROUTE 30 FINANCEM SECURED C		03/31/2022			4,142	4,142	3,990	4,096	0	0	0	0	(106)	4,142	152	0	152	85	03/31/2042	2.A FE
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY SECURED C	A	03/17/2022	GOLDMAN SACHS & CO.		977,920	1,024,000	1,016,150	1,017,559	0	200	0	200	0	1,017,759	0	(39,839)	(39,839)	15,680	01/15/2028	4.B FE
72908L-AB-1	PLENARY PROPERTIES NDC GP SECURED CORP_B		03/07/2022	VARIOUS		166,621	166,621	179,045	157,810	0	11,454	0	11,454	26,582	166,621	(29,226)	0	(29,226)	1,444	02/07/2040	2.A FE
76117W-AC-3	RESOLUTEFORESTPRODUCTS SENIOR CORP_BND 1		03/16/2022	TD SECURITIES (USA)		1,086,750	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	(63,250)	(63,250)	30,679	03/01/2026	4.B FE
811427-AA-1	SEA TO SKY HIGHWAY INVESTMENT SECURED CO		02/28/2022	VARIOUS		1,871,743	1,871,743	1,871,151	1,879,234	0	213	0	213	(8,221)	1,871,743	516	0	516	24,604	08/31/2030	1.F FE
87277*-AA-1	TM1505 LLC SECURED CORP_BND 5.350% 04/		03/05/2022	VARIOUS		485,207	485,207	486,752	485,367	0	(160)	0	(160)	0	485,207	0	0	0	4,333	04/05/2023	1.B
				CITIGROUP GLOBAL MKT INC																	
87952V-AR-7	TELESAT CANADA SECURED CORP_BND 144A 5	A	03/21/2022			1,677,000	2,150,000	2,150,000	2,150,000	0	0	0	0	0	2,150,000	0	(473,000)	(473,000)	37,625	12/06/2026	4.A FE
87971M-BW-2	TELUS CORPORATION SENIOR CORP BND 3.40	A	03/08/2022	DEUTSCHE BANK AG		11,999,400	12,000,000	11,965,560	0	0	20	0	20	0	11,965,580	0	33,820	33,820	10,200	05/13/2032	2.A FE
C2617@-AC-0	COMPUTERSHARE INVESTOR SERVICE SENIOR CO	A	02/09/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,350	02/09/2022	2.B
000000-00-0	PLENARY HEALTH NORTH BAY FINCO SECURED C		03/13/2022	VARIOUS		57,294	57,294	61,861	61,003	0	(3,737)	0	(3,737)	(84)	57,294	112	0	112	509	03/13/2040	2.A FE
				REDEMPTION 100.0000																	
00183F-AA-3	ANNO 2017 JOINT HOLDING UK L SENIOR CO	B	01/01/2022			(216,493)	(216,493)	(212,857)	(216,493)	0	0	0	0	3,636	(216,493)	(3,636)	0	(3,636)	0	05/31/2033	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00652M-AD-4	ADANI PORTS AND SPECIAL ECONOM SENIOR CO	D	02/02/2022	VARIOUS		5,427,303	5,320,000	5,380,807	5,363,174	0	(566)	0	(566)	0	5,362,608	0	64,695	64,695	102,862	07/30/2027	2.C FE
00652M-AE-2	ADANI PORTS AND SPECIAL ECONOM SENIOR CO	D	02/02/2022	HSBC SECURITIES INC.		3,035,520	3,000,000	2,991,090	2,992,963	0	75	0	75	0	2,993,038	0	42,482	42,482	76,927	07/03/2029	2.C FE
00654G-AA-1	ADANI ELECTRICITY MUMBAI LTD SECURED COR	D	01/13/2022	HSBC SECURITIES INC.		636,259	650,000	650,000	650,000	0	0	0	0	0	650,000	0	(13,741)	(13,741)	11,123	02/12/2030	2.C FE
01538T-AA-3	ALFA DESARROLLO SPA SECURED CORP_BND 144	D	03/27/2022	REDEMPTION 100.0000		2,696	2,696	2,696	2,696	0	0	0	0	0	2,696	0	0	0	64	09/27/2051	2.C FE
02156L-AA-9	ALTICE FRANCE SA FRANCE SECURED CORP_BN	D	03/10/2022	CITIGROUP GLOBAL MKT INC		1,755,250	1,700,000	1,708,500	1,704,625	0	(322)	0	(322)	0	1,704,303	0	50,947	50,947	85,561	02/01/2027	4.B FE
032523-AB-8	ANADOLU EFES BIRACILIK VE MALT SENIOR CO	D	02/10/2022	VARIOUS		8,165,074	8,540,000	8,474,242	8,478,498	0	898	0	898	0	8,479,396	0	(314,322)	(314,322)	31,528	06/29/2028	2.C FE
03765P-AL-7	APIDOS CLO APID_15-21A SENIOR ABS_ABS _1	D	02/15/2022	PAYDOWN		13,300,000	13,300,000	13,300,000	13,300,000	0	0	0	0	0	13,300,000	0	0	0	70,934	07/18/2027	1.A FE
03765P-AQ-6	APIDOS CLO APID_15-21A MEZZANIN ABS_ABS	D	02/15/2022	PAYDOWN		2,250,000	2,250,000	2,250,135	2,253,655	0	(3,655)	0	(3,655)	0	2,250,000	0	0	0	19,500	07/18/2027	1.G FE
05330K-A@-4	AUTOPISTAS METROPOLITANAS DE P SECURED C	D	03/31/2022	REDEMPTION 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	750	12/31/2038	2.C FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE P SECURED C	D	03/31/2022	REDEMPTION 100.0000		83,300	83,300	83,300	83,300	0	0	0	0	0	83,300	0	0	0	1,406	06/30/2035	2.C FE
05537G-AA-3	BANCO BBVA PERU SA SENIOR CORP_BND 144A	D	02/14/2022	SUMITOMO BANK		4,556,250	4,500,000	4,816,250	4,531,547	0	(5,959)	0	(5,959)	0	4,525,589	0	30,661	30,661	106,250	08/26/2022	2.B FE
056828-AU-0	BAIN CAPITAL CREDIT CLO LTD BC MEZZANIN	D	03/14/2022	PAYDOWN		1,333,000	1,333,000	1,333,000	1,333,000	0	0	0	0	0	1,333,000	0	0	0	9,536	01/15/2029	1.B FE
056828-AW-6	BAIN CAPITAL CREDIT CLO LTD BC ABS_ABS _	D	03/14/2022	PAYDOWN		6,820,000	6,820,000	6,819,318	6,839,507	0	(19,507)	0	(19,507)	0	6,820,000	0	0	0	61,575	01/15/2029	1.F FE
06738E-AN-5	BARCLAYS PLC SENIOR CORP_BND 4.375% 01	D	02/10/2022	B47R_PB		2,070,496	2,075,000	2,064,874	2,070,380	0	116	0	116	0	2,070,496	0	0	0	52,451	01/12/2026	2.B FE
08860H-AC-8	BHARTI AIRTEL LTD SENIOR CORP_BND 144A	D	01/13/2022	VARIOUS		7,583,012	7,630,000	7,622,980	7,623,235	0	29	0	29	0	7,623,264	0	(40,252)	(40,252)	30,997	06/03/2031	2.C FE
09659T-2C-4	BNP PARIBAS SA SUB CORP_BND 144A 2.824	D	02/08/2022	WELLS FARGO SECURITIES		11,408,892	13,200,000	12,907,575	12,916,763	0	1,182	0	1,182	0	12,917,945	0	(1,509,053)	(1,509,053)	200,881	01/26/2041	2.A FE
12504P-AH-3	CBOM FINANCE PLC SENIOR CORP_BND 144A	D	01/21/2022	VARIOUS		2,362,500	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(137,500)	(137,500)	57,314	01/29/2025	3.B FE
12504P-AJ-9	CBOM FINANCE PLC SENIOR CORP_BND 144A	D	01/27/2022	J.P. MORGAN SECURITIES INC		546,750	675,000	675,000	675,000	0	0	0	0	0	675,000	0	(128,250)	(128,250)	9,373	09/21/2026	3.B FE
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	D	01/19/2022	PAYDOWN		49,295	49,295	49,295	49,295	0	0	0	0	0	49,295	0	0	0	125	04/19/2029	1.A FE
12550T-AW-5	CIFC FUNDING LTD CIFC_15-4A ABS_ABS _15-	D	01/20/2022	PAYDOWN		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	179	04/20/2034	1.A FE
12551A-AL-9	CIFC FUNDING LTD CIFC_17-1A SENIOR ABS_A	D	01/21/2022	PAYDOWN		43,363	43,363	42,387	43,048	0	315	0	315	0	43,363	0	0	0	126	04/23/2029	1.A FE
14311U-AN-8	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	01/20/2022	PAYDOWN		305,263	305,263	305,263	305,263	0	0	0	0	0	305,263	0	0	0	883	07/20/2034	1.A FE
156830-AA-9	KALLPA GENERACION SA SENIOR CORP_BND 144	D	02/02/2022	SANTANDER INVESTMENT		505,600	500,000	513,750	509,917	0	(154)	0	(154)	0	509,763	0	(4,163)	(4,163)	9,625	08/16/2027	2.C FE
23291K-AK-1	DH EUROPE FINANCE II SARL SENIOR CORP_BN	D	03/16/2022	CITIGROUP GLOBAL MKT INC		8,741,520	9,500,000	9,453,355	9,455,435	0	200	0	200	0	9,455,635	0	(714,115)	(714,115)	109,461	11/15/2049	2.A FE
255882-AA-0	DKT FINANCE APS SENIOR CORP_BND 144A 9	D	03/15/2022	BARCLAYS CAPITAL		1,588,000	1,600,000	1,720,000	1,617,497	0	(7,858)	0	(7,858)	0	1,609,639	0	(21,639)	(21,639)	37,500	06/17/2023	5.A FE
26245J-AJ-7	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	02/16/2022	PAYDOWN		750,000	750,000	753,968	755,397	0	(5,397)	0	(5,397)	0	750,000	0	0	0	10,716	01/17/2033	2.C FE
26249K-AZ-4	DRYDEN SENIOR LOAN FUND DRSLF SECURED AB	D	01/18/2022	PAYDOWN		167,548	167,548	167,699	167,688	0	(139)	0	(139)	0	167,548	0	0	0	506	04/15/2029	1.A FE
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	01/18/2022	PAYDOWN		35,919	35,919	35,955	35,955	0	(36)	0	(36)	0	35,919	0	0	0	97	04/16/2029	1.A FE
29246R-AA-1	ENEL GENERACION CHILE SA SENIOR CORP_BND	D	03/14/2022	LARRAIN VIAL SA CORREDORA DE B		705,570	700,000	691,824	696,240	0	316	0	316	0	696,556	0	9,014	9,014	12,434	04/15/2024	2.B FE
29278D-AA-3	ENEL CHILE SA SENIOR CORP_BND 4.875% 0	D	03/29/2022	VARIOUS		16,832,210	16,150,000	16,113,845	16,124,510	0	594	0	594	0	16,125,103	0	707,107	707,107	216,843	06/12/2028	2.B FE
36168Y-AA-1	GCATTRUSTGCAT_22-NQM1 WHOLE CMO M1-A1A 1	C	03/25/2022	PAYDOWN		54,934	54,934	54,933	0	0	1	0	1	0	54,934	0	0	0	145	03/25/2067	1.A FE
36190C-AA-5	GNL QUINTERO SA SENIOR CORP_BND 144A 4	D	02/09/2022	SANTANDER INVESTMENT		914,608	882,400	948,578	932,959	0	1,904	0	1,904	0	934,863	0	(20,256)	(20,256)	21,695	07/31/2029	2.B FE
36190C-AA-5	GNL QUINTERO SA SENIOR CORP_BND 144A 4	D	01/31/2022	VARIOUS		504,622	504,622	521,284	515,429	0	(10,807)	0	(10,807)	0	504,622	0	0	0	11,692	07/31/2029	2.B FE
36321P-AA-8	GALAXY PIPELINE ASSETS BIDCO L SECURED C	D	03/31/2022	REDEMPTION 100.0000		121,282	121,282	121,706	121,705	0	(423)	0	(423)	0	121,282	0	0	0	1,061	09/30/2027	1.C FE
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L SECURED C	D	03/31/2022	VARIOUS		32,519	32,519	32,519	32,519	0	0	0	0	0	32,519	0	0	0	478	09/30/2040	1.C FE
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20 SENIOR AB	D	03/17/2022	PAYDOWN		242,335	242,335	242,323	242,298	0	37	0	37	0	242,335	0	0	0	861	10/17/2040	1.F FE
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20 SUB ABS_A	D	03/01/2022	PAYDOWN		29,439	29,439	29,433	29,426	0	12	0	12	0	29,439	0	0	0	171	10/17/2040	2.A FE
37959P-AG-2	SEACO_21-2A SUB ABS_ABS _21-2A 144A 1.	D	03/17/2022	PAYDOWN		130,714	130,714	130,709	130,709	0	6	0	6	0	130,714	0	0	0	423	08/17/2041	1.F FE
38060A-AB-0	GOLD FIELDS OROGEN HOLDINGS B SENIOR CO	D	01/20/2022	STANDARD CHARTER BANK		3,489,750	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	189,750	189,750	32,416	05/15/2024	3.A FE
400131-AG-3	GRUMA SAB DE CV SENIOR CORP_BND 144A 4	D	02/16/2022	BANC OF AMERICA SECURITIES LLC		1,434,945	1,355,000	1,422,750	1,390,145	0	(1,674)	0	(1,674)	0	1,388,471	0	46,474	46,474	14,129	12/01/2024	2.B FE
40049J-AV-9	GRUPO TELEVISA SAB SENIOR CORP_BND 6.6	D	03/30/2022	VARIOUS		1,104,545	1,000,000	986,515	996,455	0	241	0	241	0	996,696	0	3,304	3,304	139,878	03/18/2025	2.A FE
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PR SECURED C	D	03/11/2022	MORGAN STANLEY & CO. INC		532,760	548,000	544,981	545,544	0	109	0	109	0	545,653	0	(12,893)	(12,893)	12,692	01/20/2026	4.A FE
44962L-AF-4	IHS MARKIT LTD SENIOR CORP_BND 4.750%	D	03/02/2022	TAXABLE EXCHANGE		11,284,400	10,000,000	9,954,900	9,968,128	0	703	0	703	0	9,968,831	0	1,315,569	1,315,569	281,042	08/01/2028	3.A FE
45674G-AA-2	INEOS QUATTRO FINANCE 2 PLC SECURED CORP	D	03/16/2022	BARCLAYS CAPITAL		1,843,250	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(156,750)	(156,750)	45,075	01/15/2026	3.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
46128M-AF-8	INVERSIONES CMPC SA CAYMAN IS SENIOR CO	D	01/14/2022	VARIOUS		1,056,265	1,030,000	1,052,051	1,037,759	0	(276)	0	(276)	0	1,037,483	0	18,782	18,782	8,011	05/15/2023	2.C FE
50189P-AC-6	LCM LTD PARTNERSHIP LCM_25A SENIOR ABS_A	D	02/28/2022	PAYDOWN		2,000,000	2,000,000	1,994,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	10,029	07/20/2030	1.A FE
50201P-AA-4	LLPL CAPITAL PTE LTD SECURED CORP_BND 1	D	02/09/2022	J.P. MORGAN SECURITIES INC		2,811,233	2,615,100	3,147,927	3,110,464	0	8,055	0	8,055	0	3,118,518	0	(307,286)	(307,286)	93,390	02/04/2039	2.C FE
50201P-AA-4	LLPL CAPITAL PTE LTD SECURED CORP_BND 1	D	02/04/2022	REDEMPTION 100.0000		145,000	145,000	160,281	159,207	0	(14,207)	0	(14,207)	0	145,000	0	0	0	4,984	02/04/2039	2.C FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	01/05/2022	VARIOUS		53,274	53,274	53,274	53,274	0	0	0	0	0	53,274	0	0	0	782	07/05/2034	2.B FE
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	01/05/2022	REDEMPTION 100.0000		6,082	6,082	6,204	6,187	0	(105)	0	(105)	0	6,082	0	0	0	66	04/05/2036	2.B FE
539439-AR-0	LLOYDS BANKING GROUP PLC SENIOR CORP_BND	D	02/10/2022	B47R_PB		1,945,444	1,950,000	1,943,117	1,945,373	0	71	0	71	0	1,945,444	0	0	0	32,703	03/22/2028	1.F FE
549876-AL-4	LUKOIL INTERNATIONAL FINANCE B SENIOR CO	D	02/07/2022	SBERBANK CIB USA INC		1,479,000	1,450,000	1,612,400	1,604,821	0	(3,262)	0	(3,262)	0	1,601,559	0	(122,559)	(122,559)	18,558	11/02/2026	2.B FE
54988L-AB-2	LUKOIL SECURITIES BV SENIOR CORP_BND 144	D	03/08/2022	J.P. MORGAN SECURITIES INC		903,000	3,010,000	3,010,000	3,010,000	0	0	0	0	0	3,010,000	0	(2,107,000)	(2,107,000)	40,175	05/06/2030	2.B FE
55951P-BA-4	MAGNETITE CLO LTD MAGNE_12-7A SENIOR ABS	D	01/18/2022	PAYDOWN		121,895	121,895	116,867	119,963	0	1,932	0	1,932	0	121,895	0	0	0	297	01/15/2028	1.A FE
592838-AA-4	MEXICO GENERADORA DE ENERGIA S SECURED C	D	02/09/2022	JEFFRIES & CO. INC.		750,177	731,880	731,880	731,880	0	0	0	0	0	731,880	0	18,297	18,297	7,268	12/06/2032	2.B FE
59284B-AD-0	ORBIA ADVANCE CORPORATION SAB SENIOR COR	D	01/27/2022	VARIOUS		3,800,000	3,000,000	3,045,000	3,038,639	0	(75)	0	(75)	0	3,038,565	0	761,435	761,435	71,438	09/19/2042	2.C FE
59284B-AF-5	ORBIA ADVANCE CORPORATION SAB SENIOR COR	D	01/14/2022	MIZUHO INTERNATIONAL PLC		1,155,000	1,100,000	1,091,046	1,094,410	0	43	0	43	0	1,094,452	0	60,548	60,548	12,833	10/04/2027	2.C FE
59284B-AG-3	ORBIA ADVANCE CORPORATION SAB SENIOR COR	D	02/02/2022	VARIOUS		886,304	800,000	782,992	783,952	0	26	0	26	0	783,978	0	102,326	102,326	24,322	01/15/2048	2.C FE
60687Y-BX-6	MIZUHO FINANCIAL GROUP INC SENIORCORPBND	D	03/07/2022	VARIOUS		12,045,630	12,000,000	12,000,000	0	0	0	0	0	0	12,000,000	0	45,630	45,630	18,479	05/22/2030	1.G FE
60935D-AA-3	MONG DUONG FINANCE HOLDINGS BV SECURED C	D	01/21/2022	VARIOUS		4,575,000	5,000,000	5,006,644	5,005,271	0	(124)	0	(124)	0	5,005,147	0	(430,147)	(430,147)	55,236	05/07/2029	3.C FE
62877P-AA-2	NBK SPC LTD SENIOR CORP_BND 144A 2.750	D	02/14/2022	MIZUHO INTERNATIONAL PLC		3,009,600	3,000,000	2,984,730	2,998,661	0	413	0	413	0	2,999,074	0	10,526	10,526	17,417	05/30/2022	1.E FE
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SAR SENIOR CO	D	03/10/2022	MERRILL LYNCH PIERCE FNNR & SM		1,052,178	1,049,000	1,020,163	1,031,716	0	1,022	0	1,022	0	1,032,738	0	19,440	19,440	32,490	02/01/2025	4.B FE
65535H-AS-8	NOMURA HOLDINGS INC SENIOR CORP_BND 2.	D	02/08/2022	JANE STREET CAPITAL		4,755,250	5,000,000	5,157,000	5,136,792	0	(1,595)	0	(1,595)	0	5,135,197	0	(379,947)	(379,947)	75,905	07/16/2030	2.A FE
69342N-AA-9	PKO FINANCE AB SENIOR CORP_BND 144A 4.	D	02/09/2022	TD SECURITIES (USA)		509,200	500,000	503,000	500,268	0	(41)	0	(41)	0	500,227	0	8,973	8,973	8,681	09/26/2022	1.G FE
69701E-AA-4	PSTAT_20-1A SENIOR ABS_ABS _20-1A 144A	D	02/22/2022	PAYDOWN		86,747	86,747	85,186	86,012	0	736	0	736	0	86,747	0	0	0	213	02/20/2028	1.A FE
7527G0-ZZ-3	QATAR AIRWAYS CORP_BND 2.950% 05/14/31	C	02/14/2022	REDEMPTION 100.0000		109,522	109,522	109,104	109,127	0	395	0	395	0	109,522	0	0	0	808	05/14/2031	1.D Z
76119H-AA-8	RESIMAC MBS TRUST RESI_18-1A SENIOR WHOL	D	03/10/2022	PAYDOWN		94,162	94,162	94,162	94,162	0	0	0	0	0	94,162	0	0	0	142	11/10/2049	1.A FE
76120L-AA-6	RESIMAC PREMIER SERIES RESI_19 SENIOR WH	D	03/10/2022	PAYDOWN		603,173	603,172	603,172	603,172	0	1	0	1	0	603,173	0	0	0	1,056	02/10/2051	1.A FE
780097-BP-5	NATWEST GROUP PLC SENIOR CORP_BND 3.07	D	02/10/2022	B47R_PB		5,215,000	5,215,000	5,215,000	5,215,000	0	0	0	0	0	5,215,000	0	0	0	34,722	05/22/2028	2.A FE
786584-A@-1	SAFRAN SA SENIOR CORP_BND 4.280% 02/09	D	02/09/2022	MATURITY		19,000,000	19,000,000	20,151,389	19,022,633	0	(22,633)	0	(22,633)	0	19,000,000	0	0	0	406,600	02/09/2022	2.A
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PL SENIOR CO	D	02/10/2022	B47R_PB		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	69,987	03/15/2032	2.A FE
81742L-AA-4	SEQUOIA INFRASTRUCTURE FUNDING ABS_ABS _	D	01/15/2022	PAYDOWN		89,608	89,608	89,608	89,608	0	0	0	0	0	89,608	0	0	0	360	04/15/2031	1.A FE
822582-BY-7	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	03/23/2022	VARIOUS		8,871,930	9,000,000	8,958,240	8,962,667	0	208	0	208	0	8,962,875	0	(90,945)	(90,945)	180,000	09/12/2046	1.D FE
822582-CE-0	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	03/16/2022	CITIGROUP GLOBAL MKT INC		9,289,560	10,500,000	10,338,930	10,346,081	0	714	0	714	0	10,346,795	0	(1,057,235)	(1,057,235)	118,490	11/07/2049	1.D FE
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO	D	03/15/2022	CITIGROUP GLOBAL MARKE		18,325,120	17,536,000	18,239,720	18,202,134	0	(3,203)	0	(3,203)	0	18,198,932	0	126,188	126,188	370,302	03/16/2047	1.E FE
8265QN-AA-0	SIGMA FINANCE NETHERLANDS BV SENIOR CORP	D	01/14/2022	CITIGROUP GLOBAL MKT INC		1,179,900	1,080,000	1,072,829	1,075,128	0	33	0	33	0	1,075,161	0	104,739	104,739	16,380	03/27/2028	2.C FE
82660C-AA-0	SIGMA HOLDCO BV SENIOR CORP_BND 144A 7	D	03/11/2022	CREDIT SUISSE FIRST BOSTON COR		530,338	665,000	657,913	659,973	0	196	0	196	0	660,169	0	(129,831)	(129,831)	17,456	05/15/2026	5.A FE
853254-BS-8	STANDARD CHARTERED PLC SRP CORP_BND 144A	D	02/10/2022	B47R_PB		5,110,000	5,110,000	5,110,000	5,110,000	0	0	0	0	0	5,110,000	0	0	0	85,036	04/01/2031	1.G FE
85812R-AA-7	STEEL FUNDING DAC SENIOR CORP_BND 144A	D	01/27/2022	HSBC SECURITIES INC.		1,522,500	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	22,500	22,500	21,500	09/21/2024	2.C FE
87276V-AA-3	TPG REAL ESTATE FINANCE ISSUER SENIOR SE	D	03/11/2022	PAYDOWN		563,871	563,871	563,809	563,809	0	62	0	62	0	563,871	0	0	0	1,870	10/15/2034	1.A FE
87927Y-AA-0	TELECOM ITALIA SPA SENIOR CORP_BND 144A	D	03/21/2022	BANC OF AMERICA SECURITIES LLC		5,522,500	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	22,500	22,500	83,449	05/30/2024	3.B FE
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP_BND	D	03/23/2022	J.P. MORGAN SECURITIES INC		1,367,513	1,250,000	1,590,800	1,579,413	0	(1,592)	0	(1,592)	0	1,577,821	0	(210,308)	(210,308)	38,908	03/01/2049	2.C FE
880340-AA-5	TENGIZCHEVROIL FINANCE COMPANY SECURED C	D	03/25/2022	SEAPORT GROUP		675,360	800,000	794,400	796,298	0	181	0	181	0	796,479	0	(121,119)	(121,119)	19,911	08/15/2026	2.C FE
880340-AB-3	TENGIZCHEVROIL FINANCE COMPANY SECURED C	D	01/25/2022	VARIOUS		5,482,400	5,580,000	5,600,797	5,603,290	0	(473)	0	(473)	0	5,602,817	0	(120,417)	(120,417)	64,047	08/15/2025	2.C FE
880340-AC-1	TENGIZCHEVROIL FINANCE COMPANY SECURED C	D	01/25/2022	VARIOUS		7,600,290	7,790,000	7,832,898	7,835,114	0	(139)	0	(139)	0	7,834,975	0	(234,685)	(234,685)	107,802	08/15/2030	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88315L-AG-3	TEXTAINER MARINE CONTAINERS LI SENIOR AB	C	03/20/2022	PAYDOWN		29,705	29,705	29,696	29,697	0	8	0	8	0	29,705	0	0	0	104	09/20/2045	1.F FE
88315L-AH-1	TEXTAINER MARINE CONTAINERS LI SUB ABS_A	C	03/20/2022	PAYDOWN		10,187	10,187	10,186	10,186	0	1	0	1	0	10,187	0	0	0	57	09/20/2045	2.B FE
883310-AJ-3	THAYER PARK CLO LTD THAYR_17-1 MEZZANIN	D	01/20/2022	PAYDOWN		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	125	04/20/2034	1.A FE
89153V-AG-4	TOTALENERGIESCAPITALINTERNAT SENIOR CORP	D	03/07/2022	GOLDMAN SACHS & CO.		4,107,960	4,000,000	4,251,011	4,071,263	0	(6,302)	0	(6,302)	0	4,064,961	0	42,999	42,999	96,200	01/15/2024	1.E FE
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV SECURED COR	D	03/08/2022	BARCLAYS CAPITAL		1,485,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(15,000)	(15,000)	46,979	08/15/2026	4.B FE
902674-XN-5	UBS AG LONDON BRANCH SENIOR CORP_BND 14	D	02/24/2022	CITIGROUP GLOBAL MKT INC		11,224,900	10,000,000	12,610,400	12,478,571	0	(9,196)	0	(9,196)	0	12,469,375	0	(1,244,475)	(1,244,475)	73,750	06/26/2048	1.D FE
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC SENIOR CORP_BND	D	03/15/2022	BARCLAYS CAPITAL		1,378,905	1,507,000	1,511,351	1,510,487	0	(129)	0	(129)	0	1,510,357	0	(131,452)	(131,452)	50,652	07/15/2030	4.B FE
929120-AB-2	VOYA CLO LTD VOYA_14-3A SENIOR ABS_ABS _	D	03/31/2022	PAYDOWN		422,096	422,096	415,722	422,343	0	(248)	0	(248)	0	422,096	0	0	0	3,298	07/25/2026	1.A FE
92914X-AN-9	VOYA CLO LTD VOYA_15-2A MEZZANIN ABS_ABS	D	03/18/2022	PAYDOWN		10,000,000	10,000,000	10,000,000	10,009,401	0	(9,401)	0	(9,401)	0	10,000,000	0	0	0	66,942	07/23/2027	1.A FE
98954N-AA-7	ZIGGO BV SECURED CORP_BND 144A 5.500%	D	01/21/2022	CALL 102.7500		786,038	765,000	744,919	751,107	0	129	0	129	0	751,236	0	13,764	13,764	42,776	01/15/2027	4.A FE
E0R750-AA-6	AI CANDELARIA SPAIN SA SECURED CORP_BND	D	01/20/2022	JEFFRIES & CO. INC.		1,042,500	1,000,000	780,000	837,339	0	2,231	0	2,231	0	839,571	0	202,929	202,929	8,125	12/15/2028	4.A FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SECURED COR	D	03/31/2022	REDEMPTION 100.0000		145,009	145,009	145,009	145,009	0	0	0	0	0	145,009	0	0	0	839	09/30/2045	1.D PL
G2735*-AA-9	GREAT ROLLING STOCK COMPANY PL SECURED C	B	03/31/2022	REDEMPTION 100.0000		126,767	126,767	129,071	130,407	0	0	0	0	(1,336)	126,767	(2,304)	0	(2,304)	985	11/30/2027	2.B
G3946K-AA-7	GOHL CAPITAL LTD SENIOR CORP_BND 4.250	D	01/13/2022	VARIOUS		7,640,288	7,500,000	8,003,625	7,945,081	0	(3,745)	0	(3,745)	0	7,941,337	0	(301,049)	(301,049)	154,063	01/24/2027	2.B FE
G3R238-AC-7	GALAXY PIPELINE ASSETS BIDCO L SECURED C	D	03/31/2022	VARIOUS		176,130	176,130	174,369	174,426	0	1,704	0	1,704	0	176,130	0	0	0	1,902	03/31/2034	1.C FE
G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC SENIOR CORP_	B	03/31/2022	REDEMPTION 100.0000		31,967	31,967	30,842	32,885	0	0	0	0	(2,043)	31,967	1,125	0	1,125	368	03/31/2039	1.G PL
G7612#-AA-2	ROCK RAIL SOUTH WESTERN PLC SENIOR CORP_	B	03/31/2022	REDEMPTION 100.0000		97,686	97,686	94,378	100,491	0	0	0	0	(6,112)	97,686	3,308	0	3,308	1,918	06/18/2047	2.C PL
G7770#-AE-2	SAGE GROUP PLC SENIOR CORP_BND 1.890%	B	01/26/2022	MATURITY		16,928,263	16,928,263	19,125,599	17,062,549	0	0	0	0	2,063,050	16,928,263	(2,197,336)	0	(2,197,336)	159,972	01/26/2022	2.A
G8408#-AA-8	ST JAMESS ONCOLOGY FINANCING P SECURED C	B	03/31/2022	VARIOUS		154,344	154,344	146,584	158,775	0	0	0	0	(12,191)	154,344	7,760	0	7,760	2,164	03/31/2037	1.C FE
G87602-AA-9	TENGIZCHEVROIL FINANCE COMPANY SECURED C	D	03/18/2022	VARIOUS		3,461,500	3,670,000	3,829,825	3,778,459	0	(4,323)	0	(4,323)	0	3,774,136	0	(312,636)	(312,636)	82,321	08/15/2026	2.C FE
G9523#-AF-5	WEIR GROUP PLC SENIOR CORP_BND 4.270%	D	02/16/2022	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	85,400	02/16/2022	3.A
G98523-VP-8	YORKSHIRE BUILDING SOCIETY SRP CORP_BND	B	03/17/2022	VARIOUS		3,888,325	3,888,325	3,836,737	3,976,000	0	4,169	0	4,169	(28,845)	3,888,325	(63,000)	0	(63,000)	48,604	03/17/2022	1.G FE
K7017#-AA-8	MERIDIAN SPIRIT APS SENIOR CORP_BND 4.	D	03/31/2022	VARIOUS		57,073	57,073	57,073	57,073	0	0	0	0	0	57,073	0	0	0	586	08/01/2030	2.A FE
L8038*-AA-4	SBM BALEIA AZUL SARL SENIOR CORP_BND 5	D	03/15/2022	REDEMPTION 100.0000		53,400	53,400	53,400	53,400	0	0	0	0	0	53,400	0	0	0	734	09/15/2027	3.C
M4R2A7-AC-2	ENERGEAN ISRAEL FINANCE LTD SECURED CORP	D	01/21/2022	VARIOUS		4,887,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(112,500)	(112,500)	85,851	03/30/2028	3.C FE
M5R07D-AG-5	ICL GROUP LTD SENIOR CORP_BND 6.375% 0	D	03/30/2022	VARIOUS		14,193,000	12,680,000	12,894,210	12,878,151	0	(1,205)	0	(1,205)	0	12,876,947	0	1,316,053	1,316,053	234,915	05/31/2038	2.C FE
M6746G-AB-2	LEVIATHAN BOND LTD SECURED CORP_BND 6.	D	01/20/2022	STANDARD CHARTER BANK		2,315,940	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	115,940	115,940	8,983	06/30/2025	3.C FE
M6746G-AD-8	LEVIATHAN BOND LTD SECURED CORP_BND 6.	D	01/20/2022	GOLDMAN SACHS & CO.		1,615,200	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	115,200	115,200	6,750	06/30/2030	3.C FE
N55218-AP-1	LUKOIL INTERNATIONAL FINANCE B SENIOR CO	D	03/08/2022	VARIOUS		6,268,000	11,005,000	12,232,264	11,999,001	0	(29,587)	0	(29,587)	0	11,969,415	0	(5,701,415)	(5,701,415)	168,676	11/02/2026	2.B FE
N5521L-AA-5	LUKOIL SECURITIES BV SENIOR CORP_BND 3	D	02/16/2022	J.P. MORGAN SECURITIES INC		3,906,000	4,200,000	4,431,000	4,426,010	0	(3,154)	0	(3,154)	0	4,422,855	0	(516,855)	(516,855)	46,112	05/06/2030	2.B FE
N57445-AA-1	MINEJESA CAPITAL BV SECURED CORP_BND 4	D	01/13/2022	VARIOUS		9,794,975	9,710,000	8,933,200	9,098,468	0	4,902	0	4,902	0	9,103,370	0	691,605	691,605	197,100	08/10/2030	2.C FE
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE SECURED CO	C	03/20/2022	REDEMPTION 100.0000		97,889	97,889	97,889	97,889	0	0	0	0	0	97,889	0	0	0	1,463	12/20/2044	2.C PL
P4909L-AA-8	GNL QUINTERO SA SENIOR CORP_BND 4.634%	D	01/31/2022	REDEMPTION 100.0000		117,600	117,600	127,949	126,044	0	(8,444)	0	(8,444)	0	117,600	0	0	0	2,725	07/31/2029	2.B FE
P7003*-AA-3	LA BUFA WIND SECURED CORP_BND 6.770% 0	D	03/31/2022	REDEMPTION 100.0000		112,682	112,682	112,682	112,682	0	0	0	0	0	112,682	0	0	0	1,907	09/30/2037	3.B PL
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	03/31/2022	REDEMPTION 100.0000		570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	9,975	11/30/2033	3.C PL
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	03/30/2022	REDEMPTION 100.0000		106,250	106,250	106,250	106,250	0	0	0	0	0	106,250	0	0	0	0	03/31/2035	3.C PL
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	03/30/2022	REDEMPTION 100.0000		118,750	118,750	118,750	118,750	0	0	0	0	0	118,750	0	0	0	0	06/30/2035	3.C PL
Q0458*-AF-6	AQUASURE FINANCE PTY LTD SECURED CORP_BN	D	01/12/2022	REDEMPTION 100.0000		102,820	102,820	102,820	102,820	0	0	0	0	0	102,820	0	0	0	2,221	01/12/2034	1.G FE
Q3974@-AA-4	GIPTITANIUMFINCOPTYLTD SECURED CORP BND	D	03/31/2022			490,239	490,239	490,239	0	0	0	0	0	0	490,239	0	0	0	2,288	03/31/2036	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
W9125A-QQ-9	SVENSKA HANDELSBANKEN AB SENIOR CORP_BND	B	01/18/2022	MATURITY		4,074,750	4,074,750	4,330,958	4,063,497	0	(156)	0	(156)	248,859	4,074,750	(237,450)	0	(237,450)	96,775	01/18/2022	1.F FE
Y0R15U-CU-2	ADANI TRANSMISSION LTD SECURED CORP_BND	D	01/13/2022	VARIOUS		3,043,074	2,910,000	3,028,898	2,996,421	0	(803)	0	(803)	0	2,995,618	0	47,456	47,456	53,350	08/03/2026	2.C FE
Y51478-AA-6	LLPL CAPITAL PTE LTD SECURED CORP_BND	D	01/21/2022	VARIOUS		6,260,569	5,658,177	6,612,994	6,520,891	0	(5,609)	0	(5,609)	0	6,515,282	0	(254,713)	(254,713)	182,686	02/04/2039	2.C FE
Y806M#-AA-3	ADANI TRANSMISSION LTD CORP_BND 5.200%	D	03/11/2022	REDEMPTION 100.0000		110,625	110,625	110,625	110,625	0	0	0	0	0	110,625	0	0	0	2,876	03/11/2050	2.C FE
Y806M#-AB-1	ADANI TRANSMISSION LTD CORP_BND 5.200%	D	03/11/2022	REDEMPTION 100.0000		73,750	73,750	73,750	73,750	0	0	0	0	0	73,750	0	0	0	1,918	03/11/2050	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,802,986,787	1,791,383,847	1,817,255,897	1,742,527,506	0	7,766,648	0	7,766,648	1,437,100	1,815,359,940	(1,962,018)	(14,074,367)	(16,036,385)	27,416,833	XXX	XXX
268317-AF-1	ELECTRICITE DE FRANCE SA JRSUB CORP_BND	D	03/03/2022	MERRILL LYNCH PIERCE FNNR & SM		721,155	734,000	689,311	689,311	0	0	0	0	0	689,311	0	31,844	31,844	23,335	01/01/9999	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						721,155	734,000	689,311	689,311	0	0	0	0	0	689,311	0	31,844	31,844	23,335	XXX	XXX
00130M-AJ-3	AHP HEALTH PARTNERS INC SECURED TERM_LOA		03/16/2022	BARCLAYS CAPITAL		799,875	810,000	806,790	806,710	0	(88)	0	(88)	0	806,622	0	(6,747)	(6,747)	5,310	08/24/2028	4.B FE
00130M-AJ-3	AHP HEALTH PARTNERS INC SECURED TERM_LOA		03/31/2022	REDEMPTION 100.0000		6,427	6,427	6,402	6,402	0	26	0	26	0	6,427	0	0	0	68	08/24/2028	4.B FE
00186X-AB-9	API GROUP DE INC SECURED TERM_LOAN 2.7		03/31/2022	REDEMPTION 100.0000		35,308	35,308	35,172	35,210	0	98	0	98	0	35,308	0	0	0	236	10/01/2026	3.C FE
00186X-AJ-2	API GROUP DE INC SECURED TERM LOAN 2.9		03/31/2022	REDEMPTION 100.0000		31,420	31,420	31,229	0	0	191	0	191	0	31,420	0	0	0	199	01/03/2029	3.C FE
00213N-AM-4	APX GROUP INC SECURED TERM_LOAN 4.506%		03/18/2022	BANC OF AMERICA SECURITIES LLC		552,656	562,500	561,092	561,134	0	36	0	36	0	561,170	0	(8,514)	(8,514)	6,267	07/09/2028	4.B FE
00213N-AM-4	APX GROUP INC SECURED TERM_LOAN 4.506%		03/31/2022	REDEMPTION 100.0000		2,340	2,340	2,334	2,335	0	6	0	6	0	2,340	0	0	0	3	07/09/2028	4.B FE
00216E-AB-5	TRIDENT TPI HOLDINGS INC SECURED TERM_LO		03/14/2022	CITIBANK		500,611	512,135	451,864	472,160	0	2,515	0	2,515	0	474,675	0	25,937	25,937	0	10/17/2024	4.C FE
00216E-AB-5	TRIDENT TPI HOLDINGS INC SECURED TERM_LO		03/31/2022	REDEMPTION 100.0000		509	509	449	469	0	40	0	40	0	509	0	0	0	17	10/17/2024	4.C FE
00687M-AC-5	ADIENT US LLC SECURED TERM_LOAN 4.256%		03/31/2022	REDEMPTION 100.0000		20,876	20,876	20,849	17,833	0	25	0	25	0	20,876	0	0	0	163	04/08/2028	3.C FE
00709L-AH-0	ADMI CORP SECURED TERM_LOAN 4.381% 12/		03/18/2022	CITIZEN BANK		113,446	115,909	115,506	115,549	0	11	0	11	0	115,560	0	(2,114)	(2,114)	736	12/23/2027	4.B FE
00709L-AH-0	ADMI CORP SECURED TERM_LOAN 4.381% 12/		03/31/2022	REDEMPTION 100.0000		133	133	133	133	0	0	0	0	0	133	0	0	0	2	12/23/2027	4.B FE
00766W-AV-5	AECOM SECURED TERM_LOAN 2.756% 04/13/2		03/31/2022	REDEMPTION 100.0000		35,299	35,299	35,255	17,432	0	37	0	37	0	35,299	0	0	0	42	04/13/2028	2.C FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC SECURED TE		01/04/2022	REDEMPTION 100.0000		10,099	10,099	9,947	9,976	0	123	0	123	0	10,099	0	0	0	23	07/31/2026	3.A FE
01642P-BB-1	ALIXPARTNERS LLP SECURED TERM_LOAN 3.7		03/23/2022	DEUTSCHE BANK AG		172,849	176,000	175,826	175,845	0	5	0	5	0	175,850	0	(3,001)	(3,001)	953	02/04/2028	4.A FE
01642P-BB-1	ALIXPARTNERS LLP SECURED TERM_LOAN 3.7		03/31/2022	REDEMPTION 100.0000		207	207	207	207	0	0	0	0	0	207	0	0	0	3	02/04/2028	4.A FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC SECURED TER		03/31/2022	REDEMPTION 100.0000		2,143	2,143	2,129	2,131	0	12	0	12	0	2,143	0	0	0	23	10/08/2027	4.B FE
01881U-AE-5	ALLIANT HOLDINGS INTERMEDIATE SECURED TE		03/18/2022	BARCLAYS CAPITAL		656,880	672,000	659,474	663,228	0	503	0	503	0	663,731	0	(6,851)	(6,851)	3,695	05/09/2025	4.B FE
01881U-AE-5	ALLIANT HOLDINGS INTERMEDIATE SECURED TE		03/31/2022	REDEMPTION 100.0000		2,786	2,786	2,697	2,723	0	62	0	62	0	2,786	0	0	0	38	05/09/2025	4.B FE
01881U-AF-2	ALLIANT HOLDINGS INTERMEDIATE SECURED TE		03/18/2022	GOLDMAN SACHS & CO.		302,225	308,000	304,879	305,046	0	173	0	173	0	305,219	0	(2,994)	(2,994)	1,693	05/09/2025	4.B FE
01881U-AF-2	ALLIANT HOLDINGS INTERMEDIATE SECURED TE		03/31/2022	REDEMPTION 100.0000		486	486	481	481	0	5	0	5	0	486	0	0	0	5	05/09/2025	4.B FE
02034D-AC-1	FINASTRA USA INC SECURED TERM_LOAN 4.5		02/28/2022	REDEMPTION 100.0000		3,626	3,626	3,575	2,509	0	37	0	37	0	3,626	0	0	0	25	06/13/2024	4.B FE
02376C-BA-2	AMERICAN AIRLINES INC SECURED TERM_LOAN		03/21/2022	UBS WARBURG LLC		242,444	250,000	248,939	249,500	0	54	0	54	0	249,554	0	(7,110)	(7,110)	908	12/14/2023	4.B FE
02376C-BB-0	AMERICAN AIRLINES INC SECURED TERM_LOAN		03/15/2022	DIRECT		575,000	625,000	537,132	563,908	0	3,170	0	3,170	0	567,079	0	7,921	7,921	1,963	06/27/2025	4.C FE
02406M-AP-2	AMERICAN AXLE & MANUFACTURING SECURED TE		03/25/2022	REDEMPTION 100.0000		252,580	252,580	250,592	163,341	0	1,363	0	1,363	0	252,580	0	0	0	1,273	04/06/2024	3.A FE
02474R-AH-6	AMERICAN BUILDERS & CONTRACTOR SECURED T		03/31/2022	REDEMPTION 100.0000		5,627	5,627	5,377	5,434	0	193	0	193	0	5,627	0	0	0	30	01/15/2027	3.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
03234T-AW-8	AMWINS GROUP INC SECURED TERM_LOAN 3.2		03/31/2022	REDEMPTION 100.0000		3,186	3,186	3,178	3,178	0	7	0	7	0	3,186	0	0	0	2,782	02/19/2028	4.A FE
03765V-AK-6	PRIME SECURITY SERVICES BORROW SECURED T		03/31/2022	REDEMPTION 100.0000		15,954	15,954	15,932	14,159	0	35	0	35	0	15,954	0	0	0	55	09/23/2026	3.C FE
03827F-AX-9	APPLIED SYSTEMS INC SECURED TERM_LOAN		03/16/2022	NOMURA SECURITIES INTL. INC.		131,459	132,955	132,955	132,955	0	0	0	0	0	132,955	0	(1,496)	(1,496)	0	09/19/2024	4.C FE
03835E-AF-1	APPLOVIN CORP SECURED TERM_LOAN 3.500%		03/17/2022	UBS WARBURG LLC		679,673	693,544	691,563	691,593	0	54	0	54	0	691,647	0	(11,973)	(11,973)	1,888	10/21/2028	4.A FE
03835E-AF-1	APPLOVIN CORP SECURED TERM_LOAN 3.500%		01/01/2022	REDEMPTION 100.0000		400	400	399	399	0	1	0	1	0	400	0	0	0	0	10/21/2028	4.A FE
03836B-AB-5	MERCURY BORROWER INC SECURED TERM_LOAN		03/10/2022	J.P. MORGAN SECURITIES INC		698,740	713,000	711,330	711,420	0	39	0	39	0	711,459	0	(12,719)	(12,719)	6,524	08/02/2028	4.C FE
03880Y-AC-8	ARC FALCON I INC SECURED TERM_LOAN 4.2		03/31/2022	REDEMPTION 100.0000		8,726	8,726	8,676	8,678	0	49	0	49	0	8,726	0	0	0	93	09/30/2028	4.B FE
04349H-AK-0	ASCEND LEARNING LLC SECURED TERM LOAN		03/31/2022	REDEMPTION 100.0000		1,321	1,321	1,314	0	0	7	0	7	0	1,321	0	0	0	20	12/10/2028	4.C FE
04350T-AC-8	ASCEND PERFORMANCE MATERIALS O SECURED T		03/31/2022	REDEMPTION 100.0000		1,791	1,791	1,797	1,796	0	(5)	0	(5)	0	1,791	0	0	0	25	08/27/2026	3.C FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC SECURED TERM_LO		03/31/2022	REDEMPTION 100.0000		1,459	1,459	1,459	1,459	0	0	0	0	0	1,459	0	0	0	7	09/07/2027	3.A FE
04621H-AN-3	ASSUREDPARTNERS INC SECURED TERM_LOAN		03/22/2022	GOLDMAN SACHS & CO.		819,941	837,000	815,422	819,853	0	636	0	636	0	820,489	0	(548)	(548)	4,945	02/13/2027	4.B FE
04621H-AN-3	ASSUREDPARTNERS INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		873	873	836	843	0	30	0	30	0	873	0	0	0	13	02/13/2027	4.B FE
04649V-AW-0	ASURION LLC SECURED TERM_LOAN 3.457% 1		03/23/2022	BANC OF AMERICA SECURITIES LLC		344,611	350,000	350,438	350,237	0	(20)	0	(20)	0	350,218	0	(5,606)	(5,606)	1,781	11/03/2024	4.A FE
04649V-AW-0	ASURION LLC SECURED TERM_LOAN 3.457% 1		03/31/2022	REDEMPTION 100.0000		861	861	862	862	0	(1)	0	(1)	0	861	0	0	0	9	11/03/2024	4.A FE
04649V-AX-8	ASURION LLC SECURED TERM_LOAN 3.707% 1		03/18/2022	GOLDMAN SACHS & CO.		587,580	601,875	603,009	601,595	0	11	0	11	0	601,605	0	(14,025)	(14,025)	3,309	12/23/2026	4.A FE
04649V-AX-8	ASURION LLC SECURED TERM_LOAN 3.707% 1		03/31/2022	REDEMPTION 100.0000		888	888	889	887	0	0	0	0	0	888	0	0	0	10	12/23/2026	4.A FE
04649V-AZ-3	ASURION LLC SECURED TERM_LOAN 6.256% 0		03/25/2022	BANC OF AMERICA SECURITIES LLC		224,930	229,068	229,068	229,068	0	0	0	0	0	229,068	0	(4,137)	(4,137)	2,010	01/31/2028	4.C FE
04685Y-AM-1	ATHENAHEALTH INC SECURED TERM_LOAN 4.6		02/15/2022	REDEMPTION 100.0000		49,625	49,625	49,625	49,625	0	0	0	0	0	49,625	0	0	0	587	02/11/2026	4.B FE
05350N-AK-0	AVANTOR FUNDING INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		356,154	356,154	356,154	356,154	0	0	0	0	0	356,154	0	0	0	2,527	11/21/2024	3.A FE
05350N-AL-8	AVANTOR INC SECURED TERM_LOAN 2.750% 1		03/31/2022	REDEMPTION 100.0000		18,502	18,502	18,507	17,241	0	6	0	6	0	18,502	0	0	0	100	11/08/2027	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC SECURED TERM_		03/31/2022	REDEMPTION 100.0000		1,795	1,795	1,791	1,792	0	3	0	3	0	1,795	0	0	0	9	08/06/2027	3.A FE
05400K-AH-3	AVOLON TLB BORROWER 1 US LLC SECURED T		03/31/2022	REDEMPTION 100.0000		6,842	6,842	6,767	4,291	0	74	0	74	0	6,842	0	0	0	38	12/01/2027	2.C FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC SECURED TERM_LO		03/31/2022	REDEMPTION 100.0000		6,786	6,786	6,788	6,788	0	(2)	0	(2)	0	6,786	0	0	0	42	02/01/2027	3.B FE
05875C-AB-0	BALLYS CORP SECURED TERM_LOAN 3.750% 1		03/31/2022	REDEMPTION 100.0000		21,562	21,562	21,374	15,269	0	183	0	183	0	21,562	0	0	0	132	10/01/2028	3.B FE
05988H-AE-7	BOXER PARENT CO INC SECURED TERM_LOAN		03/17/2022	CREDIT SUISSE FIRST BOSTON COR		617,403	631,614	631,326	631,342	0	14	0	14	0	631,356	0	(13,953)	(13,953)	0	10/02/2025	4.C FE
05988H-AE-7	BOXER PARENT CO INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		905	905	903	903	0	1	0	1	0	905	0	0	0	24	10/02/2025	4.C FE
07014Q-AN-1	GREAT AMERICAN OUTDOORS GROUP SECURED TE		03/31/2022	REDEMPTION 100.0000		1,181	1,181	1,184	1,184	0	(3)	0	(3)	0	1,181	0	0	0	0	03/06/2028	4.A FE
08078U-AD-5	BELRON FINANCE US LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		6,893	6,893	6,642	6,711	0	182	0	182	0	6,893	0	0	0	43	11/13/2025	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
08078U-AE-3	BELRON FINANCE 2019 LLC SECURED TERM_LOA		03/31/2022	REDEMPTION 100.0000		627	627	608	612	0	14	0	14	0	627	0	0	0	4	10/30/2026	3.B FE
08078U-AF-0	BELRON FINANCE US LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		8,244	8,244	8,251	688	0	(6)	0	(6)	0	8,244	0	0	0	6	04/13/2028	3.C FE
09522U-AD-5	BLUCORA INC SECURED TERM_LOAN 5.000% 0		03/31/2022	REDEMPTION 100.0000		435	435	437	437	0	(1)	0	(1)	0	435	0	0	0	5	05/22/2024	4.A FE
10330J-AU-2	BOYD GAMING CORPORATION SECURED TERM_LOA		03/02/2022	REDEMPTION 100.0000		1,252,515	1,252,515	1,223,115	1,236,232	0	16,283	0	16,283	0	1,252,515	0	0	0	7,664	09/15/2023	3.B FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC SECURED TERM_L		03/31/2022			1,307	1,307	1,157	1,201	0	106	0	106	0	1,307	0	0	0	9	08/15/2025	4.A FE
11132V-AP-4	BROADSTREET PARTNERS INC SECURED TERM_LO		03/24/2022	MACQUARIE BANK LIMITED .		559,298	571,038	549,292	554,124	0	665	0	665	0	554,789	0	4,509	4,509	2,906	01/27/2027	4.B FE
11132V-AR-0	BROADSTREET PARTNERS INC SECURED TERM_LO		03/17/2022	RBC DOMINION SECURITIES INC.		293,265	299,250	297,754	297,809	0	53	0	53	0	297,862	0	(4,597)	(4,597)	1,839	01/27/2027	4.B FE
11823L-AK-1	BUCKEYE PARTNERS LP SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		47,016	47,016	46,862	28,944	0	149	0	149	0	47,016	0	0	0	210	11/01/2026	3.A FE
121575-AK-0	BURLINGTON COAT FACTORY WAREHO SECURED T		03/31/2022	REDEMPTION 100.0000		5,000	5,000	4,988	4,989	0	11	0	11	0	5,000	0	0	0	27	06/24/2028	3.A FE
12510E-AC-1	CCI BUYER INC SECURED TERM_LOAN 4.750%		03/31/2022	REDEMPTION 100.0000		5,000	5,000	4,950	4,956	0	44	0	44	0	5,000	0	0	0	43	12/17/2027	4.C FE
12510M-AB-5	INGENOVIS HEALTH INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		2,625	2,625	2,612	2,613	0	12	0	12	0	2,625	0	0	0	30	03/05/2028	4.B FE
12541H-AT-0	CHG HEALTHCARE SERVICES INC SECURED TERM		03/16/2022	BANK OF MONTREAL		543,813	550,000	549,479	549,116	0	(370)	0	(370)	0	548,746	0	(4,934)	(4,934)	0	09/30/2028	4.B FE
12541H-AT-0	CHG HEALTHCARE SERVICES INC SECURED TERM		03/31/2022	REDEMPTION 100.0000		1,391	1,391	1,395	1,393	0	(3)	0	(3)	0	1,391	0	0	0	25	09/30/2028	4.B FE
12658H-AG-7	CP ATLAS BUYER INC SECURED TERM_LOAN 4		03/31/2022	REDEMPTION 100.0000		4,869	4,869	4,873	4,869	0	0	0	0	0	4,869	0	0	0	52	11/23/2027	4.C FE
12709Q-AG-6	CMC MATERIALS INC SECURED TERM_LOAN 2.		03/31/2022	REDEMPTION 100.0000		10,350	10,350	10,028	10,105	0	244	0	244	0	10,350	0	0	0	56	11/14/2025	3.B FE
12769L-AB-5	CAESARS RESORT COLLECTION LLC SECURED TE		03/17/2022	CREDIT SUISSE FIRST BOSTON COR		574,031	585,000	580,613	582,469	0	165	0	165	0	582,634	0	(8,602)	(8,602)	2,737	12/23/2024	4.A FE
12769L-AB-5	CAESARS RESORT COLLECTION LLC SECURED TE		03/31/2022	REDEMPTION 100.0000		2,309	2,309	2,295	2,301	0	8	0	8	0	2,309	0	0	0	19	12/23/2024	4.A FE
13119D-AF-9	CALLAWAY GOLF COMPANY SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		3,368	3,368	3,305	3,320	0	48	0	48	0	3,368	0	0	0	40	01/04/2026	4.A FE
13134M-BQ-5	CALPINE CORP SECURED TERM_LOAN 2.460%		03/31/2022	REDEMPTION 100.0000		4,410	4,410	4,295	4,323	0	87	0	87	0	4,410	0	0	0	24	04/06/2026	3.A FE
13134M-BS-1	CALPINE CORP SECURED TERM_LOAN 2.457%		03/31/2022	REDEMPTION 100.0000		2,570	2,570	2,246	2,325	0	245	0	245	0	2,570	0	0	0	14	08/12/2026	3.B FE
13134N-AG-6	CALPINE CONSTRUCTION FINANCE C SECURED T		03/31/2022	REDEMPTION 100.0000		2,040	2,040	2,027	2,030	0	10	0	10	0	2,040	0	0	0	11	01/15/2025	3.A FE
14314V-AB-9	HAMILTON PROJECTS ACQUIROR LLC SECURED T		03/31/2022	REDEMPTION 100.0000		5,000	5,000	4,850	4,878	0	122	0	122	0	5,000	0	0	0	0	06/17/2027	3.C FE
14576J-AE-3	CARROLS HOLDCO INC SECURED TERM_LOAN 4		03/25/2022	REDEMPTION 100.0000		12,902	12,902	12,709	12,718	0	185	0	185	0	12,902	0	0	0	111	04/30/2026	4.A FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC SECURED TE		03/31/2022	REDEMPTION 100.0000		26,065	26,065	26,060	24,773	0	31	0	31	0	26,065	0	0	0	159	02/22/2028	3.A FE
15643X-AC-2	CENTURI GROUP INC SECURED TERM_LOAN 3.		03/31/2022	REDEMPTION 100.0000		242,558	242,558	240,132	240,225	0	2,333	0	2,333	0	242,558	0	0	0	1,343	08/27/2028	3.C FE
15643Y-AC-0	LOTUS MIDSTREAM LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		2,767	2,767	2,770	2,769	0	(2)	0	(2)	0	2,767	0	0	0	23	09/26/2025	3.B FE
15669G-AH-7	LUMEN TECHNOLOGIES INC SECURED TERM_LOAN		03/25/2022	MORGAN STANLEY & CO. INC		532,535	557,000	553,007	553,898	0	123	0	123	0	554,021	0	(21,485)	(21,485)	2,149	03/15/2027	3.A FE
15669G-AH-7	LUMEN TECHNOLOGIES INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		3,315	3,315	3,203	3,227	0	88	0	88	0	3,315	0	0	0	22	03/15/2027	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS LLC SECURED T		03/23/2022	SUNTRUST REDEMPTION 100.0000		335,210	339,513	334,269	336,286	0	318	0	318	0	336,604	0	(1,393)	(1,393)	1,947	03/01/2024	4.A FE
15960H-AE-8	OZARK HOLDINGS LLC SECURED TERM_LOAN 4		03/31/2022	REDEMPTION 100.0000		1,125	1,125	1,119	1,120	0	5	0	5	0	1,125	0	0	0	1,601	12/10/2027	5.B GI
16117L-BW-8	CHARTER COMMUNICATIONS OPERATI SECURED T		03/31/2022	REDEMPTION 100.0000		6,477	6,477	6,432	6,433	0	44	0	44	0	6,477	0	0	0	31	04/30/2025	2.C FE
16117L-BX-6	CHARTER COMMUNICATIONS OPERATI SECURED T		03/31/2022	REDEMPTION 100.0000		32,895	32,895	32,090	25,897	0	667	0	667	0	32,895	0	0	0	154	02/01/2027	2.C FE
16384Y-AF-4	CHEMOURS COMPANY SECURED TERM_LOAN 1.9		03/31/2022	REDEMPTION 100.0000		8,331	8,331	8,245	8,284	0	47	0	47	0	8,331	0	0	0	25	04/03/2025	3.A FE
17148P-AF-8	CHURCHILL DOWNS INCORPORATED SECURED TER		03/31/2022	REDEMPTION 100.0000		458	458	457	457	0	1	0	1	0	458	0	0	0	2	03/17/2028	3.A FE
17288Y-AD-4	CITADEL SECURITIES LP SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		43,961	43,961	43,808	14,960	0	149	0	149	0	43,961	0	0	0	87	02/02/2028	2.C FE
17776E-AB-1	CITY BREWING COMPANY LLC SECURED TERM_LO		03/14/2022	J.P. MORGAN SECURITIES INC REDEMPTION 100.0000		407,751	436,097	433,917	434,116	0	55	0	55	0	434,170	0	(26,419)	(26,419)	4,737	04/05/2028	4.B FE
18449E-AF-7	CLEAN HARBORS INC SECURED TERM_LOAN 2.		03/31/2022	REDEMPTION 100.0000		5,000	5,000	4,975	4,976	0	24	0	24	0	5,000	0	0	0	10	10/08/2028	3.A FE
18452R-AD-7	CLEAR CHANNEL OUTDOOR HOLDINGS SECURED T		03/18/2022	MORGAN STANLEY & CO. INC REDEMPTION 100.0000		860,573	885,000	879,758	881,373	0	151	0	151	0	881,524	0	(20,951)	(20,951)	8,392	08/21/2026	4.B FE
18452R-AD-7	CLEAR CHANNEL OUTDOOR HOLDINGS SECURED T		03/31/2022	REDEMPTION 100.0000		2,287	2,287	2,249	2,254	0	33	0	33	0	2,287	0	0	0	22	08/21/2026	4.B FE
18538Y-AD-0	CLEARWATER PAPER CORP SECURED TERM_LOAN		03/16/2022	REDEMPTION 100.0000		97,689	97,689	96,582	96,690	0	999	0	999	0	97,689	0	0	0	808	07/24/2026	3.A FE
19239P-AB-3	COGECO COMMUNICATIONS USA II SECURED T		02/28/2022	REDEMPTION 100.0000		5,658	5,658	5,457	5,525	0	134	0	134	0	5,658	0	0	0	20	01/03/2025	4.A FE
20337E-AQ-4	COMMSCOPE INC SECURED TERM_LOAN 3.459%		03/10/2022	VARIOUS REDEMPTION 100.0000		1,164,902	1,198,052	1,176,644	1,181,937	0	617	0	617	0	1,182,554	0	(17,652)	(17,652)	6,426	04/04/2026	4.B FE
20451V-AD-5	COMPASS POWER GENERATION LLC SECURED TER		03/31/2022	REDEMPTION 100.0000		11,331	11,331	11,113	5,586	0	216	0	216	0	11,331	0	0	0	83	12/20/2024	3.C FE
20902C-AW-0	ALTIUM PACKAGING LLC SECURED TERM_LOAN		03/22/2022	UBS WARBURG LLC REDEMPTION 100.0000		485,285	507,000	505,349	505,514	0	45	0	45	0	505,560	0	(20,275)	(20,275)	3,039	01/29/2028	4.B FE
20902C-AW-0	ALTIUM PACKAGING LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		648	648	646	646	0	2	0	2	0	648	0	0	0	8	01/29/2028	4.B FE
21870F-BA-6	CORELOGIC INC SECURED TERM_LOAN 4.506%		03/15/2022	J.P. MORGAN SECURITIES INC REDEMPTION 100.0000		776,000	800,000	795,770	796,072	0	105	0	105	0	796,177	0	(20,177)	(20,177)	5,244	06/04/2028	4.A FE
21870F-BA-6	CORELOGIC INC SECURED TERM_LOAN 4.506%		03/31/2022	REDEMPTION 100.0000		71	71	71	71	0	0	0	0	0	71	0	0	0	4	06/04/2028	4.A FE
22207E-BG-8	COTY INC SECURED TERM_LOAN 2.560% 04/0		03/15/2022	J.P. MORGAN SECURITIES INC REDEMPTION 100.0000		112,713	115,603	112,713	113,872	0	97	0	97	0	113,970	0	(1,257)	(1,257)	684	04/07/2025	4.A FE
22207E-BG-8	COTY INC SECURED TERM_LOAN 2.560% 04/0		03/30/2022	REDEMPTION 100.0000		50,582	50,582	50,424	50,495	0	87	0	87	0	50,582	0	0	0	133	04/07/2025	4.A FE
22834K-AB-7	CROWN FINANCE US INC SECURED TERM_LOAN		02/23/2022	VARIOUS REDEMPTION 100.0000		248,683	318,394	245,163	245,163	0	0	0	0	0	245,163	0	3,520	3,520	2,848	02/28/2025	5.B FE
22834K-AB-7	CROWN FINANCE US INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		539	539	415	415	0	124	0	124	0	539	0	0	0	19	02/28/2025	5.B FE
23344M-AC-2	CONVERGINT TECHNOLOGIES LLC SECURED TERM		03/15/2022	CITIBANK REDEMPTION 100.0000		491,250	500,000	497,500	497,736	0	63	0	63	0	497,799	0	(6,549)	(6,549)	3,483	03/31/2028	4.B FE
23344M-AC-2	CONVERGINT TECHNOLOGIES LLC SECURED TERM		03/31/2022	REDEMPTION 100.0000		1,017	1,017	1,012	1,012	0	4	0	4	0	1,017	0	0	0	13	03/31/2028	4.B FE
23345N-AB-1	DT MIDSTREAM INC SECURED TERM_LOAN 3.0		03/31/2022	REDEMPTION 100.0000		36,988	36,988	36,883	33,991	0	103	0	103	0	36,988	0	0	0	188	06/26/2028	2.C FE
23752R-AJ-1	DASEKE COMPANIES INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		3,750	3,750	3,731	3,733	0	17	0	17	0	3,750	0	0	0	46	03/09/2028	4.B FE
23918V-AY-0	DAVITA INC SECURED TERM_LOAN 2.712% 08		03/31/2022	REDEMPTION 100.0000		16,218	16,218	16,103	16,131	0	87	0	87	0	16,218	0	0	0	77	08/12/2026	3.A FE
24664G-AE-1	DELEK US HOLDINGS INC SECURED TERM_LOAN		03/31/2022			3,750	3,750	3,488	3,562	0	188	0	188	0	3,750	0	0	0	103	03/31/2025	3.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
24780D-AC-1	DELTA TOPCO INC SECURED TERM_LOAN 4.50		03/18/2022	MORGAN STANLEY & CO. INC		133,144	135,000	135,675	135,000	0	0	0	0	0	135,000	0	(1,856)	(1,856)	1,521	12/01/2027	4.B FE
				REDEMPTION 100.0000																	
24780D-AC-1	DELTA TOPCO INC SECURED TERM_LOAN 4.50		01/31/2022			450	450	452	450	0	0	0	0	0	450	0	0	0	0	12/01/2027	4.B FE
25213Y-AU-9	DEXKO GLOBAL INC SECURED TERM_LOAN 4.7		03/21/2022	CITIBANK		234,859	241,500	240,293	240,327	0	32	0	32	0	240,359	0	(5,501)	(5,501)	0	10/04/2028	4.C FE
25213Y-AV-7	DEXKO GLOBAL INC SECURED TERM_LOAN 4.7		03/21/2022	CITIBANK		44,735	46,000	46,000	46,000	0	0	0	0	0	46,000	0	(1,265)	(1,265)	112	10/04/2028	4.C FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC SECURED TERM_LO		03/01/2022	TAX FREE EXCHANGE		504,811	1,357,475	624,923	625,180	0	0	0	0	0	625,180	0	(120,368)	(120,368)	7,680	08/24/2026	6. FE
				REDEMPTION 100.0000																	
25277B-AG-3	DIAMOND SPORTS GROUP LLC SECURED TERM LO		03/31/2022			3,394	3,394	1,262	0	0	2,132	0	2,132	0	3,394	0	0	0	0	08/24/2026	5.B FE
				REDEMPTION 100.0000																	
25460H-AB-8	DIRECTV FINANCING LLC SECURED TERM_LOAN		03/31/2022			161,137	161,137	160,214	160,230	0	906	0	906	0	161,137	0	0	0	2,371	08/02/2027	3.B FE
26483N-AN-0	DUN & BRADSTREET CORPORATION SECURED TER		02/01/2022	BANC OF AMERICA SECURITIES LLC		1,963,754	1,965,150	1,925,847	1,940,791	0	466	0	466	0	1,941,257	0	22,497	22,497	0	02/06/2026	4.A FE
				REDEMPTION 100.0000																	
26844H-AJ-6	EFS COGEN HOLDINGS I LLC SECURED TERM_LO		03/31/2022			3,529	3,529	3,514	3,516	0	13	0	13	0	3,529	0	0	0	40	10/01/2027	4.A FE
				REDEMPTION 100.0000																	
26928B-AJ-8	EW SCRIPPS CO SECURED TERM_LOAN 2.457%		03/31/2022			4,533	4,533	4,398	4,454	0	79	0	79	0	4,533	0	0	0	24	10/02/2024	3.B FE
				REDEMPTION 100.0000																	
26928B-AL-3	EW SCRIPPS CO SECURED TERM_LOAN 3.313%		03/31/2022			13,278	13,278	13,249	13,252	0	26	0	26	0	13,278	0	0	0	110	05/01/2026	3.C FE
				REDEMPTION 100.0000																	
26928B-AM-1	EW SCRIPPS CO SECURED TERM_LOAN 4.006%		03/31/2022			5,000	5,000	4,987	4,989	0	11	0	11	0	5,000	0	0	0	28	01/07/2028	3.B FE
26943P-AB-5	NORTHLAND CABLE TELEVISION INC SECURED T		03/18/2022	SUNTRUST		914,708	931,000	925,767	926,163	0	153	0	153	0	926,317	0	(11,609)	(11,609)	4	11/12/2027	4.B FE
				REDEMPTION 100.0000																	
26943P-AB-5	NORTHLAND CABLE TELEVISION INC SECURED T		03/31/2022			1,922	1,922	1,917	794	0	7	0	7	0	1,922	0	0	0	36	11/12/2027	4.B FE
27943U-AK-2	THE EDELMAN FINANCIAL CENTER L SECURED T		03/17/2022	BANC OF AMERICA SECURITIES LLC		964,315	979,000	974,950	975,319	0	107	0	107	0	975,426	0	(11,111)	(11,111)	6,819	04/07/2028	4.B FE
				REDEMPTION 100.0000																	
27943U-AK-2	THE EDELMAN FINANCIAL CENTER L SECURED T		03/31/2022			620	620	617	617	0	3	0	3	0	620	0	0	0	12	04/07/2028	4.B FE
				REDEMPTION 100.0000																	
28031F-AD-2	EDGEWATER GENERATION LLC SECURED TERM_LO		03/31/2022			7,676	7,676	7,476	7,530	0	146	0	146	0	7,676	0	0	0	75	12/13/2025	3.C FE
				REDEMPTION 100.0000																	
28253P-AC-3	8TH AVENUE FOOD & PROVISIONS I SECURED T		03/31/2022			879	879	883	882	0	(2)	0	(2)	0	879	0	0	0	1,169	10/01/2025	5.A FE
				REDEMPTION 100.0000																	
28414B-AF-3	ELANCO ANIMAL HEALTH INC SECURED TERM_LO		03/31/2022			163,428	163,428	158,602	159,412	0	4,015	0	4,015	0	163,428	0	0	0	350	08/01/2027	3.A FE
28542C-AC-3	ELECTRON BIDCO INC SECURED TERM_LOAN 3		03/22/2022	GOLDMAN SACHS & CO.		411,692	418,125	415,652	415,688	0	72	0	72	0	415,760	0	(4,068)	(4,068)	4,181	11/01/2028	4.B FE
				REDEMPTION 100.0000																	
29267Y-AS-1	ENERGIZER HOLDINGS INC SECURED TERM_LOAN		01/04/2022			16,240	16,240	16,251	16,233	0	7	0	7	0	16,240	0	0	0	0	12/16/2027	3.A FE
				REDEMPTION 100.0000																	
29359D-AB-3	ENSONO INC SECURED TERM_LOAN 5.006% 05		03/31/2022			1,887	1,887	1,874	700	0	12	0	12	0	1,887	0	0	0	52	05/26/2028	4.B FE
				REDEMPTION 100.0000																	
30259H-AE-7	FRANKLIN SQUARE HOLDINGS LP SECURED TERM		03/31/2022			1,646	1,646	1,353	1,438	0	208	0	208	0	1,646	0	0	0	10	08/01/2025	3.B FE
				REDEMPTION 100.0000																	
30709U-AB-0	FANATICS COMMERCE INTERMEDIATE SECURED T		03/31/2022			18,500	18,500	18,497	9,977	0	3	0	3	0	18,500	0	0	0	133	11/24/2028	3.C FE
				REDEMPTION 100.0000																	
31575A-AB-3	GIP II BLUE HOLDING LP SECURED TERM_LOAN		01/03/2022			10,000	10,000	9,850	9,854	0	146	0	146	0	10,000	0	0	0	0	09/29/2028	4.A FE
				REDEMPTION 100.0000																	
31935H-AD-9	FIRST BRANDS GROUP LLC SECURED TERM_LOAN		03/31/2022			9,917	9,917	10,035	9,946	0	(29)	0	(29)	0	9,917	0	0	0	133	03/30/2027	4.A FE
				REDEMPTION 100.0000																	
33718F-AD-2	FIRST STUDENT BIDCO INC SECURED TERM_LOA		03/28/2022			12,782	12,782	12,692	12,695	0	87	0	87	0	12,782	0	0	0	0	07/21/2028	3.C FE
				REDEMPTION 99.7880																	
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN SECURED T		03/31/2022			3,130	3,137	3,107	2,205	0	22	0	22	0	3,130	0	0	0	12	04/30/2028	3.A FE
				REDEMPTION 100.0000																	
33936H-AJ-1	FLEX ACQUISITION COMPANY INC SECURED TER		01/12/2022			3,975	3,975	3,945	3,918	0	57	0	57	0	3,975	0	0	0	25	03/02/2028	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
36171N-AB-2	SKOPIMA MERGER SUB INC SECURED TERM_LOAN		03/17/2022	CREDIT SUISSE FIRST BOSTON COR		823,415	838,081	829,678	830,201	0	219	0	219	0	830,420	0	(7,006)	(7,006)	6,181	05/12/2028	4.C FE
36171N-AB-2	SKOPIMA MERGER SUB INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		889	889	880	880	0	9	0	9	0	889	0	0	0	14	05/12/2028	4.C FE
36173D-AB-2	GIP III STETSON I LP SECURED TERM_LOAN		03/10/2022	REDEMPTION 100.0000		28,042	28,042	27,957	27,946	0	96	0	96	0	28,042	0	0	0	200	07/18/2025	4.C FE
365556-AU-3	INGERSOLL RAND SERVICES CO SECURED TERM_		03/31/2022	REDEMPTION 100.0000		5,866	5,866	5,612	5,670	0	196	0	196	0	5,866	0	0	0	28	02/28/2027	3.A FE
36740U-AT-9	GATES GLOBAL LLC SECURED TERM_LOAN 3.2		03/18/2022	CREDIT SUISSE FIRST BOSTON COR		161,700	165,000	164,959	164,964	0	2	0	2	0	164,966	0	(3,266)	(3,266)	879	03/31/2027	4.A FE
36740U-AT-9	GATES GLOBAL LLC SECURED TERM_LOAN 3.2		03/31/2022	REDEMPTION 100.0000		143	143	143	143	0	0	0	0	0	143	0	0	0	2	03/31/2027	4.A FE
36866K-AB-8	GEMINI HDPE LLC SECURED TERM_LOAN 4.00		01/31/2022	REDEMPTION 100.0000		13,193	13,193	13,142	13,148	0	45	0	45	0	13,193	0	0	0	122	12/31/2027	3.B FE
36874V-AM-0	GENERAC POWER SYSTEMS INC SECURED TERM_L		03/17/2022	J.P. MORGAN SECURITIES INC		932,229	941,646	881,527	895,577	0	1,652	0	1,652	0	897,228	0	35,001	35,001	4,360	12/13/2026	3.A FE
37147P-AB-6	GENERATION BRIDGE LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		11,733	11,733	11,529	5,959	0	203	0	203	0	11,733	0	0	0	96	12/01/2028	3.B FE
38017B-AN-6	GO DADDY OPERATING COMPANY LLC SECURED T		03/31/2022	REDEMPTION 100.0000		8,956	8,956	8,545	8,716	0	241	0	241	0	8,956	0	0	0	42	02/15/2024	3.B FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC SECURED TERM_LO		03/16/2022	J.P. MORGAN SECURITIES INC		98,750	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(1,250)	(1,250)	635	10/21/2024	4.A FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC SECURED TERM_LO		03/31/2022	REDEMPTION 100.0000		2,631	2,631	2,631	2,631	0	0	0	0	0	2,631	0	0	0	32	10/21/2024	4.A FE
38431E-AB-4	GRAFTECH FINANCE INC SECURED TERM_LOAN		02/24/2022			76,742	76,742	72,961	74,166	0	2,576	0	2,576	0	76,742	0	0	0	258	02/12/2025	3.C FE
38469E-AD-5	GRAHAM PACKAGING CO INC SECURED TERM_LOA		03/17/2022	JEFFRIES & CO. INC.		676,650	694,000	694,000	694,000	0	0	0	0	0	694,000	0	(17,350)	(17,350)	4,265	08/04/2027	4.B FE
38469E-AD-5	GRAHAM PACKAGING CO INC SECURED TERM_LOA		03/31/2022	REDEMPTION 100.0000		8,112	8,112	8,123	8,112	0	0	0	0	0	8,112	0	0	0	79	08/04/2027	4.B FE
38740T-AE-1	GRANITE US HOLDINGS CORP SECURED TERM_LO		03/31/2022	REDEMPTION 100.0000		2,457	2,457	2,463	2,462	0	(5)	0	(5)	0	2,457	0	0	0	26	09/30/2026	4.B FE
38750B-AB-3	GRANITE GENERATION LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		32,379	32,379	31,560	31,743	0	636	0	636	0	32,379	0	0	0	386	11/09/2026	3.C FE
389376-AZ-7	GRAY TELEVISION INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		1,078	1,078	1,075	1,075	0	3	0	3	0	1,078	0	0	0	8	12/01/2028	3.B FE
39479U-AQ-6	GENESYS CLOUD SERVICES HOLDING SECURED T		03/17/2022	UBS WARBURG LLC		321,899	323,923	320,684	321,108	0	84	0	84	0	321,192	0	707	707	2,143	12/01/2027	4.C FE
39479U-AQ-6	GENESYS CLOUD SERVICES HOLDING SECURED T		01/31/2022	REDEMPTION 100.0000		1,153	1,153	1,141	1,143	0	10	0	10	0	1,153	0	0	0	5	12/01/2027	4.C FE
40409V-AR-5	HB FULLER CO SECURED TERM_LOAN 2.449%		03/29/2022	WELLS FARGO SECURITIES		2,379,509	2,381,898	2,247,945	2,295,072	0	6,647	0	6,647	0	2,301,719	0	77,791	77,791	18,636	10/20/2024	3.A FE
404122-BH-5	HCA INC SECURED TERM_LOAN 2.756% 06/30		03/31/2022	REDEMPTION 100.0000		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	6	06/30/2028	2.C FE
41151P-AP-0	HARBOR FREIGHT TOOLS USA INC SECURED TER		01/31/2022	REDEMPTION 100.0000		17,212	17,212	17,192	17,192	0	19	0	19	0	17,212	0	0	0	48	10/19/2027	3.C FE
41587C-AR-9	HARSCO CORPORATION SECURED TERM_LOAN 3		03/31/2022			17,068	17,068	16,999	15,998	0	66	0	66	0	17,068	0	0	0	110	03/10/2028	3.B FE
42236W-AQ-0	HEARTLAND DENTAL LLC SECURED TERM_LOAN		03/18/2022	GOLDMAN SACHS & CO.		524,729	534,075	532,770	532,828	0	73	0	73	0	532,901	0	(8,172)	(8,172)	3,898	04/30/2025	4.C FE
42236W-AQ-0	HEARTLAND DENTAL LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		663	663	662	662	0	2	0	2	0	663	0	0	0	11	04/30/2025	4.C FE
42330E-AB-8	HELIX GEN FUNDING LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		1,373	1,373	1,364	1,366	0	6	0	6	0	1,373	0	0	0	16	06/03/2024	3.C FE
427430-AP-8	MILLERKNOLL INC SECURED TERM_LOAN 2.56		03/31/2022	REDEMPTION 100.0000		7,500	7,500	7,463	7,465	0	35	0	35	0	7,500	0	0	0	44	07/19/2028	3.A FE
43283L-AH-4	HILTON GRAND VACATIONS BORROWE SECURED T		03/31/2022			13,283	13,283	13,195	13,197	0	86	0	86	0	13,283	0	0	0	90	08/02/2028	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43455J-AT-5	HOFFMASTER GROUP INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		1,022	1,022	1,021	1,022	0	0	0	0	0	1,022	0	0	0	13	11/21/2023	5.A FE
44055U-AD-7	HORIZON THERAPEUTICS USA INC SECURED TER		03/31/2022	REDEMPTION 100.0000		2,910	2,910	2,903	2,904	0	7	0	7	0	2,910	0	0	0	15	03/15/2028	3.A FE
44108H-AJ-0	HOSTESS BRANDS LLC SECURED TERM_LOAN 3		03/31/2022	REDEMPTION 100.0000		3,689	3,689	3,494	3,548	0	141	0	141	0	3,689	0	0	0	3	08/03/2025	4.A FE
44332E-AP-1	HUB INTERNATIONAL LTD SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		3,802	3,802	3,353	3,481	0	320	0	320	0	3,802	0	0	0	35	04/25/2025	4.B FE
44908X-AT-5	HYLAND SOFTWARE INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		1,615	1,615	1,612	0	0	3	0	3	0	1,615	0	0	0	5	07/01/2024	4.C FE
44969C-BH-2	IQVIA INC SECURED TERM_LOAN 2.756% 01/		03/11/2022	BANC OF AMERICA SECURITIES LLC		395,605	397,593	337,954	357,782	0	2,282	0	2,282	0	360,064	0	35,541	35,541	1,208	01/17/2025	3.A FE
45004K-AC-0	IRI HOLDINGS INC SECURED TERM_LOAN 5.2		03/31/2022	REDEMPTION 100.0000		5,424	5,424	5,417	5,417	0	7	0	7	0	5,424	0	0	0	60	12/01/2025	4.B FE
45070B-AG-0	ITT HOLDINGS LLC SECURED TERM_LOAN 3.7		03/17/2022	JEFFRIES & CO. INC.		1,458,844	1,496,250	1,498,120	1,496,126	0	120	0	120	0	1,496,246	0	(37,402)	(37,402)	7,970	07/08/2028	3.B FE
45258F-AB-6	INGRAM MICRO INC SECURED TERM_LOAN 4.0		03/31/2022	REDEMPTION 100.0000		14,629	14,629	14,625	2,062	0	3	0	3	0	14,629	0	0	0	114	07/02/2028	3.C FE
45567Y-AJ-4	MH SUB I LLC SECURED TERM_LOAN 3.957%		03/15/2022	RBC DOMINION SECURITIES INC.		469,576	481,000	480,346	480,398	0	43	0	43	0	480,441	0	(10,864)	(10,864)	1,349	09/13/2024	4.B FE
45567Y-AJ-4	MH SUB I LLC SECURED TERM_LOAN 3.957%		03/31/2022	REDEMPTION 100.0000		953	953	950	950	0	2	0	2	0	953	0	0	0	8	09/13/2024	4.B FE
45567Y-AL-9	MH SUB I LLC SECURED TERM_LOAN 4.750%		03/18/2022	CREDIT SUISSE FIRST BOSTON COR		110,320	112,000	112,000	112,000	0	0	0	0	0	112,000	0	(1,680)	(1,680)	872	09/13/2024	4.B FE
45567Y-AL-9	MH SUB I LLC SECURED TERM_LOAN 4.750%		03/31/2022	REDEMPTION 100.0000		218	218	218	218	0	0	0	0	0	218	0	0	0	3	09/13/2024	4.B FE
45672J-AK-6	INEOS US FINANCE LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		6,730	6,730	6,609	6,671	0	60	0	60	0	6,730	0	0	0	34	04/01/2024	3.B FE
45674P-AC-8	NIELSEN CONSUMER LLC SECURED TERM_LOAN		01/07/2022	TAXABLE EXCHANGE		897,365	895,500	891,023	891,452	0	9	0	9	0	891,462	0	5,904	5,904	0	03/06/2028	4.A FE
45674P-AF-1	INDY US BIDCO LLC SECURED TERM LOAN 4.		01/10/2022	REDEMPTION 100.0000		2,239	2,239	2,243	0	0	(5)	0	(5)	0	2,239	0	0	0	7	03/06/2028	4.B FE
45780Y-AW-6	INSTALLED BUILDING PRODUCTS IN SECURED T		03/31/2022	REDEMPTION 100.0000		3,904	3,904	3,884	3,884	0	19	0	19	0	3,904	0	0	0	29	12/08/2028	3.B FE
45784Q-AB-5	INSULET CORP SECURED TERM_LOAN 3.750%		03/31/2022	REDEMPTION 100.0000		3,750	3,750	3,741	3,741	0	9	0	9	0	3,750	0	0	0	35	05/04/2028	4.A FE
46123U-AG-3	INVENERGY THERMAL OPERATING I SECURED TE		03/31/2022	REDEMPTION 100.0000		19,734	19,734	19,706	19,716	0	18	0	18	0	19,734	0	0	0	155	08/28/2025	3.B FE
46269K-AL-8	IRIDIUM SATELLITE LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		5,615	5,615	5,597	5,599	0	16	0	16	0	5,615	0	0	0	46	11/04/2026	3.C FE
46583D-AF-6	IVANTI SOFTWARE INC SECURED TERM_LOAN		03/17/2022	MORGAN STANLEY & CO. INC		416,786	428,571	425,429	425,459	0	93	0	93	0	425,553	0	(8,767)	(8,767)	1,643	12/01/2027	4.B FE
46583D-AF-6	IVANTI SOFTWARE INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		1,978	1,978	1,971	1,971	0	7	0	7	0	1,978	0	0	0	21	12/01/2027	4.B FE
48562R-AL-3	KAR AUCTION SERVICES INC SECURED TERM_LO		03/21/2022	J.P. MORGAN SECURITIES INC		642,752	656,000	662,474	655,978	0	(4)	0	(4)	0	655,974	0	(13,222)	(13,222)	1,212	09/19/2026	4.B FE
48562R-AL-3	KAR AUCTION SERVICES INC SECURED TERM_LO		03/31/2022	REDEMPTION 100.0000		797	797	805	797	0	0	0	0	0	797	0	0	0	6	09/19/2026	4.B FE
48853U-BE-9	KENAN ADVANTAGE GROUP INC SECURED TERM_L		03/31/2022	REDEMPTION 100.0000		550	550	551	551	0	(1)	0	(1)	0	550	0	0	0	2	03/18/2026	4.C FE
49865N-AT-7	KLOCKNER PENTAPLAST OF AMERICA SECURED T		03/18/2022	J.P. MORGAN SECURITIES INC		834,850	1,000,000	995,000	995,676	0	196	0	196	0	995,872	0	(161,023)	(161,023)	26,396	02/12/2026	4.B FE
49865N-AT-7	KLOCKNER PENTAPLAST OF AMERICA SECURED T		03/31/2022	REDEMPTION 100.0000		2,481	2,481	2,469	2,470	0	11	0	11	0	2,481	0	0	0	84	02/12/2026	4.B FE
50179J-AB-4	LBM ACQUISITION LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 99.9775		9,828	9,830	9,733	9,502	0	87	0	87	0	9,828	0	0	0	208	12/18/2027	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
50212X-AX-4	LPL HOLDINGS INC SECURED TERM_LOAN 1.9		03/31/2022	REDEMPTION 100.0000		3,872	3,872	3,714	3,753	0	119	0	119	0	3,872	0	0	0	12	11/12/2026	3.A FE
50216Y-AB-6	LSF11 A5 HOLDCO LLC SECURED TERM_LOAN		03/15/2022	BANC OF AMERICA SECURITIES LLC		1,384,136	1,407,000	1,404,718	1,404,371	0	(443)	0	(443)	0	1,403,928	0	(19,792)	(19,792)	19,830	10/15/2028	4.B FE
513076-BB-4	LAMAR MEDIA CORP SECURED TERM_LOAN 2.5		03/22/2022	J.P. MORGAN SECURITIES INC		691,250	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(8,750)	(8,750)	2,723	02/05/2027	2.C FE
51508P-AG-9	GOLDEN NUGGET INC SECURED TERM_LOAN 3.		01/27/2022	REDEMPTION 100.0000		973,525	973,525	926,083	945,241	0	28,284	0	28,284	0	973,525	0	0	0	2,803	10/04/2023	4.B FE
52706Y-AJ-2	LESLIES POOLMART INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		4,573	4,573	4,554	351	0	19	0	19	0	4,573	0	0	0	6	03/09/2028	3.C FE
53803H-AM-2	LIVE NATION ENTERTAINMENT INC SECURED TE		03/21/2022	J.P. MORGAN SECURITIES INC		716,804	741,000	659,076	677,300	0	2,466	0	2,466	0	679,766	0	37,038	37,038	3,909	10/19/2026	4.A FE
53803H-AM-2	LIVE NATION ENTERTAINMENT INC SECURED TE		03/31/2022	REDEMPTION 100.0000		638	638	541	564	0	74	0	74	0	638	0	0	0	2	10/19/2026	4.A FE
54951E-AC-9	LUCKY BUCKS LLC SECURED TERM_LOAN 6.50		03/31/2022	REDEMPTION 100.0000		50,000	50,000	48,897	48,952	0	1,048	0	1,048	0	50,000	0	0	0	13	07/30/2027	4.B FE
55303Y-AC-7	MHI HOLDINGS LLC SECURED TERM_LOAN 6.0		03/31/2022	REDEMPTION 100.0000		2,520	2,520	2,486	2,492	0	28	0	28	0	2,520	0	0	0	21	09/20/2026	4.B FE
55316H-AB-1	GENESEE & WYOMING INC SECURED TERM_LOAN		03/23/2022	MORGAN STANLEY & CO. INC		636,169	655,000	636,699	641,144	0	572	0	572	0	641,716	0	(5,547)	(5,547)	0	12/30/2026	3.B FE
55316H-AB-1	GENESEE & WYOMING INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		6,725	6,725	6,517	6,565	0	159	0	159	0	6,725	0	0	0	46	12/30/2026	3.B FE
55759V-AB-4	MADISON IAQ LLC SECURED TERM_LOAN 4.25		03/15/2022	UBS WARBURG LLC		653,063	675,000	672,164	672,244	0	75	0	75	0	672,319	0	(19,257)	(19,257)	0	06/21/2028	4.B FE
55759V-AB-4	MADISON IAQ LLC SECURED TERM_LOAN 4.25		03/31/2022	REDEMPTION 100.0000		554	554	552	552	0	2	0	2	0	554	0	0	0	20	06/21/2028	4.B FE
55910R-AB-9	MAGENTA BUYER LLC SECURED TERM_LOAN 5.		03/23/2022	GOLDMAN SACHS & CO.		470,259	479,000	473,378	473,656	0	148	0	148	0	473,804	0	(3,545)	(3,545)	7,039	07/27/2028	4.B FE
56085U-AB-9	MAJORDRIVE HOLDINGS IV LLC SECURED TERM_		03/31/2022	REDEMPTION 100.0000		5,000	5,000	4,975	4,977	0	23	0	23	0	5,000	0	0	0	56	06/01/2028	4.B FE
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TO SECURED T		03/15/2022	VARIOUS		297,554	297,015	295,530	295,644	0	30	0	30	0	295,674	0	1,881	1,881	2,994	05/04/2028	4.C FE
57779F-AD-7	MAXIMUS INC SECURED TERM_LOAN 2.500% 0		03/31/2022	REDEMPTION 100.0000		138	138	137	137	0	1	0	1	0	138	0	0	0	1	05/28/2028	3.A FE
58404K-AH-8	MEDASSETSSOFTWAREINTERMEDIAT SECURED TER		03/15/2022	J.P. MORGAN SECURITIES INC		229,125	235,000	233,825	233,828	0	29	0	29	0	233,857	0	(4,732)	(4,732)	0	12/18/2028	4.B FE
58503U-AC-7	MEDLINE BORROWER LP SECURED TERM_LOAN		03/21/2022	MORGAN STANLEY & CO. INC		1,165,725	1,190,000	1,184,050	1,184,182	0	155	0	155	0	1,184,337	0	(18,612)	(18,612)	7,314	10/21/2028	4.A FE
59170B-AH-8	METRONETSYSTEMSHOLDINGSLLC SECURED TERM		03/31/2022	REDEMPTION 100.0000		2,818	2,818	2,811	0	0	7	0	7	0	2,818	0	0	0	7	06/02/2028	4.B FE
59408U-AB-3	MICHAELS COMPANIES INC SECURED TERM_LOAN		03/21/2022	CREDIT SUISSE FIRST BOSTON COR		455,000	500,000	495,412	349,451	0	117	0	117	0	495,818	0	(40,818)	(40,818)	0	04/15/2028	4.B FE
59408U-AB-3	MICHAELS COMPANIES INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 99.9605		8,645	8,648	8,567	6,726	0	72	0	72	0	8,645	0	0	0	102	04/15/2028	4.B FE
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATI SECURED T		03/31/2022	REDEMPTION 100.0000		2,111	2,111	2,105	2,105	0	5	0	5	0	2,111	0	0	0	53	03/12/2028	4.B FE
59909T-AC-8	GAINWELL ACQUISITION CORP SECURED TERM_L		03/16/2022	J.P. MORGAN SECURITIES INC		104,806	106,673	105,137	105,284	0	42	0	42	0	105,326	0	(520)	(520)	0	10/01/2027	4.A FE
59909T-AC-8	GAINWELL ACQUISITION CORP SECURED TERM_L		03/31/2022	REDEMPTION 100.0000		219	219	216	216	0	3	0	3	0	219	0	0	0	5	10/01/2027	4.A FE
60662W-AS-1	MITCHELL INTERNATIONAL INC SECURED TERM_		03/17/2022	CITIZEN BANK		755,625	775,000	769,169	769,322	0	143	0	143	0	769,465	0	(13,840)	(13,840)	5,947	10/15/2028	4.C FE
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN 2		03/21/2022	RBC DOMINION SECURITIES INC.		49,315	49,625	49,501	49,516	0	4	0	4	0	49,520	0	(205)	(205)	279	01/31/2028	2.C FE
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN 2		01/04/2022	REDEMPTION 100.0000		24,544	24,544	24,564	24,565	0	(21)	0	(21)	0	24,544	0	0	0	40	01/31/2028	2.C FE
62886V-AP-5	NCR CORPORATION SECURED TERM_LOAN 2.80		03/31/2022	REDEMPTION 100.0000		1,833	1,833	1,810	1,815	0	19	0	19	0	1,833	0	0	0	0	08/28/2026	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
63108E-AB-4	NASCAR HOLDINGS INC SECURED TERM LOAN		03/31/2022	REDEMPTION 100.0000		18,241	18,241	18,142	0	0	99	0	99	0	18,241	0	0	0	14	10/19/2026	3.C FE
63229B-AD-0	NATEL ENGINEERING COMPANY INC SECURED TE		03/21/2022	WELLS FARGO SECURITIES		1,719,832	1,778,157	1,760,375	1,766,071	0	494	0	494	0	1,766,565	0	(46,733)	(46,733)	32,341	04/30/2026	5.A FE
63229B-AD-0	NATEL ENGINEERING COMPANY INC SECURED TE		01/31/2022	REDEMPTION 100.0000		5,000	5,000	4,950	4,966	0	34	0	34	0	5,000	0	0	0	91	04/30/2026	5.A FE
63232E-AB-3	NATGASOLINE LLC SECURED TERM_LOAN 3.62		02/01/2022	J.P. MORGAN SECURITIES INC		572,041	572,041	566,271	567,810	0	86	0	86	0	567,896	0	4,146	4,146	1,786	11/14/2025	4.A FE
63939U-AE-7	NAVITAS MIDSTREAM MIDLAND BASI SECURED T		02/17/2022	REDEMPTION 100.0000		1,979,381	1,979,381	1,965,130	1,968,232	0	11,150	0	11,150	0	1,979,381	0	0	0	12,536	12/13/2024	4.B FE
64007G-AC-7	NEENAH PAPER INC SECURED TERM_LOAN 3.9		03/31/2022	REDEMPTION 100.0000		2,512	2,512	2,499	2,500	0	11	0	11	0	2,512	0	0	0	22	04/06/2028	3.C FE
64072U-AE-2	CSC HOLDINGS LLC SECURED TERM_LOAN 2.6		01/18/2022	REDEMPTION 100.0000		5,962	5,962	5,553	5,679	0	283	0	283	0	5,962	0	0	0	13	07/17/2025	3.C FE
64072U-AH-5	CSC HOLDINGS LLC SECURED TERM_LOAN 2.6		01/18/2022	REDEMPTION 100.0000		1,604	1,604	1,571	1,580	0	23	0	23	0	1,604	0	0	0	4	01/15/2026	3.C FE
64072U-AK-8	CSC HOLDINGS LLC SECURED TERM_LOAN 2.8		01/18/2022	REDEMPTION 100.0000		20,331	20,331	20,338	20,330	0	0	0	0	0	20,331	0	0	0	50	04/15/2027	3.C FE
64900Y-AB-8	CBI BUYER INC TERM_LOAN 4.756% 01/06/2		03/21/2022	UBS WARBURG LLC		573,997	595,000	595,163	594,254	0	24	0	24	0	594,278	0	(20,281)	(20,281)	5,080	01/06/2028	4.B FE
64900Y-AB-8	CBI BUYER INC TERM_LOAN 4.756% 01/06/2		03/31/2022	REDEMPTION 100.0000		221	221	221	221	0	0	0	0	0	221	0	0	0	3	01/06/2028	4.B FE
65336R-AU-2	NEXSTAR MEDIA INC SECURED TERM_LOAN 3.		03/31/2022	REDEMPTION 100.0000		982,116	982,116	982,116	982,116	0	0	0	0	0	982,116	0	0	0	6,570	01/17/2024	3.B FE
65532#-AA-4	NOM PEFF I LLC SECURED TERM_LOAN 2.795		02/22/2022	REDEMPTION 100.0000		1,073,275	1,073,275	1,073,275	1,073,275	0	0	0	0	0	1,073,275	0	0	0	867	09/30/2026	1.G PL
65532#-AA-4	NOM PEFF I LLC SECURED TERM_LOAN 2.795		03/14/2022	REDEMPTION 100.0000		114,015	114,015	114,015	114,015	0	0	0	0	0	114,015	0	0	0	784	09/30/2026	1.G PL
68163Y-AB-1	SOLENIS INTERNATIONAL LLC SECURED TERM_L		03/17/2022	CITIBANK		1,186,560	1,236,000	1,235,978	1,236,007	0	0	0	0	0	1,236,007	0	(49,447)	(49,447)	0	11/09/2028	4.B FE
68163Y-AB-1	SOLENIS INTERNATIONAL LLC SECURED TERM_L		03/31/2022	REDEMPTION 100.0000		21,289	21,289	21,239	21,240	0	49	0	49	0	21,289	0	0	0	52	11/09/2028	4.C FE
68218E-AH-7	ON SEMICONDUCTOR CORPORATION SECURED TER		03/31/2022	REDEMPTION 100.0000		2,217	2,217	2,149	2,163	0	55	0	55	0	2,217	0	0	0	798	09/19/2026	3.A FE
68764J-AB-7	ORYX MIDSTREAM SERVICES LLC SECURED TERM		03/31/2022	REDEMPTION 100.0000		3,898	3,898	3,885	3,900	0	(2)	0	(2)	0	3,898	0	0	0	37	09/30/2028	3.C FE
69291L-AB-2	PECF USS INTERMEDIATE HOLDING SECURED TE		03/17/2022	BANC OF AMERICA SECURITIES LLC		277,031	281,250	279,785	0	0	37	0	37	0	279,822	0	(2,790)	(2,790)	1,410	12/17/2028	4.C FE
69291L-AB-2	PECF USS INTERMEDIATE HOLDING SECURED TE		03/31/2022	REDEMPTION 100.0000		302	302	301	0	0	2	0	2	0	302	0	0	0	2	12/17/2028	4.C FE
69329H-AB-7	PAE HOLDING CORP SECURED TERM_LOAN 5.2		02/15/2022	REDEMPTION 100.0000		1,980,000	1,980,000	1,949,762	1,954,014	0	25,986	0	25,986	0	1,980,000	0	0	0	18,281	10/19/2027	4.B FE
70477B-AE-2	VISION SOLUTIONS INC SECURED TERM_LOAN		03/10/2022	J.P. MORGAN SECURITIES INC		143,509	147,000	146,755	146,761	0	6	0	6	0	146,767	0	(3,258)	(3,258)	1,784	04/24/2028	4.B FE
70477B-AE-2	VISION SOLUTIONS INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		9	9	9	9	0	0	0	0	0	9	0	0	0	0	04/24/2028	4.B FE
70757D-AV-1	PENN NATIONAL GAMING INC SECURED TERM_LO		03/31/2022	REDEMPTION 100.0000		4,231	4,231	4,076	4,115	0	115	0	115	0	4,231	0	0	0	32	10/15/2025	3.C FE
71360H-AB-3	PERATON CORP SECURED TERM_LOAN 4.500%		03/31/2022	REDEMPTION 100.0000		40,775	40,775	40,571	40,589	0	186	0	186	0	40,775	0	0	0	322	02/01/2028	4.A FE
71677H-AL-9	PETSMART LLC SECURED TERM_LOAN 4.500%		01/28/2022	REDEMPTION 100.0000		2,663	2,663	2,679	2,663	0	0	0	0	0	2,663	0	0	0	0	02/12/2028	4.A FE
71911K-AC-8	PHOENIX NEWCO INC SECURED TERM_LOAN 4.		03/17/2022	BARCLAYS CAPITAL		745,683	758,000	753,276	753,328	0	121	0	121	0	753,449	0	(7,766)	(7,766)	6,224	11/15/2028	4.B FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC SECURED TERM_LO		03/31/2022	REDEMPTION 100.0000		15,000	15,000	14,925	14,929	0	71	0	71	0	15,000	0	0	0	80	08/04/2028	3.A FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN SECURED T		03/31/2022	REDEMPTION 100.0000		6,025	6,025	5,976	5,980	0	45	0	45	0	6,025	0	0	0	57	04/12/2028	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72448F-AS-4	PITNEY BOWES INC TERM_LOAN 4.967% 03/1		03/31/2022	REDEMPTION 100.0000		3,750	3,750	3,713	3,716	0	34	0	34	0	3,750	0	0	0	39	03/17/2028	3.B FE
72584D-AF-1	KFC HOLDING CO SECURED TERM_LOAN 2.218		03/31/2022	REDEMPTION 100.0000		42,226	42,226	42,263	25,223	0	(35)	0	(35)	0	42,226	0	0	0	126	03/15/2028	2.C FE
73044E-AB-0	PODS INC SECURED TERM_LOAN 3.962% 03/3		03/16/2022	RBC DOMINION SECURITIES INC.		540,669	551,000	548,245	548,512	0	72	0	72	0	548,583	0	(7,915)	(7,915)	4,226	03/31/2028	4.B FE
73044E-AB-0	PODS INC SECURED TERM_LOAN 3.962% 03/3		03/31/2022	REDEMPTION 100.0000		1,841	1,841	1,833	1,834	0	7	0	7	0	1,841	0	0	0	15	03/31/2028	4.B FE
74101Y-AD-0	PRESIDIO HOLDINGS INC SECURED TERM_LOAN		03/17/2022	J.P. MORGAN SECURITIES INC		548,951	560,870	542,706	546,823	0	493	0	493	0	547,316	0	1,635	1,635	0	01/22/2027	4.B FE
74101Y-AD-0	PRESIDIO HOLDINGS INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		726	726	713	716	0	11	0	11	0	726	0	0	0	0	01/22/2027	4.B FE
74112C-AW-3	PRESTIGE BRANDS INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		275,000	275,000	272,575	272,675	0	2,325	0	2,325	0	275,000	0	0	0	940	07/01/2028	3.B FE
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C SECURED T		03/21/2022	DEUTSCHE BANK AG		618,706	630,000	628,888	628,801	0	37	0	37	0	628,838	0	(10,131)	(10,131)	4,130	03/10/2028	4.B FE
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C SECURED T		03/31/2022	REDEMPTION 100.0000		1,056	1,056	1,054	1,054	0	2	0	2	0	1,056	0	0	0	14	03/10/2028	4.B FE
74339V-AB-4	CLOUDERA INC SECURED TERM_LOAN 4.250%		03/14/2022	J.P. MORGAN SECURITIES INC		929,931	955,000	945,081	945,327	0	239	0	239	0	945,566	0	(15,635)	(15,635)	6,652	10/08/2028	4.C FE
74530D-AC-9	STUBHUB HOLDCO SUB LLC SECURED TERM_LOAN		03/16/2022	J.P. MORGAN SECURITIES INC		190,610	196,000	195,020	195,247	0	25	0	25	0	195,272	0	(4,662)	(4,662)	1,158	02/13/2027	4.C FE
74839X-AF-6	QUIKRETE HOLDINGS INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		5,458	5,458	5,327	5,356	0	102	0	102	0	5,458	0	0	0	36	02/01/2027	3.C FE
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN SECURED T		03/09/2022	REDEMPTION 100.0000		125	125	124	124	0	1	0	1	0	125	0	0	0	1	02/15/2028	4.A FE
75025K-AH-1	RADIATE HOLDCO LLC SECURED TERM_LOAN 4		03/18/2022	MORGAN STANLEY & CO. INC		815,580	828,000	825,930	825,971	0	81	0	81	0	826,052	0	(10,472)	(10,472)	5,428	09/25/2026	4.B FE
75025K-AH-1	RADIATE HOLDCO LLC SECURED TERM_LOAN 4		03/31/2022	REDEMPTION 100.0000		2,549	2,549	2,543	2,543	0	6	0	6	0	2,549	0	0	0	30	09/25/2026	4.B FE
75049E-AM-6	RADNET MANAGEMENT INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		2,781	2,781	2,767	2,768	0	13	0	13	0	2,781	0	0	0	27	04/23/2028	4.B FE
75523K-AK-1	RE/MAX LLC SECURED TERM_LOAN 3.506% 07		03/31/2022	REDEMPTION 100.0000		2,338	2,338	2,332	2,332	0	6	0	6	0	2,338	0	0	0	18	07/21/2028	3.C FE
75605V-AD-4	REALPAGE INC SECURED TERM_LOAN 4.256%		03/21/2022	BANC OF AMERICA SECURITIES LLC		351,811	359,100	358,170	358,242	0	24	0	24	0	358,266	0	(6,455)	(6,455)	2,207	04/22/2028	4.B FE
75703U-AH-8	RED VENTURES LLC SECURED TERM_LOAN 3.4		03/25/2022	BANC OF AMERICA SECURITIES LLC		670,426	682,368	683,166	682,858	0	(38)	0	(38)	0	682,820	0	(12,394)	(12,394)	2,913	11/08/2024	4.A FE
75972J-AB-0	RL MERGER SUB INC SECURED TERM_LOAN 4.		03/31/2022	REDEMPTION 100.0000		628	628	622	623	0	5	0	5	0	628	0	0	0	8	05/30/2025	4.C FE
76090L-AE-4	RESIDEO FUNDING INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		32,699	32,699	32,662	21,486	0	58	0	58	0	32,699	0	0	0	141	02/12/2028	3.A FE
76168J-AS-5	ZURN HOLDINGS INC SECURED TERM_LOAN 2.		03/31/2022	REDEMPTION 100.0000		6,544	6,544	6,528	6,528	0	16	0	16	0	6,544	0	0	0	45	10/04/2028	3.C FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC SECURED T		03/31/2022	REDEMPTION 100.0000		11,999	11,999	11,734	11,796	0	204	0	204	0	11,999	0	0	0	38	02/04/2027	2.C FE
78404X-AH-8	SBA SENIOR FINANCE II LLC SECURED TERM_L		03/31/2022	REDEMPTION 100.0000		8,896	8,896	8,504	8,628	0	267	0	267	0	8,896	0	0	0	42	04/11/2025	3.C FE
78466D-BD-5	SS&C TECHNOLOGIES INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		7,104	7,104	7,075	7,083	0	21	0	21	0	7,104	0	0	0	23	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		10,094	10,094	9,661	9,798	0	296	0	296	0	10,094	0	0	0	48	04/16/2025	3.B FE
78466Y-AN-8	SRS DISTRIBUTION INC SECURED TERM_LOAN		03/17/2022	BANC OF AMERICA SECURITIES LLC		62,395	63,750	62,999	63,030	0	20	0	20	0	63,050	0	(655)	(655)	709	06/02/2028	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78466Y-AN-8	SRS DISTRIBUTION INC SECURED TERM_LOAN		01/31/2022	REDEMPTION 100.0000		213	213	210	210	0	2	0	2	0	213	0	0	0	2	06/02/2028	4.C FE
78488C-AH-3	SEAWORLD PARKS & ENTERTAINMENT SECURED T		03/31/2022	REDEMPTION 100.0000		3,750	3,750	3,713	3,714	0	36	0	36	0	3,750	0	0	0	33	08/25/2028	3.C FE
79546K-AE-0	SALLY HOLDINGS LLC SECURED TERM_LOAN 2		03/31/2022	REDEMPTION 100.0000		1,131	1,131	1,109	1,119	0	12	0	12	0	1,131	0	0	0	7	07/05/2024	3.A FE
80358T-AC-0	PROMETRIC INC SECURED TERM_LOAN 4.000%		03/15/2022	BARCLAYS CAPITAL		682,500	696,429	695,255	695,302	0	69	0	69	0	695,371	0	(12,871)	(12,871)	4,565	01/29/2025	4.C FE
80358T-AC-0	PROMETRIC INC SECURED TERM_LOAN 4.000%		03/31/2022	REDEMPTION 100.0000		710	710	709	709	0	1	0	1	0	710	0	0	0	10	01/29/2025	4.C FE
80862Q-AD-3	SCIENCE APPLICATIONS INTERNATI SECURED T		01/31/2022	REDEMPTION 100.0000		570	570	550	556	0	14	0	14	0	570	0	0	0	1	10/31/2025	3.A FE
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL SECURED T		03/31/2022	REDEMPTION 100.0000		2,799	2,799	2,778	2,784	0	16	0	16	0	2,799	0	0	0	20	08/14/2024	4.A FE
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SER SECURED T		03/21/2022	BANC OF AMERICA SECURITIES LLC		177,693	180,000	179,606	179,657	0	15	0	15	0	179,672	0	(1,978)	(1,978)	1,137	09/03/2026	4.B FE
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SER SECURED T		03/31/2022	REDEMPTION 100.0000		148	148	147	147	0	0	0	0	0	148	0	0	0	3	09/03/2026	4.B FE
81683U-AN-7	SEMINOLE TRIBE OF FLORIDA INC SECURED TE		03/31/2022	REDEMPTION 100.0000		642,440	642,440	641,306	485,451	0	739	0	739	0	642,440	0	0	0	2,429	07/08/2024	2.B FE
81760H-AG-7	TERMINIX COMPANY LLC SECURED TERM_LOAN		03/21/2022	J.P. MORGAN SECURITIES INC		735,424	742,852	726,190	729,060	0	579	0	579	0	729,639	0	5,784	5,784	2,283	11/05/2026	3.A FE
82087U-AL-1	SHEARERS FOODS LLC SECURED TERM_LOAN 4		03/04/2022	CREDIT SUISSE FIRST BOSTON COR		3,195,999	3,303,358	3,292,673	3,293,183	0	266	0	266	0	3,293,448	0	(97,449)	(97,449)	12,089	09/23/2027	4.C FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC SECURED TE		03/22/2022	J.P. MORGAN SECURITIES INC		1,189,677	1,247,721	1,189,677	1,200,785	0	1,907	0	1,907	0	1,202,692	0	(13,015)	(13,015)	5,337	09/30/2026	4.A FE
82925B-AF-2	SINCLAIR TELEVISION GROUP INC SECURED TE		03/31/2022	REDEMPTION 100.0000		2,500	2,500	2,488	2,489	0	11	0	11	0	2,500	0	0	0	20	04/01/2028	4.A FE
82981M-AC-6	SITEL WORLDWIDE CORP SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		1,093	1,093	1,087	1,087	0	5	0	5	0	1,093	0	0	0	0	08/28/2028	4.A FE
83578B-AN-3	SOPHIA LP SECURED TERM_LOAN 4.256% 10/		03/31/2022	REDEMPTION 100.0000		1,866	1,866	1,866	1,866	0	0	0	0	0	1,866	0	0	0	0	10/07/2027	4.C FE
84546S-AU-7	SOUTHWESTERN ENERGY COMPANY SECURED TERM		03/31/2022	REDEMPTION 100.0000		39,250	39,250	39,280	0	0	(30)	0	(30)	0	39,250	0	0	0	155	06/22/2027	2.B FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS HO SECURED T		03/29/2022	RBC DOMINION SECURITIES INC.		948,931	967,000	959,319	512,719	0	174	0	174	0	959,553	0	(10,622)	(10,622)	9,591	10/15/2028	4.C FE
84762N-BP-5	SPECTRUM BRANDS INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		19,266	19,266	19,219	15,448	0	45	0	45	0	19,266	0	0	0	34	03/03/2028	3.A FE
84857H-AX-8	SPIRIT AEROSYSTEMS INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		5,487	5,487	5,450	3,101	0	37	0	37	0	5,487	0	0	0	35	01/15/2025	3.C FE
85232B-AR-7	SRAM LLC SECURED TERM_LOAN 3.756% 05/1		03/31/2022	REDEMPTION 100.0000		38,864	38,864	38,766	38,774	0	90	0	90	0	38,864	0	0	0	42	05/18/2028	4.A FE
85350E-AB-2	STANDARD INDUSTRIES INC SECURED TERM_LOA		03/22/2022	REDEMPTION 100.0000		61,593	61,593	61,357	33,470	0	228	0	228	0	61,593	0	0	0	348	09/22/2028	2.C FE
855031-AQ-3	STAPLES INC SECURED TERM_LOAN 5.241% 0		02/01/2022	REDEMPTION 100.0000		509	509	499	500	0	9	0	9	0	509	0	0	0	7	04/16/2026	4.B FE
85570D-AF-9	STARWOOD PROPERTY MORTGAGE LLC SECURED T		03/31/2022	REDEMPTION 100.0000		2,500	2,500	2,494	2,494	0	6	0	6	0	2,500	0	0	0	25	07/26/2026	3.B FE
85769E-AZ-4	STATION CASINOS LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		3,910	3,910	3,810	3,827	0	82	0	82	0	3,910	0	0	0	17	02/08/2027	3.C FE
86210L-AC-2	STORABLE INC SECURED TERM_LOAN 4.051%		03/21/2022	CREDIT SUISSE FIRST BOSTON COR		45,733	46,667	46,550	46,561	0	3	0	3	0	46,564	0	(830)	(830)	297	04/17/2028	4.B FE
86333D-AB-4	STRIKE LLC SECURED TERM_LOAN 10.000% 11		02/15/2022	VARIOUS		0	4,237,906	0	1,186,614	0	0	1,186,614	(1,186,614)	0	0	0	0	0	0	11/30/2022	5.A PL
86614D-AH-1	SUMMIT MATERIALS LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		17,026	17,026	16,779	16,899	0	127	0	127	0	17,026	0	0	0	91	11/21/2024	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86880N-AX-1	SURGERY CENTER HOLDINGS INC SECURED TERM		03/16/2022	WELLS FARGO SECURITIES REDEMPTION 100.0000		117,600	120,000	119,513	119,566	0	17	0	17	0	119,583	0	(1,983)	(1,983)	1,366	08/31/2026	4.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC SECURED TERM		03/31/2022	REDEMPTION 100.0000		97	97	96	96	0	0	0	0	0	97	0	0	0	1	08/31/2026	4.C FE
87159J-AH-7	SYNAPTICS INCORPORATED SECURED TERM LOAN		03/31/2022	REDEMPTION 100.0000		818	818	816	816	0	2	0	2	0	818	0	0	0	4	12/02/2028	3.A FE
88145L-AE-4	TERRIER MEDIA BUYER INC SECURED TERM_LOA		03/18/2022	BARCLAYS CAPITAL REDEMPTION 100.0000		1,097,453	1,117,000	1,116,534	1,116,592	0	15	0	15	0	1,116,607	0	(19,155)	(19,155)	6,599	12/17/2026	4.A FE
88145L-AE-4	TERRIER MEDIA BUYER INC SECURED TERM_LOA		03/31/2022	REDEMPTION 100.0000		1,881	1,881	1,880	1,881	0	1	0	1	0	1,881	0	0	0	22	12/17/2026	4.A FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC SECURED TE		03/31/2022	REDEMPTION 100.0000		64,172	64,172	62,542	53,937	0	1,213	0	1,213	0	64,172	0	0	0	271	12/31/2025	2.C FE
88632N-AP-5	TIBCO SOFTWARE INC SECURED TERM_LOAN 4		02/28/2022	REDEMPTION 100.0000		3,707	3,707	3,537	3,575	0	132	0	132	0	3,707	0	0	0	23	06/30/2026	4.C FE
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC SECURED T		03/31/2022	REDEMPTION 100.0000		2,500	2,500	2,487	2,488	0	12	0	12	0	2,500	0	0	0	13	08/03/2028	3.C FE
89334G-AX-2	TRANS UNION LLC SECURED TERM_LOAN 2.75		03/31/2022	REDEMPTION 100.0000		5,286	5,286	4,927	5,014	0	272	0	272	0	5,286	0	0	0	25	11/16/2026	3.B FE
89334G-AZ-7	TRANS UNION LLC SECURED TERM_LOAN 3.25		01/31/2022	REDEMPTION 100.0000		516,129	516,129	514,839	514,851	0	1,278	0	1,278	0	516,129	0	0	0	0	12/01/2028	3.B FE
89678Q-AB-2	TRITON WATER HOLDINGS INC SECURED TERM_L		03/31/2022	REDEMPTION 100.0000		12,083	12,083	12,011	10,778	0	68	0	68	0	12,083	0	0	0	188	03/31/2028	4.B FE
89705D-AG-7	TRONOX FINANCE LLC SECURED TERM_LOAN 3		01/01/2022	REDEMPTION 100.0000		0	0	0	(493)	0	493	0	493	0	0	0	0	0	0	03/11/2028	3.C FE
89778P-AG-2	TRUCK HERO INC SECURED TERM_LOAN 4.000		03/31/2022	REDEMPTION 100.0000		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	13	01/31/2028	4.C FE
90290H-AP-7	USIC HOLDINGS INC SECURED TERM_LOAN 4.		03/31/2022	REDEMPTION 100.0000		889	889	884	885	0	4	0	4	0	889	0	0	0	16	05/12/2028	4.C FE
90385K-AK-7	UKG INC SECURED TERM LOAN 3.750% 05/04		03/17/2022	CREDIT SUISSE FIRST BOSTON COR REDEMPTION 100.0000		656,600	670,000	666,475	666,530	0	163	0	163	0	666,693	0	(10,093)	(10,093)	2,198	05/04/2026	4.C FE
90385K-AK-7	UKG INC SECURED TERM LOAN 3.750% 05/04		03/31/2022	REDEMPTION 100.0000		727	727	725	725	0	2	0	2	0	727	0	0	0	2	05/04/2026	4.C FE
90932R-AJ-3	UNITED AIRLINES INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		15,494	15,494	15,501	15,485	0	10	0	10	0	15,494	0	0	0	178	04/21/2028	3.B FE
91136E-AJ-4	UNITED RENTALS INC SECURED TERM_LOAN 2		03/31/2022	REDEMPTION 100.0000		54,249	54,249	53,885	54,003	0	247	0	247	0	54,249	0	0	0	257	10/31/2025	2.C FE
91335P-AH-2	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		03/31/2022	REDEMPTION 100.0000		27,088	27,088	26,933	23,149	0	141	0	141	0	27,088	0	0	0	111	07/01/2026	2.C FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		03/31/2022	REDEMPTION 100.0000		16,017	16,017	15,947	8,700	0	67	0	67	0	16,017	0	0	0	54	06/03/2028	2.C FE
914908-BB-3	UNIVISION COMMUNICATIONS INC SECURED TER		03/16/2022	J.P. MORGAN SECURITIES INC REDEMPTION 100.0000		98,125	100,000	97,113	0	0	35	0	35	0	97,148	0	977	977	0	01/31/2029	4.A FE
91820U-AQ-3	VFH PARENT LLC SECURED TERM_LOAN 3.171		01/13/2022	REDEMPTION 100.0000		8,352,732	8,352,732	8,220,516	8,256,381	0	96,351	0	96,351	0	8,352,732	0	0	0	9,795	03/01/2026	3.C FE
91820U-AS-9	VFH PARENT LLC SECURED TERM LOAN 3.464		03/15/2022	J.P. MORGAN SECURITIES INC		1,135,770	1,156,000	1,153,110	0	0	58	0	58	0	1,153,168	0	(17,398)	(17,398)	5,844	01/13/2029	3.C Z
92531H-AD-9	VERSCEND HOLDING CORP SECURED TERM_LOAN		03/15/2022	J.P. MORGAN SECURITIES INC		510,642	516,452	515,362	515,535	0	47	0	47	0	515,582	0	(4,940)	(4,940)	3,474	08/27/2025	4.B FE
92531H-AD-9	VERSCEND HOLDING CORP SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		738	738	737	737	0	1	0	1	0	738	0	0	0	10	08/27/2025	4.B FE
92645D-AJ-8	VICTORY CAPITAL HOLDINGS INC VICTORYCAPI		03/10/2022	REDEMPTION 100.0000		118,812	118,812	118,145	0	0	667	0	667	0	118,812	0	0	0	3	12/29/2028	3.C FE
92943H-AB-5	WRGRACEHOLDINGSLLC SECURED TERM_LOAN 4		03/16/2022	J.P. MORGAN SECURITIES INC REDEMPTION 100.0000		591,000	600,000	600,349	600,110	0	(601)	0	(601)	0	599,509	0	(8,509)	(8,509)	0	09/22/2028	4.A FE
92943H-AB-5	WRGRACEHOLDINGSLLC SECURED TERM_LOAN 4		03/31/2022			1,013	1,013	1,016	1,015	0	(2)	0	(2)	0	1,013	0	0	0	24	09/22/2028	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
93369P-AF-1	WAND NEWCO 3 INC SECURED TERM_LOAN 3.4		03/14/2022	CITIBANK		1,060,998	1,091,000	1,035,232	1,049,678	0	1,770	0	1,770	0	1,051,448	0	9,550	9,550	0	02/05/2026	4.C FE
				REDEMPTION 100.0000																	
93369P-AF-1	WAND NEWCO 3 INC SECURED TERM_LOAN 3.4		03/31/2022			1,156	1,156	1,125	1,131	0	25	0	25	0	1,156	0	0	0	7	02/05/2026	4.C FE
				REDEMPTION 100.0000																	
94120X-AB-1	WATERBRIDGE MIDSTREAM OPERATIN SECURED T		03/31/2022			625	625	609	614	0	11	0	11	0	625	0	0	0	11	06/22/2026	4.C FE
96350T-AC-4	WHITE CAP BUYER LLC SECURED TERM_LOAN		03/17/2022	VARIOUS		1,261,384	1,285,017	1,272,041	952,065	0	285	0	285	0	1,273,742	0	(12,358)	(12,358)	5,620	10/19/2027	4.B FE
				REDEMPTION 100.0000																	
96350T-AC-4	WHITE CAP BUYER LLC SECURED TERM_LOAN		03/08/2022			3,253	3,253	3,221	2,994	0	28	0	28	0	3,253	0	0	0	10	10/19/2027	4.B FE
97246F-AH-9	WILSONART LLC SECURED TERM_LOAN 4.500%		03/23/2022	WELLS FARGO SECURITIES		233,645	240,000	238,797	238,935	0	42	0	42	0	238,978	0	(5,332)	(5,332)	0	12/31/2026	4.B FE
				REDEMPTION 100.0000																	
97246F-AH-9	WILSONART LLC SECURED TERM_LOAN 4.500%		03/31/2022			592	592	589	590	0	3	0	3	0	592	0	0	0	13	12/31/2026	4.B FE
				REDEMPTION 100.0000																	
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC SECURED TER		03/31/2022			13,951	13,951	13,540	13,675	0	276	0	276	0	13,951	0	0	0	66	05/30/2025	3.A FE
				MORGAN STANLEY & CO. INC																	
98919X-AB-7	ZAYO GROUP HOLDINGS INC SECURED TERM_LOA		03/18/2022			512,050	532,000	531,109	531,321	0	25	0	25	0	531,346	0	(19,296)	(19,296)	2,707	03/09/2027	4.B FE
				REDEMPTION 100.0000																	
98931Y-AC-7	ZEKELMAN INDUSTRIES INC SECURED TERM_LOA		03/31/2022			1,107	1,107	1,094	1,094	0	13	0	13	0	1,107	0	0	0	6	01/24/2027	3.C FE
				REDEMPTION 100.0000																	
98975V-AK-2	ZODIAC POOL SOLUTIONS LLC SECURED TERM_L		01/27/2022			3,740,452	3,740,452	3,740,452	3,740,452	0	0	0	0	0	3,740,452	0	0	0	5,903	07/02/2025	3.B FE
				REDEMPTION 100.0000																	
98975V-AM-8	ZODIAC POOL SOLUTIONS LLC SECURED TERM L		03/31/2022			17,500	17,500	17,456	0	0	44	0	44	0	17,500	0	0	0	5	01/29/2029	3.A FE
000000-00-0	ONTARIO SYSTEMS LLC TERM_LOAN 6.500% 0		02/04/2022	DIRECT		96,255	99,750	97,755	97,912	0	40	0	40	0	97,952	0	(1,697)	(1,697)	1,657	08/30/2025	5.B GI
				REDEMPTION 100.0000																	
000000-00-0	ONTARIO SYSTEMS LLC TERM_LOAN 6.500% 0		01/01/2022			250	250	245	245	0	5	0	5	0	250	0	0	0	4	08/30/2025	5.B GI
000000-00-0	PAINTERS SUPPLY & EQUIPMENT CO TERM_LOAN		02/03/2022	DIRECT		13,750	13,750	13,750	13,750	0	0	0	0	0	13,750	0	0	0	192	08/10/2027	4.A Z
000000-00-0	PAINTERS SUPPLY & EQUIPMENT CO TERM_LOAN		02/03/2022	DIRECT		339,143	349,125	339,150	339,680	0	123	0	123	0	339,802	0	(660)	(660)	3,769	08/10/2027	5.B GI
				REDEMPTION 100.0000																	
000000-00-0	PAINTERS SUPPLY & EQUIPMENT CO TERM_LOAN		01/01/2022			875	875	850	851	0	24	0	24	0	875	0	0	0	9	08/10/2027	5.B GI
000000-00-0	PRO MACH GROUP INC SECURED TERM_LOAN 5		02/14/2022	TAX FREE EXCHANGE		32,442	32,515	32,515	0	0	0	0	0	0	32,515	0	(73)	(73)	0	08/31/2028	4.C FE
				REDEMPTION 100.0000																	
000000-00-0	SYLVAMO CORP SECURED TERM_LOAN 5.462%		03/31/2022			17,703	17,703	17,515	17,521	0	182	0	182	0	17,703	0	0	0	221	08/18/2028	3.A FE
000000-00-0	ONTARIO SYSTEMS LLC TERM_LOAN 6.500% 0		02/04/2022	DIRECT		90,882	91,800	91,800	91,800	0	0	0	0	0	91,800	0	(918)	(918)	0	08/30/2025	4.A Z
000000-00-0	PILOT AIR FREIGHT LLC TERM_LOAN 5.750%		02/02/2022	DIRECT		415,417	421,743	415,417	416,101	0	178	0	178	0	416,279	0	(862)	(862)	2,270	07/25/2024	4.C
				REDEMPTION 100.0000																	
000000-00-0	PILOT AIR FREIGHT LLC TERM_LOAN 5.750%		01/01/2022			3,257	3,257	3,208	3,213	0	44	0	44	0	3,257	0	0	0	18	07/25/2024	4.B IF
000000-00-0	HAYSTACKID HOLDINGS LLC TERM_LOAN 5.75		02/01/2022	DIRECT		24,439	24,938	24,439	24,471	0	8	0	8	0	24,480	0	(41)	(41)	123	01/31/2026	5.B GI
				REDEMPTION 100.0000																	
000000-00-0	HAYSTACKID HOLDINGS LLC TERM_LOAN 5.75		01/01/2022			63	63	61	61	0	1	0	1	0	63	0	0	0	0	01/31/2026	5.B GI
000000-00-0	CC AMULET MANAGEMENT LLC TERM_LOAN 6.0		02/01/2022	DIRECT		41,667	41,667	41,667	41,667	0	0	0	0	0	41,667	0	0	0	691	08/31/2027	2.B Z
000000-00-0	CC AMULET MANAGEMENT LLC TERM_LOAN 6.0		02/01/2022	DIRECT		778,040	798,000	790,020	790,392	0	94	0	94	0	790,486	0	(12,446)	(12,446)	8,284	08/31/2027	5.B GI
000000-00-0	UNIFEYE VISION PARTERS TERM_LOAN 0.315		02/01/2022	DIRECT		174,658	186,172	175,379	175,732	0	116	0	116	0	175,848	0	(1,190)	(1,190)	68	09/13/2025	2.C Z
000000-00-0	WINXNET INC TERM_LOAN 7.000% 06/29/23		02/01/2022	DIRECT		759,534	773,063	759,534	761,726	0	611	0	611	0	762,337	0	(2,803)	(2,803)	4,660	06/29/2023	3.B Z
000000-00-0	IVY REHAB PHYSICAL THERAPY TERM_LOAN 7		02/01/2022	DIRECT		391,388	398,990	391,883	392,166	0	80	0	80	0	392,247	0	(858)	(858)	7,902	09/10/2027	3.A Z
				REDEMPTION 100.0000																	
000000-00-0	IVY REHAB PHYSICAL THERAPY TERM_LOAN 7		01/01/2022			1,010	1,010	992	993	0	17	0	17	0	1,010	0	0	0	20	09/10/2027	3.A Z
000000-00-0	IVY REHAB PHYSICAL THERAPY TERM_LOAN 7		02/01/2022	DIRECT		65,550	65,550	65,550	65,550	0	0	0	0	0	65,550	0	0	0	272	09/10/2027	3.A Z
				RBC DOMINION SECURITIES																	
000000-00-0	PRETIUM PKG HOLDINGS INC SECURED TERM_LO		03/15/2022	INC.		599,625	615,000	617,306	617,257	0	(58)	0	(58)	0	617,199	0	(17,574)	(17,574)	6,157	10/02/2028	4.C FE
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK TERM_LOAN		02/01/2022	DIRECT		28,125	28,125	28,125	0	0	0	0	0	0	28,125	0	0	0	0	12/30/2026	3.C Z
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK TERM_LOAN		02/01/2022	DIRECT		856,345	872,813	856,354	857,030	0	229	0	229	0	857,259	0	(914)	(914)	13,238	12/30/2026	3.C Z
				REDEMPTION 100.0000																	
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK TERM_LOAN		01/01/2022			2,188	2,188	2,146	2,148	0	40	0	40	0	2,188	0	0	0	0	12/30/2026	3.C Z
000000-00-0	MUNICIPAL EMERGENCY SERVICES I TERM_LOAN		02/01/2022	DIRECT		533,903	548,625	533,912	534,434	0	160	0	160	0	534,594	0	(692)	(692)	8,071	10/01/2027	3.A 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					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
				REDEMPTION 100.0000																	
000000-00-0	MUNICIPAL EMERGENCY SERVICES I TERM_LOAN		01/01/2022			1,375	1,375	1,338	1,339	0	36	0	36	0	1,375	0	0	0	20	10/01/2027	3.A Z
000000-00-0	SOUTHERN HVAC CORP TERM_LOAN 5.500% 10		02/01/2022	DIRECT		763,000	800,000	763,000	764,317	0	404	0	404	0	764,721	0	(1,721)	(1,721)	6,673	10/01/2027	4.A Z
000000-00-0	SOUTHERN HVAC CORP TERM LOAN 5.500% 1		02/01/2022	DIRECT		22,500	22,500	22,500	0	0	0	0	0	0	22,500	0	0	0	0	10/01/2027	4.A Z
000000-00-0	SOUTHERN HVAC CORP TERM_LOAN 5.500% 10		02/01/2022	DIRECT		100,155	100,155	100,155	55,605	0	0	0	0	0	100,155	0	0	0	0	10/01/2027	4.A Z
000000-00-0	HOME CARE ASSISTANCE LLC TERM_LOAN 5.7		02/03/2022	DIRECT		377,983	400,000	382,000	382,625	0	235	0	235	0	382,860	0	(4,877)	(4,877)	5,111	03/30/2027	3.A Z
000000-00-0	OLD WORLD SPICES AND SEASONING TERM_LOAN		02/01/2022	DIRECT		848,500	875,000	848,500	849,333	0	291	0	291	0	849,624	0	(1,124)	(1,124)	7,108	10/12/2027	3.C Z
000000-00-0	HOME CARE ASSISTANCE LLC TERM_LOAN 5.7		02/03/2022	DIRECT		401,714	401,714	401,714	347,429	0	0	0	0	0	401,714	0	0	0	7,022	03/30/2027	3.A Z
000000-00-0	ARROW MANAGEMENT ACQUISITION L TERM_LOAN		02/03/2022	DIRECT		29,250	29,250	29,250	29,250	0	0	0	0	0	29,250	0	0	0	0	10/14/2027	2.C Z
000000-00-0	ARROW MANAGEMENT ACQUISITION L TERM_LOAN		02/03/2022	DIRECT		826,458	850,000	826,750	827,464	0	274	0	274	0	827,738	0	(1,280)	(1,280)	15,557	10/14/2027	2.C Z
				REDEMPTION 100.0000																	
000000-00-0	TI INTERMEDIATE HOLDINGS LLC TERM_LOAN		01/01/2022			7,212	7,212	7,212	7,212	0	0	0	0	0	7,212	0	0	0	0	12/03/2024	4.A Z
000000-00-0	TI INTERMEDIATE HOLDINGS LLC TERM_LOAN		02/03/2022	DIRECT		70,098	75,000	73,807	73,877	0	31	0	31	0	73,908	0	(3,810)	(3,810)	710	12/18/2024	4.A Z
000000-00-0	TI INTERMEDIATE HOLDINGS LLC TERM_LOAN		02/03/2022	DIRECT		72,121	73,219	73,219	73,219	0	0	0	0	0	73,219	0	(1,098)	(1,098)	741	12/18/2024	4.A Z
000000-00-0	HCOS GROUP INTERMEDIATE III LL TERM_LOAN		02/03/2022	DIRECT		294,000	300,000	294,000	294,204	0	88	0	88	0	294,292	0	(292)	(292)	4,733	09/30/2026	3.B Z
000000-00-0	TRANZONIC COMPANIES TERM_LOAN 5.500% 0		02/04/2022	DIRECT		492,500	500,000	492,500	493,441	0	473	0	473	0	493,914	0	(1,414)	(1,414)	4,736	03/27/2023	3.C Z
000000-00-0	PETER C FOY & ASSOCIATES INSUR TERM_LOAN		02/01/2022	DIRECT		2,440,500	2,500,000	2,440,500	2,441,626	0	572	0	572	0	2,442,198	0	(1,698)	(1,698)	17,250	11/01/2028	3.A Z
000000-00-0	PETER C FOY & ASSOCIATES INSUR TERM_LOAN		02/01/2022	DIRECT		585,585	591,418	590,882	481,285	0	4	0	4	0	590,886	0	(5,301)	(5,301)	799	11/01/2028	3.A Z
000000-00-0	US ENDODONTICS PARTNERS HOLDIN TERM_LOAN		02/03/2022	DIRECT		259,845	261,151	260,884	228,237	0	2	0	2	0	260,886	0	(1,041)	(1,041)	1,389	10/29/2028	3.B Z
000000-00-0	UNITED FLOW TECHNOLOGIES TERM_LOAN 6.7		02/01/2022	DIRECT		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,525	10/29/2027	3.B Z
000000-00-0	US ENDODONTICS PARTNERS HOLDIN TERM_LOAN		02/03/2022	DIRECT		1,022,013	1,050,000	1,024,625	1,025,121	0	244	0	244	0	1,025,364	0	(3,351)	(3,351)	11,025	10/29/2028	3.B Z
000000-00-0	UNITED FLOW TECHNOLOGIES TERM_LOAN 6.7		02/01/2022	DIRECT		1,429,500	1,475,000	1,460,250	1,460,609	0	160	0	160	0	1,460,770	0	(31,270)	(31,270)	26,071	10/29/2027	3.B Z
				REDEMPTION 0.0000																	
000000-00-0	STEPPING STONES HEALTHCARE SER TERM_LOAN		01/01/2022			651	0	0	0	0	651	0	651	0	651	0	0	0	(651)	03/09/2027	2.C Z
000000-00-0	REP ESHIP INTERMEDIATE HOLDING TERM_LOAN		02/01/2022	DIRECT		11,429	11,429	9,012	9,057	0	25	0	25	0	9,082	0	2,346	2,346	66	11/05/2027	4.B Z
				REDEMPTION 100.0000																	
000000-00-0	REP ESHIP INTERMEDIATE HOLDING TERM_LOAN		01/10/2022			22,857	22,857	18,024	18,115	0	4,742	0	4,742	0	22,857	0	0	0	133	11/05/2027	4.B Z
000000-00-0	REP ESHIP INTERMEDIATE HOLDING TERM_LOAN		02/01/2022	DIRECT		1,340,250	1,375,000	1,347,500	1,348,093	0	322	0	322	0	1,348,415	0	(8,165)	(8,165)	9,237	11/05/2027	4.B Z
000000-00-0	ANNE ARUNDEL DERMATOLOGY MANAG TERM_LOAN		02/01/2022	DIRECT		159,783	159,783	159,783	159,783	0	0	0	0	0	159,783	0	0	0	0	10/16/2025	3.A Z
000000-00-0	ANNE ARUNDEL DERMATOLOGY MANAG TERM_LOAN		02/01/2022	DIRECT		91,000	61,000	61,000	61,000	0	0	0	0	0	61,000	0	30,000	30,000	228	10/16/2025	3.A Z
000000-00-0	ANNE ARUNDEL DERMATOLOGY MANAG TERM_LOAN		02/01/2022	DIRECT		1,105,461	1,125,000	1,116,836	1,117,102	0	157	0	157	0	1,117,260	0	(11,798)	(11,798)	1,718	10/16/2025	3.A Z
000000-00-0	ANNE ARUNDEL DERMATOLOGY MANAG TERM_LOAN		02/01/2022	DIRECT		250,000	250,000	245,938	0	0	124	0	124	0	246,061	0	3,939	3,939	0	10/16/2025	3.A Z
000000-00-0	ANNE ARUNDEL DERMATOLOGY MANAG TERM_LOAN		02/01/2022	DIRECT		9,138	9,138	9,063	0	0	2	0	2	0	9,066	0	72	72	358	10/16/2025	3.A Z
000000-00-0	LIFE EXTENSION INSTITUTE INC TERM_LOAN		02/01/2022	DIRECT		270,048	273,281	273,281	273,281	0	0	0	0	0	273,281	0	(3,233)	(3,233)	2,733	02/19/2024	3.A Z
000000-00-0	LEARNERS EDGE LLC TERM_LOAN 5.914% 12/		02/01/2022	DIRECT		524,229	548,625	537,653	537,851	0	158	0	158	0	538,008	0	(13,780)	(13,780)	3,086	12/10/2026	3.A Z
				REDEMPTION 100.0000																	
000000-00-0	LEARNERS EDGE LLC TERM_LOAN 5.914% 12/		01/01/2022			1,375	1,375	1,348	1,348	0	27	0	27	0	1,375	0	0	0	8	12/10/2026	3.A Z
000000-00-0	BV EMS BUYER INC TERM_LOAN 5.914% 11/2		02/01/2022	DIRECT		1,643,938	1,675,000	1,643,938	1,644,396	0	364	0	364	0	1,644,760	0	(822)	(822)	533	11/23/2027	3.A Z
000000-00-0	BLACK DIAMOND RESOURCES LLC TERM_LOAN		02/01/2022	DIRECT		1,079,000	1,100,000	1,079,000	1,079,282	0	266	0	266	0	1,079,548	0	(548)	(548)	368	05/29/2027	3.B Z
000000-00-0	GRAPETREE MEDICAL STAFFING TERM_LOAN 6		02/01/2022	DIRECT		1,054,438	1,075,000	1,054,438	1,055,104	0	645	0	645	0	1,055,749	0	(1,312)	(1,312)	7,749	05/31/2024	3.B Z
000000-00-0	EFFECTIVE SCHOOL SOLUTIONS LLC TERM_LOAN		02/01/2022	DIRECT		1,289,750	1,325,000	1,289,750	1,290,167	0	404	0	404	0	1,290,571	0	(821)	(821)	5	11/30/2027	3.A Z
000000-00-0	LEARNERS EDGE LLC TERM_LOAN 6.750% 12/		02/01/2022	DIRECT		888,122	902,634	884,582	884,836	0	254	0	254	0	885,090	0	3,032	3,032	7,853	12/10/2026	3.A Z
000000-00-0	LEARNERS EDGE LLC TERM LOAN 6.750% 12		02/01/2022	DIRECT		494,189	494,189	488,243	(1,239)	0	151	0	151	0	488,395	0	5,794	5,794	0	12/10/2026	3.A Z
000000-00-0	POTTER ELECTRICAL SIGNAL CO LL TERM_LOAN		02/03/2022	DIRECT		831,625	850,000	846,625	846,677	0	69	0	69	0	846,745	0	(15,120)	(15,120)	118	12/19/2025	3.B Z
000000-00-0	POTTER ELECTRICAL SIGNAL CO LL TERM_LOAN		02/03/2022	DIRECT		24,000	27,000	27,000	9,000	0	0	0	0	0	27,000	0	(3,000)	(3,000)	117	12/19/2025	3.B Z
				REDEMPTION 100.0000																	
000000-00-0	GEYSERS POWER COMPANY LLC SECURED TERM_L		01/01/2022			108,750	108,750	108,750	108,750	0	0	0	0	0	108,750	0	0	0	191	11/08/2028	2.A FE
				REDEMPTION 100.0000																	
000000-00-0	PARK RIVER HOLDINGS INC SECURED TERM_LOA		01/03/2022			100	100	101	100	0	0	0	0	0	100	0	0	0	1	12/28/2027	4.A FE
				J.P. MORGAN SECURITIES INC																	
000000-00-0	ENDURE DIGITAL INC SECURED TERM_LOAN 4		03/10/2022			119,531	125,000	123,921	124,011	0	26	0	26	0	124,037	0	(4,506)	(4,506)	2,039	02/10/2028	4.B FE
				REDEMPTION 100.0000																	
000000-00-0	ENDURE DIGITAL INC SECURED TERM_LOAN 4		03/31/2022			173	173	172	172	0	1	0	1	0	173	0	0	0	0	02/10/2028	4.B FE
000000-00-0	DOMTAR CORP SECURED TERM_LOAN 5.212% 0		03/22/2022	DEUTSCHE BANK AG		981,447	995,000	990,025	990,515	0	136	0	136	0	990,651	0	(9,204)	(9,204)	0	03/01/2028	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	SPIN HOLDCO INC SECURED TERM_LOAN 4.75		03/24/2022	CITIBANK		365,105	370,000	368,884	368,989	0	32	0	32	0	369,021	0	(3,916)	(3,916)	4,397	03/01/2028	4.C FE
				REDEMPTION 100.0000																	
000000-00-0	SPIN HOLDCO INC SECURED TERM_LOAN 4.75		03/31/2022	REDEMPTION 100.0000		2,193	2,193	2,186	2,187	0	6	0	6	0	2,193	0	0	0	8	03/01/2028	4.C FE
000000-00-0	MAXLINEAR INC SECURED TERM_LOAN 3.256%		01/10/2022	BANC OF AMERICA SECURITIES LLC		203,463	203,463	202,805	202,842	0	621	0	621	0	203,463	0	0	0	0	06/23/2028	3.C FE
000000-00-0	ILLUMINATE MERGER SUB CORP SECURED TERM_		03/22/2022	REDEMPTION 100.0000		357,728	368,000	368,460	368,451	0	(13)	0	(13)	0	368,438	0	(10,710)	(10,710)	0	07/21/2028	4.B FE
000000-00-0	ILLUMINATE MERGER SUB CORP SECURED TERM_		03/31/2022	REDEMPTION 100.0000		455	455	456	456	0	(1)	0	(1)	0	455	0	0	0	13	07/21/2028	4.B FE
000000-00-0	US ANESTHESIA PARTNERS INC SECURED TERM_		03/21/2022	VARIOUS		841,322	855,311	851,636	851,677	0	13	0	13	0	851,690	0	(10,367)	(10,367)	9,125	10/01/2028	4.B FE
000000-00-0	US ANESTHESIA PARTNERS INC SECURED TERM_		03/31/2022	REDEMPTION 100.0000		695	695	695	694	0	1	0	1	0	695	0	0	0	8	10/01/2028	4.B FE
000000-00-0	LOYALTY VENTURES INC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		1,841	1,841	1,799	1,800	0	41	0	41	0	1,841	0	0	0	15	11/03/2027	4.A FE
000000-00-0	CHG PPC PARENT LLC SECURED TERM_LOAN 3		03/14/2022	J.P. MORGAN SECURITIES INC		423,000	450,000	447,750	447,762	0	56	0	56	0	447,818	0	(24,818)	(24,818)	3,238	12/08/2028	4.B FE
				REDEMPTION 100.0000																	
000000-00-0	DOTDASH MEREDITH INC SECURED TERM_LOAN		03/01/2022	REDEMPTION 100.0000		2,021	2,021	2,011	2,011	0	10	0	10	0	2,021	0	0	0	21	12/01/2028	4.A Z
G0472C-AB-1	APEX GROUP TREASURY LLC SECURED TERM_LOA		03/31/2022	REDEMPTION 100.0000		5,000	5,000	4,987	4,988	0	12	0	12	0	5,000	0	0	0	53	07/27/2028	4.C FE
G4770M-AH-7	INEOS US PETROCHEM LLC SECURED TERM_LOAN		03/31/2022	REDEMPTION 100.0000		5,296	5,296	5,299	5,297	0	(1)	0	(1)	0	5,296	0	0	0	30	01/29/2026	3.C FE
G9341J-AN-0	VERITAS US INC SECURED TERM_LOAN 6.000		03/31/2022	REDEMPTION 100.0000		1,464	1,464	1,465	1,464	0	0	0	0	0	1,464	0	0	0	22	09/01/2025	4.C FE
L5000D-AD-9	PRA HEALTH SCIENCES INC SECURED TERM_LOA		03/31/2022	REDEMPTION 100.0000		69,125	69,125	68,920	57,002	0	195	0	195	0	69,125	0	0	0	450	07/01/2028	3.A FE
N4776#-AB-1	AXALTA COATING SYSTEMS US HOLD SECURED T		03/31/2022	REDEMPTION 100.0000		7,225	7,225	7,140	7,166	0	59	0	59	0	7,225	0	0	0	36	06/01/2024	3.A FE
N8137F-AB-6	HUNTER DOUGLAS HOLDING BV SECURED TERM L		03/21/2022	J.P. MORGAN SECURITIES INC		597,719	617,000	613,915	0	0	19	0	19	0	613,934	0	(16,215)	(16,215)	0	02/25/2029	4.A FE
				REDEMPTION 100.0000																	
P2121Y-AS-7	CARNIVAL CORP SECURED TERM_LOAN 4.000%		03/31/2022	REDEMPTION 100.0000		15,054	15,054	14,984	14,985	0	68	0	68	0	15,054	0	0	0	153	10/18/2028	3.C FE
09776M-AM-6	BOMBARDIER RECREATIONAL PRODUC SECURED T	A	01/31/2022	REDEMPTION 100.0000		1,223	1,223	1,217	1,217	0	5	0	5	0	1,223	0	0	0	2	05/24/2027	3.C FE
68371Y-AJ-2	OPEN TEXT CORP SECURED TERM_LOAN 2.712	A	03/31/2022	REDEMPTION 100.0000		50,283	50,283	50,156	39,303	0	104	0	104	0	50,283	0	0	0	133	05/30/2025	2.C FE
000000-00-0	GRIZZLY ACQUISITIONS INC SECURED TERM_LO	A	03/31/2022	REDEMPTION 100.0000		8,878	8,878	8,627	3,693	0	239	0	239	0	8,878	0	0	0	35	10/01/2025	3.C FE
C4127P-AB-7	GROUPE SOLMAX INC SECURED TERM_LOAN 5.	A	03/23/2022	BARCLAYS CAPITAL		302,884	308,368	304,589	304,757	0	104	0	104	0	304,861	0	(1,977)	(1,977)	1,925	05/29/2028	4.B FE
C4927U-AB-8	KESTREL BIDCO INC SECURED TERM_LOAN 4.	A	03/22/2022	BARCLAYS CAPITAL		741,724	785,237	776,070	778,497	0	270	0	270	0	778,766	0	(37,043)	(37,043)	8,027	12/11/2026	4.C FE
				REDEMPTION 100.0000																	
C4927U-AB-8	KESTREL BIDCO INC SECURED TERM_LOAN 4.	A	03/31/2022	REDEMPTION 100.0000		1,144	1,144	1,139	1,140	0	4	0	4	0	1,144	0	0	0	12	12/11/2026	4.C FE
C6901L-AH-0	1011778 BC UNLIMITED LIABILITY SECURED T	A	03/31/2022	REDEMPTION 100.0000		8,890	8,890	8,366	8,491	0	399	0	399	0	8,890	0	0	0	42	11/19/2026	3.A FE
C7052B-AH-7	GFL ENVIRONMENTAL INC SECURED TERM_LOAN	A	03/31/2022	REDEMPTION 100.0000		15,426	15,426	15,386	12,247	0	40	0	40	0	15,426	0	0	0	112	05/30/2025	3.C FE
C9413P-AZ-6	BAUSCH HEALTH COMPANIES INC SECURED TERM	A	03/31/2022	REDEMPTION 100.0000		282,316	282,316	281,737	197,374	0	1,558	0	1,558	0	282,316	0	0	0	1,367	06/02/2025	3.B FE
28542C-AC-3	ALBIONFINANCING3SARL SECURED TERM_LOAN	D	03/31/2022	REDEMPTION 100.0000		17,500	17,500	17,237	12,316	0	259	0	259	0	17,500	0	0	0	122	07/31/2026	4.B FE
46611V-AU-9	JBS USA LUX SA SECURED TERM_LOAN 2.804	D	03/31/2022	REDEMPTION 100.0000		52,936	52,936	52,388	48,625	0	456	0	456	0	52,936	0	0	0	163	05/01/2026	2.B FE
72814C-AF-5	PLAYTIKA HOLDING CORP SECURED TERM_LOAN	C	03/31/2022	REDEMPTION 100.0000		9,091	9,091	9,053	4,041	0	37	0	37	0	9,091	0	0	0	46	03/13/2028	3.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
74834Y-AN-2	QUEST BORROWER LTD SECURED TERM LOAN 4	D	03/18/2022	VARIOUS		957,427	980,000	970,200	0	0	129	0	129	0	970,329	0	(12,903)	(12,903)	0	02/01/2029	4.C FE
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING SECURED T	C	03/16/2022	CREDIT SUISSE FIRST BOSTON COR		1,251,457	1,290,162	1,281,808	1,281,979	0	210	0	210	0	1,282,189	0	(30,732)	(30,732)	8,458	09/24/2028	4.A FE
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING SECURED T	C	03/31/2022	REDEMPTION 100.0000		1,875	1,875	1,866	1,866	0	9	0	9	0	1,875	0	0	0	19	09/24/2028	4.A FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS EUR SECURED T	D	03/31/2022	REDEMPTION 100.0000		5,746	5,746	5,722	5,729	0	17	0	17	0	5,746	0	0	0	19	04/16/2025	3.B FE
81727P-AB-2	SENSATA TECHNOLOGIES BV SECURED TERM LOA	D	03/31/2022	REDEMPTION 100.0000		13,225	13,225	13,244	0	0	(19)	0	(19)	0	13,225	0	0	0	22	09/20/2026	2.C FE
000000-00-0	BANIJAY GROUP SAS SECURED TERM_LOAN 4.	D	03/25/2022	DEUTSCHE BANK AG		192,487	197,500	195,373	195,979	0	102	0	102	0	196,082	0	(3,595)	(3,595)	1,903	03/04/2025	4.A FE
000000-00-0	AVAST SOFTWARE BV SECURED TERM_LOAN 3.	D	03/31/2022	REDEMPTION 100.0000		687	687	685	686	0	2	0	2	0	687	0	0	0	261	03/22/2028	3.A FE
000000-00-0	TRINSEO MATERIALS OPERATING SC SECURED T	D	03/31/2022	REDEMPTION 100.0000		1,188	1,188	1,182	1,182	0	5	0	5	0	1,188	0	0	0	8	05/03/2028	3.C FE
000000-00-0	ENTAIN HOLDINGS GIBRALTAR LIMI SECURED T	D	03/30/2022	REDEMPTION 100.0000		12,500	12,500	12,469	12,471	0	29	0	29	0	12,500	0	0	0	93	03/29/2027	3.B FE
G4123K-AB-8	GRAB HOLDINGS INC SECURED TERM_LOAN 5.	D	03/31/2022	REDEMPTION 100.0000		10,019	10,019	9,789	7,311	0	195	0	195	0	10,019	0	0	0	104	01/29/2026	4.C FE
G5080A-AF-9	JAZZ FINANCING LUX SARL SECURED TERM_LOA	D	03/31/2022	REDEMPTION 100.0000		24,625	24,625	24,526	20,789	0	98	0	98	0	24,625	0	0	0	206	05/05/2028	3.C FE
L1957L-AB-7	CONSOLIDATED ENERGY FINANCE SA SECURED T	D	03/31/2022	REDEMPTION 100.0000		712	712	687	697	0	15	0	15	0	712	0	0	0	5	05/07/2025	4.A FE
L5000D-AC-1	ICON LUXEMBOURG SARL SECURED TERM_LOAN	D	03/31/2022			277,441	277,441	276,620	228,786	0	784	0	784	0	277,441	0	0	0	1,805	07/01/2028	3.A FE
L5582B-AV-9	ION TRADING FINANCE LTD SECURED TERM_LOA	D	03/17/2022	CITIBANK		398,105	403,144	402,137	402,219	0	23	0	23	0	402,241	0	(4,136)	(4,136)	0	04/01/2028	4.B FE
N2014A-AE-2	CIMPRESS PLC SECURED TERM_LOAN 4.462%	D	03/31/2022	REDEMPTION 100.0000		3,310	3,310	3,306	3,306	0	4	0	4	0	3,310	0	0	0	33	05/17/2028	3.B FE
N8232N-AB-3	NOURYON FINANCE BV SECURED TERM_LOAN 3	D	03/16/2022	J.P. MORGAN SECURITIES INC		663,360	691,000	665,356	673,029	0	888	0	888	0	673,917	0	(10,557)	(10,557)	3,634	10/01/2025	4.A FE
N8232N-AB-3	NOURYON FINANCE BV SECURED TERM_LOAN 3	D	03/31/2022	REDEMPTION 100.0000		703	703	674	682	0	22	0	22	0	703	0	0	0	9	10/01/2025	4.A FE
N8233B-AC-6	STARS GROUP HOLDINGS BV SECURED TERM_LOA	D	03/31/2022	REDEMPTION 100.0000		37,530	37,530	37,397	27,498	0	127	0	127	0	37,530	0	0	0	220	07/21/2026	2.C FE
Q9489T-AB-5	VOYAGE AUSTRALIA PTY LTD SECURED TERM_LO	D	03/31/2022	REDEMPTION 100.0000		212	212	210	210	0	2	0	2	0	212	0	0	0	2	07/20/2028	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						124,868,459	132,419,242	125,531,383	121,032,147	0	264,420	1,186,614	(922,194)	0	126,133,126	0	(1,264,661)	(1,264,661)	726,695	XXX	XXX
2509999997. Total - Bonds - Part 4						3,316,814,549	3,305,497,619	3,332,245,975	3,158,583,491	0	210,720	1,186,614	(975,894)	1,405,375	3,331,301,200	(1,922,980)	(16,187,864)	(18,110,844)	37,573,315	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						3,316,814,549	3,305,497,619	3,332,245,975	3,158,583,491	0	210,720	1,186,614	(975,894)	1,405,375	3,331,301,200	(1,922,980)	(16,187,864)	(18,110,844)	37,573,315	XXX	XXX
902973-83-3	US BANCORP PFD_EQUITY		01/15/2022	CALL 25.0000	555,911.000	13,897,775	0.00	15,698,227	13,897,775	1,800,452	0	0	1,800,452	0	15,698,227	0	(1,800,452)	(1,800,452)	225,839		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						13,897,775	XXX	15,698,227	13,897,775	1,800,452	0	0	1,800,452	0	15,698,227	0	(1,800,452)	(1,800,452)	225,839	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						13,897,775	XXX	15,698,227	13,897,775	1,800,452	0	0	1,800,452	0	15,698,227	0	(1,800,452)	(1,800,452)	225,839	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						13,897,775	XXX	15,698,227	13,897,775	1,800,452	0	0	1,800,452	0	15,698,227	0	(1,800,452)	(1,800,452)	225,839	XXX	XXX
00827B-10-6	AFFIRM HOLDINGS INC		02/10/2022	DIRECT	706.000	51,062		111,400	70,995	40,404	0	0	40,404	0	111,400	0	(60,338)	(60,338)	0		
009066-10-1	AIRBNB INC		03/28/2022	DIRECT	7,327.000	1,215,442		1,176,948	135,856	24,422	0	0	24,422	0	1,176,948	0	38,494	38,494	0		
093712-10-7	BLOOM ENERGY CORPORATION		02/28/2022	DIRECT	1,970.000	32,759		64,912	43,202	21,709	0	0	21,709	0	64,912	0	(32,152)	(32,152)	0		
18915M-10-7	CLOUDFLARE INC		01/05/2022	DIRECT	1,363.000	143,360		286,216	179,235	106,982	0	0	106,982	0	286,216	0	(142,857)	(142,857)	0		
25402D-10-2	DIGITALOCEAN HOLDINGS INC		03/24/2022	DIRECT	13,475.000	809,439		1,083,954	324,212	194,535	0	0	194,535	0	1,083,954	0	(274,515)	(274,515)	0		
25809K-10-5	DOORDASH INC		01/24/2022	DIRECT	1,047.000	122,345		210,929	155,898	55,030	0	0	55,030	0	210,929	0	(88,583)	(88,583)	0		
26603R-10-6	DUOLINGO INC		02/23/2022	DIRECT	4,906.000	455,229		498,793	0	0	0	0	0	0	498,793	0	(43,564)	(43,564)	0		

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
26603R-10-6	DUOLINGO INC		03/31/2022	DIRECT	13,285.000	1,210,151		1,336,880	0	0	0	0	0	0	1,336,880	0	(126,729)	(126,729)	0		
34631B-10-1	FORGEROCK INC		03/16/2022	DIRECT	6,602.000	119,094		116,855	0	0	0	0	0	0	116,855	0	2,238	2,238	0		
47103C-26-6	JANUS PERKINS MID CAP VALUE A FUND OPEN_		02/02/2022	WELLS FARGO SECURITIES	2,838.000	47,000		42,836	48,135	(5,299)	0	0	(5,299)	0	42,836	0	4,164	4,164	0		
68134L-10-9	OLO INC		01/28/2022	DIRECT	14,319.000	240,986		421,408	297,978	123,430	0	0	123,430	0	421,408	0	(180,422)	(180,422)	0		
76665T-10-2	RILEYEXPLORATIONPERMIANINC		03/17/2022	DIRECT	2,367.000	66,068		67,010	0	0	0	0	0	0	67,010	0	(941)	(941)	0		
770700-10-2	ROBINHOOD MARKETS INC		02/01/2022	DIRECT	8,519.000	114,717		108,447	0	0	0	0	0	0	108,447	0	6,270	6,270	0		
771049-10-3	ROBLOX CORP		02/09/2022	DIRECT	2,057.000	140,083		225,283	212,200	13,083	0	0	13,083	0	225,283	0	(85,199)	(85,199)	0		
78462F-10-3	SPDR S&P 500 ETF TRUST		02/03/2022	WELLS FARGO SECURITIES	331.000	148,917		30,478	157,212	(126,733)	0	0	(126,733)	0	30,478	0	118,438	118,438	542		
90364P-10-5	UIPATH		01/11/2022	DIRECT	2,450.000	95,533		137,518	105,669	31,849	0	0	31,849	0	137,518	0	(41,985)	(41,985)	0		
91332U-10-1	UNITY SOFTWARE INC		03/24/2022	DIRECT	2,267.000	236,508		365,793	264,389	54,860	0	0	54,860	0	365,793	0	(129,285)	(129,285)	0		
M6191J-10-0	JFROG LTD		01/24/2022	DIRECT	8,448.000	212,531		329,641	250,906	78,735	0	0	78,735	0	329,641	0	(117,110)	(117,110)	0		
000000-00-0	MEITUAN # KYG596691041	B	02/28/2022	DIRECT	46,923.000	1,404,755		1,434,503	0	0	0	0	0	0	1,434,466	(37)	(29,711)	(29,748)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,865,979	XXX	8,049,804	2,245,887	613,007	0	0	613,007	0	8,049,767	(37)	(1,183,787)	(1,183,824)	542	XXX	XXX
000000-00-0	FEDERAL HOME LOAN BANK OF ATLA		03/28/2022	FEDERAL HOME LOAN BANK	18,750.000	1,875,000		1,875,000	1,875,000	0	0	0	0	0	1,875,000	0	0	0	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,875,000	XXX	1,875,000	1,875,000	0	0	0	0	0	1,875,000	0	0	0	0	XXX	XXX
922042-84-1	VANGUARD EMR MRKTS STK INX CL OPEN_END F		02/02/2022	WELLS FARGO SECURITIES	338.000	14,000		12,148	13,878	(1,730)	0	0	(1,730)	0	12,148	0	1,852	1,852	0		
922908-68-6	VANGUARD 500 INDEX OPEN_END FUND		02/02/2022	WELLS FARGO SECURITIES	208.000	21,000		15,624	22,537	(6,913)	0	0	(6,913)	0	15,624	0	5,376	5,376	0		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						35,000	XXX	27,772	36,415	(8,643)	0	0	(8,643)	0	27,772	0	7,228	7,228	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						8,775,979	XXX	9,952,576	4,157,302	604,364	0	0	604,364	0	9,952,539	(37)	(1,176,559)	(1,176,596)	542	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						8,775,979	XXX	9,952,576	4,157,302	604,364	0	0	604,364	0	9,952,539	(37)	(1,176,559)	(1,176,596)	542	XXX	XXX
5999999999. Total - Preferred and Common Stocks						22,673,754	XXX	25,650,803	18,055,077	2,404,816	0	0	2,404,816	0	25,650,766	(37)	(2,977,011)	(2,977,048)	226,381	XXX	XXX
6009999999 - Totals						3,339,488,303	XXX	3,357,896,778	3,176,638,568	2,404,816	210,720	1,186,614	1,428,922	1,405,375	3,356,951,966	(1,923,017)	(19,164,875)	(21,087,892)	37,799,696	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION SEP24 SPX C @ 4808 BHF1N6GS7 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/27/2019	09/30/2024	205,903	989,979,508	4808	8,028,703	(278,538)	0	106,313,188		106,313,188	(18,694,998)	0	278,538	0	0		0001
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5 ,D10,GFO BHF20U5S9	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/19/2020	02/13/2026	59	99,474	1686	2,726	0	0	7,591		7,591	(5,519)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5 ,D10,GFO BHF20U5U4	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/19/2020	02/20/2026	40	132,480	3312	6,889	0	0	29,277		29,277	1,551	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D 10,GFO, BHF20U609	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/19/2020	02/25/2026	162	495,072	3056	34,358	0	0	116,864		116,864	5,566	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GFO, BHF20U617	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2020	02/18/2026	22	37,048	1684	1,867	0	0	6,794		6,794	(2,131)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60, D10,GFO, BHF20U641	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2020	02/24/2026	111	343,989	3099	31,578	0	0	107,526		107,526	(12,156)	0	0	0	0		0005
CALL OPTION FEB26 RTY C @ 1688 BHF20VR46	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/26/2020	02/16/2026	17	28,696	1688	1,156	0	0	10,837		10,837	(1,761)	0	0	0	0		0005
CALL OPTION FEB26 SPX C @ 3358 BHF20VR53	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/26/2020	02/11/2026	2	6,716	3358	444	0	0	3,145		3,145	(195)	0	0	0	0		0005
CALL OPTION FEB26 SPX C @ 3116 BHF20VRB0	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	03/26/2020	02/26/2026	2	6,232	3116	604	0	0	3,499		3,499	(208)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5 ,D10.0,G BHF21RPY0	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2020	03/03/2026	7	10,402	1486	626	0	0	902		902	(656)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GFO BHF21RQ37	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2020	03/09/2026	36	49,536	1376	4,468	0	0	15,735		15,735	(3,613)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60, D10,GFO BHF21RQ60	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2020	03/02/2026	240	364,320	1518	30,785	0	0	105,089		105,089	(22,991)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60, D10,GFO BHF21RQE3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2020	03/06/2026	650	1,889,550	2907	227,502	0	0	670,365		670,365	(72,920)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65, D10,GFO BHF21RQG8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2020	03/06/2026	690	1,978,230	2867	275,567	0	0	795,265		795,265	(86,334)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D 10,GFO BHF21RQM5	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/14/2020	03/06/2026	424	1,252,920	2955	108,879	0	0	298,295		298,295	18,315	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.2 5,D10,GF BHF21RQR4	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/14/2020	03/03/2026	166	498,498	3003	43,270	0	0	122,017		122,017	6,616	0	0	0	0		0005
CALL OPTION MAR26 RTY C @ 1518 BHF21RSK7	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/06/2020	03/02/2026	12	18,216	1518	2,374	0	0	9,023		9,023	(1,319)	0	0	0	0		0005
CALL OPTION MAR26 RTY C @ 1474 BHF21RSL5	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/06/2020	03/04/2026	9	13,266	1474	1,917	0	0	7,043		7,043	(1,006)	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2920 BHF21RSM3	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/09/2026	107	312,440	2920	53,735	0	0	202,935		202,935	(11,599)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7,D 10,GFO BHF21RW55	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2020	03/19/2026	23	23,000	1000	2,155	0	0	1,549		1,549	(1,180)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF21RWH9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2020	03/20/2026	194	210,296	1084	20,252	0	0	16,206		16,206	(11,949)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF21RZA1	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2020	03/17/2026	91	219,401	2411	21,984	0	0	47,793		47,793	2,825	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF21RZC7	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2020	03/20/2026	787	1,861,255	2365	205,296	0	0	430,352		430,352	16,629	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.25,D10,GF BHF21RZD5	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2020	03/20/2026	362	880,746	2433	98,996	0	0	210,661		210,661	8,805	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF21RZE3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2020	03/19/2026	42	43,092	1026	5,990	0	0	19,968		19,968	(3,014)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF21RZF0	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2020	03/25/2026	110	121,220	1102	19,213	0	0	63,205		63,205	(7,808)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF21RZG8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2020	03/17/2026	89	213,778	2402	31,938	0	0	88,613		88,613	(6,142)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF21RZH6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2020	03/20/2026	854	2,035,936	2384	427,343	0	0	1,056,371		1,056,371	(73,789)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF21RZJ2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2020	03/20/2026	631	1,504,935	2385	344,931	0	0	857,223		857,223	(60,372)	0	0	0	0		0005
CALL OPTION MAR26 RTY C @ 1049 BHF21RZL7	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/06/2020	03/18/2026	26	27,274	1049	10,469	0	0	28,636		28,636	(3,207)	0	0	0	0		0005
CALL OPTION MAR26 RTY C @ 1055 BHF21RZM5	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/06/2020	03/20/2026	163	171,965	1055	65,136	0	0	178,770		178,770	(20,109)	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2400 BHF21RZN3	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/23/2026	5	12,000	2400	3,787	0	0	11,499		11,499	(617)	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2375 BHF21RZP8	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/20/2026	204	484,500	2375	157,374	0	0	473,146		473,146	(25,235)	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2508 BHF21RZQ6	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/25/2026	138	346,104	2508	96,825	0	0	305,667		305,667	(16,582)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF21TQW9	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/14/2020	02/27/2026	303	915,969	3023	75,659	0	0	216,002		216,002	10,073	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF21TQZ2	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2020	02/24/2026	10	16,280	1628	707	0	0	2,494		2,494	(730)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF21TR08	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2020	02/24/2026	10	32,260	3226	1,987	0	0	7,335		7,335	(796)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF21TR32	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/16/2020	02/27/2026	337	1,016,392	3016	106,924	0	0	334,877		334,877	(37,963)	0	0	0	0		0005
CALL OPTION FEB26 RTY C @ 1553 BHF21TR40	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2020	02/26/2026	9	13,977	1553	1,123	0	0	6,549		6,549	(976)	0	0	0	0		0005
CALL OPTION FEB26 SPX C @ 3116 BHF21TR65	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2020	02/26/2026	10	31,160	3116	4,171	0	0	17,492		17,492	(1,042)	0	0	0	0		0005
CALL OPTION FEB26 SPX C @ 2979 BHF21TR73	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2020	02/27/2026	32	95,328	2979	15,106	0	0	59,231		59,231	(3,437)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO, BHF226YA7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/21/2020	02/20/2026	94	308,790	3285	16,428	0	0	67,409		67,409	(7,376)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF22PRZ8	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/06/2020	03/30/2026	147	168,168	1144	17,809	0	0	16,745		16,745	(8,843)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF22PS12	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2020	03/27/2026	51	133,008	2608	14,112	0	0	27,851		27,851	694	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF22PS46	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2020	03/27/2026	222	573,426	2583	64,510	0	0	129,697		129,697	3,463	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF22PS53	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/11/2020	03/27/2026	52	59,592	1146	8,248	0	0	21,872		21,872	(3,673)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF22PSB0	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/11/2020	03/27/2026	106	119,674	1129	23,432	0	0	59,787		59,787	(8,351)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF22PSE4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	03/31/2026	43	111,800	2600	14,724	0	0	40,129		40,129	(3,147)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF22PSM6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	03/27/2026	358	904,666	2527	173,334	0	0	428,542		428,542	(33,084)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF22PSN4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	03/30/2026	190	499,130	2627	97,480	0	0	243,010		243,010	(18,702)	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2539 BHF22PWI74	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/25/2026	25	63,475	2539	17,091	0	0	54,767		54,767	(2,982)	0	0	0	0		0005
CALL OPTION MAR26 SPX C @ 2537 BHF22PWI90	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/06/2020	03/27/2026	127	322,199	2537	87,202	0	0	278,443		278,443	(15,145)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7,D10,GFO BHF22PWE9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/06/2020	04/17/2026	74	88,208	1192	8,371	0	0	6,955		6,955	(4,417)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF22PYT4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/06/2020	04/17/2026	167	199,231	1193	20,421	0	0	17,642		17,642	(10,429)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF22PYW7	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2020	04/17/2026	236	659,384	2794	63,499	0	0	131,894		131,894	1,249	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF22PZ06	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2020	04/16/2026	1,441	3,969,955	2755	419,624	0	0	854,801		854,801	6,538	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.25,D10,GF BHF22PZ22	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/07/2020	04/10/2026	230	624,450	2715	69,626	0	0	143,441		143,441	4,407	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF22PZ55	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/11/2020	04/16/2026	178	213,956	1202	26,038	0	0	73,443		73,443	(11,676)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF22PZ89	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/11/2020	04/22/2026	517	634,876	1228	99,993	0	0	276,824		276,824	(35,117)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF22PC0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	04/17/2026	736	2,074,784	2819	216,192	0	0	660,493		660,493	(42,172)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF22PZE6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	04/17/2026	4,700	13,145,900	2797	1,904,841	0	0	5,341,833		5,341,833	(362,676)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF22PZF3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/12/2020	04/16/2026	2,711	7,460,672	2752	1,286,220	0	0	3,448,936		3,448,936	(237,178)	0	0	0	0		0005

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)
CALL OPTION APR26 RTY C @ 1217 BHF22PZU0	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	05/07/2020	04/21/2026	26	31,642	1217	7,556	0	0	25,301		25,301	(3,142)	0	0	0	0		0005
CALL OPTION APR26 RTY C @ 1228 BHF22PZW6	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	05/07/2020	04/17/2026	108	132,624	1228	30,774	0	0	104,168		104,168	(13,020)	0	0	0	0		0005
CALL OPTION APR26 SPX C @ 2811 BHF22PZY2	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2020	04/21/2026	80	224,880	2811	44,213	0	0	158,755		158,755	(8,785)	0	0	0	0		0005
CALL OPTION APR26 SPX C @ 2795 BHF22PZZ9	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2020	04/17/2026	1,037	2,898,415	2795	580,160	0	0	2,069,823		2,069,823	(114,677)	0	0	0	0		0005
CALL OPTION APR26 SPX C @ 2694 BHF220028	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/07/2020	04/10/2026	454	1,223,076	2694	275,442	0	0	940,656		940,656	(51,931)	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF244NZ7	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/11/2020	05/22/2026	77	103,873	1349	8,092	0	0	8,632		8,632	(3,538)	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,C,PS,1Y,U7,D10,GF0, BHF244P69	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/11/2020	05/14/2026	28	37,016	1322	3,380	0	0	3,531		3,531	(1,485)	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,C,PS,1Y,U7.5,D10,GF0 BHF244P85	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/11/2020	05/08/2026	241	311,372	1292	31,542	0	0	29,856		29,856	(13,763)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF244PB8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	05/22/2026	21	62,748	2988	5,723	0	0	10,818		10,818	(82)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF244PD4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	05/19/2026	397	1,175,517	2961	119,433	0	0	221,580		221,580	(2,995)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GF0 BHF244PH5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	05/15/2026	460	1,344,580	2923	144,811	0	0	260,660		260,660	(5,637)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GF0, BHF244PJ1	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	05/12/2026	2,079	6,037,416	2904	713,019	0	0	1,299,297		1,299,297	(3,468)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.25,D10,GF BHF244PN2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	05/12/2026	509	1,486,789	2921	181,834	0	0	331,790		331,790	787	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0, BHF244PS1	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2020	05/22/2026	29	39,904	1376	3,252	0	0	6,802		6,802	(1,346)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0, BHF244PT9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2020	05/15/2026	406	537,138	1323	73,212	0	0	151,111		151,111	(22,134)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0, BHF244PU6	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2020	05/14/2026	3,490	4,533,510	1299	882,221	0	0	1,773,323		1,773,323	(216,371)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GF0, BHF244PV4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2020	05/12/2026	1,489	1,898,475	1275	439,687	0	0	841,332		841,332	(94,400)	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,P,PS,1Y,U40,D10,GF0, BHF244PW2	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/10/2020	05/21/2026	172	510,668	2969	43,305	0	0	105,868		105,868	(8,789)	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,P,PS,1Y,U50,D10,GF0, BHF244PX0	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/10/2020	05/15/2026	2,175	6,364,050	2926	799,961	0	0	1,863,635		1,863,635	(134,929)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0, BHF244PY8	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/10/2020	05/22/2026	136	401,880	2955	56,946	0	0	128,574		128,574	(11,231)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GF0, BHF244Q01	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/10/2020	05/08/2026	4,478	12,936,942	2889	2,498,124	0	0	5,466,202		5,466,202	(396,664)	0	0	0	0		0005

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)
CITNA_VCSA CLIQUET,A,C,PS,1Y,U7.5 ,D10,GF0 BHF244050	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/11/2020	04/30/2026	24	31,464	1311	3,150	0	0	2,962		2,962	(1,451)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GF0, BHF244068	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2020	04/30/2026	44	57,684	1311	10,925	0	0	22,288		22,288	(2,952)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5 ,D10,GF0 BHF244076	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	04/30/2026	17	49,504	2912	5,361	0	0	9,680		9,680	(83)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D 10,GF0, BHF244084	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2020	04/30/2026	146	425,152	2912	50,168	0	0	89,678		89,678	(791)	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,P,PS,1Y,U50, D10,GF0, BHF2440A9	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/10/2020	04/21/2026	35	99,050	2830	15,551	0	0	31,199		31,199	(2,072)	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,P,PS,1Y,U60, D10,GF0, BHF2440B7	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/10/2020	04/24/2026	983	2,815,312	2864	493,524	0	0	1,091,145		1,091,145	(76,756)	0	0	0	0		0005
CITNA_VCSA CLIQUET,A,P,PS,1Y,U65, D10,GF0, BHF2440E1	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/10/2020	04/28/2026	349	999,187	2863	197,539	0	0	427,392		427,392	(31,113)	0	0	0	0		0005
CALL OPTION APR26 RTY C @ 1282 BHF245P66	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	06/09/2020	04/27/2026	11	14,102	1282	4,685	0	0	10,173		10,173	(1,299)	0	0	0	0		0005
CALL OPTION APR26 SPX C @ 2848 BHF245P82	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	04/24/2026	78	222,144	2848	56,226	0	0	152,650		152,650	(8,447)	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1299 BHF245PM1	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	06/09/2020	05/13/2026	48	62,352	1299	19,959	0	0	43,838		43,838	(5,619)	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1302 BHF245P02	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	06/09/2020	05/11/2026	237	308,574	1302	98,550	0	0	215,899		215,899	(27,718)	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1347 BHF245PS8	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	06/09/2020	05/20/2026	47	63,309	1347	19,066	0	0	41,301		41,301	(5,392)	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2939 BHF245PT6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	05/20/2026	46	135,194	2939	31,192	0	0	87,071		87,071	(4,819)	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2904 BHF245PV1	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	05/12/2026	90	261,360	2904	62,555	0	0	172,593		172,593	(9,537)	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2970 BHF245PW9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	05/22/2026	187	555,390	2970	128,498	0	0	349,728		349,728	(19,434)	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2902 BHF245PY5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	05/13/2026	1,189	3,450,478	2902	827,366	0	0	2,282,073		2,282,073	(126,003)	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2881 BHF245Q24	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/08/2020	05/08/2026	482	1,388,642	2881	340,253	0	0	932,322		932,322	(51,434)	0	0	0	0		0005
WELBK_CSA CLIQUET,A,P,PS,1Y,U60, D10,GF0, BHF24EB54	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/10/2020	05/13/2026	12,977	37,750,093	2909	6,357,116	0	0	14,046,194		14,046,194	(1,032,878)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.2 5,D10,GF BHF257Z9	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2020	05/26/2026	40	55,720	1393	4,023	0	0	4,343		4,343	(1,946)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7,D 10,GF0 BHF25T8Q8	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2020	05/26/2026	11	15,323	1393	1,296	0	0	1,432		1,432	(587)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5 ,D10,GF0 BHF25T8R6	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2020	05/28/2026	29	40,629	1401	3,738	0	0	4,097		4,097	(1,630)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.7 5,D10,GF BHF25T8W5	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	05/26/2026	31	92,752	2992	7,949	0	0	15,542		15,542	(435)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.2 5,D10,GF BHF25T9N4	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	05/27/2026	91	274,729	3019	25,550	0	0	50,303		50,303	(1,431)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF25T9V6	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	05/26/2026	202	606,202	3001	59,287	0	0	115,909		115,909	(3,178)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF25TA10	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	05/20/2026	117	347,373	2969	37,169	0	0	73,239		73,239	(863)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF25TA93	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	05/27/2026	235	329,000	1400	32,143	0	0	82,738		82,738	(12,429)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF25TB35	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	05/26/2026	241	335,954	1394	45,522	0	0	114,182		114,182	(14,297)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF25TBD3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	05/26/2026	28	83,776	2992	6,409	0	0	17,328		17,328	(1,201)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF25TBS0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	05/27/2026	974	2,927,844	3006	325,283	0	0	811,209		811,209	(58,753)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF25TCD2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	05/26/2026	88	263,296	2992	34,781	0	0	83,396		83,396	(6,115)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GFO BHF25TCH3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	05/22/2026	1,275	3,798,225	2979	586,066	0	0	1,334,800		1,334,800	(118,186)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GFO BHF25TCL4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	05/01/2026	371	1,050,301	2831	211,951	0	0	459,006		459,006	(33,154)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF25TDR0	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2020	06/19/2026	53	75,472	1424	4,657	0	0	5,645		5,645	(1,987)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF25TE65	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2020	06/12/2026	200	289,600	1448	19,635	0	0	20,186		20,186	(9,306)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.5,D10,GFO BHF25TE81	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2020	06/29/2026	53	75,313	1421	5,543	0	0	6,095		6,095	(2,342)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF25TE99	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2020	06/02/2026	37	52,466	1418	4,748	0	0	5,118		5,118	(2,034)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF25TEG3	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	06/15/2026	125	385,875	3087	31,873	0	0	63,847		63,847	(1,866)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF25TER9	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	06/12/2026	967	3,004,469	3107	269,501	0	0	542,958		542,958	(17,552)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.5,D10,GFO BHF25TEW8	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	06/12/2026	115	354,315	3081	33,554	0	0	66,786		66,786	(2,144)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8,D10,GFO BHF25TF23	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2020	06/08/2026	275	853,875	3105	86,583	0	0	175,080		175,080	(4,431)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF25TFJ6	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	06/19/2026	49	70,560	1440	4,191	0	0	11,041		11,041	(2,112)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF25TFR8	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	06/12/2026	760	1,104,280	1453	96,735	0	0	262,270		262,270	(38,373)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF25TG06	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	06/26/2026	316	442,084	1399	51,503	0	0	136,387		136,387	(16,427)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF25TG22	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	06/12/2026	184	266,432	1448	32,585	0	0	86,985		86,985	(10,213)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GF0 BHF25TG48	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	06/05/2026	166	250,162	1507	31,370	0	0	82,056		82,056	(9,965)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF25TGG1	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	06/12/2026	566	1,771,014	3129	117,950	0	0	332,469		332,469	(23,444)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF25TGU0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	06/12/2026	5,190	16,161,660	3114	1,617,782	0	0	4,170,128		4,170,128	(301,360)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF25TH13	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	06/19/2026	1,150	3,543,150	3081	431,910	0	0	1,038,113		1,038,113	(96,470)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U60,D10,GF0 BHF25TH88	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	06/10/2026	2,358	7,314,516	3102	1,008,672	0	0	2,415,286		2,415,286	(174,644)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65,D10,GF0 BHF25THA3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/14/2020	06/12/2026	1,001	3,138,135	3135	479,193	0	0	1,123,003		1,123,003	(82,432)	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1401 BHF25WPK5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2020	05/28/2026	11	15,411	1401	3,658	0	0	9,245		9,245	(1,240)	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 3025 BHF25WPL3	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	05/27/2026	14	42,350	3025	9,216	0	0	25,626		25,626	(1,434)	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2967 BHF25WPN9	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	05/22/2026	130	385,710	2967	89,115	0	0	243,414		243,414	(13,520)	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 3011 BHF25WQ57	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	05/26/2026	138	415,518	3011	91,736	0	0	254,002		254,002	(14,183)	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1472 BHF25WRN7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2020	06/05/2026	18	26,496	1472	5,384	0	0	14,239		14,239	(1,980)	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1462 BHF25WSV8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2020	06/16/2026	159	232,458	1462	48,384	0	0	127,002		127,002	(17,532)	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1404 BHF25WT13	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2020	06/22/2026	125	175,500	1404	41,563	0	0	105,003		105,003	(14,026)	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3085 BHF25WT39	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	06/12/2026	60	185,100	3085	38,102	0	0	107,343		107,343	(6,023)	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3076 BHF25WTG0	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	06/03/2026	14	43,064	3076	8,890	0	0	25,119		25,119	(1,413)	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3092 BHF25WTM7	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	06/12/2026	994	3,073,448	3092	624,987	0	0	1,773,260		1,773,260	(99,619)	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3069 BHF25WTQ8	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	06/12/2026	141	432,729	3069	90,168	0	0	253,900		253,900	(14,205)	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3115 BHF25WTR6	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020	06/18/2026	89	277,235	3115	55,038	0	0	157,370		157,370	(8,853)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF27ZKW5	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/25/2020	07/15/2026	43	62,737	1459	3,733	0	0	4,969		4,969	(1,267)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF27ZKX3	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/25/2020	07/13/2026	20	28,580	1429	1,886	0	0	2,192		2,192	(707)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GF0 BHF27ZKZ8	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/25/2020	07/23/2026	11	16,390	1490	836	0	0	1,067		1,067	(323)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF27ZL04	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/25/2020	06/30/2026	13	18,733	1441	1,377	0	0	1,418		1,418	(560)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF27ZL12	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/25/2020	07/17/2026	193	283,131	1467	20,244	0	0	28,431		28,431	(6,095)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GF0 BHF27ZMT0	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/21/2020	07/16/2026	61	88,511	1451	3,983	0	0	10,755		10,755	(1,777)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF27ZMU7	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/21/2020	06/23/2026	14	20,048	1432	1,301	0	0	3,228		3,228	(618)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF27ZMW3	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/21/2020	07/15/2026	72	103,824	1442	6,624	0	0	16,416		16,416	(2,628)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF27ZMX1	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/21/2020	07/13/2026	93	133,548	1436	11,338	0	0	26,690		26,690	(3,887)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF27ZN02	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/21/2020	07/13/2026	455	656,565	1443	69,268	0	0	155,925		155,925	(20,650)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF27ZN28	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/21/2020	06/05/2026	67	101,974	1522	13,542	0	0	28,713		28,713	(3,828)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF27ZN44	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2020	07/24/2026	44	142,516	3239	8,964	0	0	16,770		16,770	(1,021)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF27ZN85	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2020	06/19/2026	42	129,024	3072	11,909	0	0	22,103		22,103	(78)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF27ZN94	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2020	07/14/2026	142	456,388	3214	40,117	0	0	71,951		71,951	(3,739)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF27ZNN2	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2020	07/22/2026	420	1,352,400	3220	98,725	0	0	182,834		182,834	(9,027)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF27ZNQ5	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2020	06/30/2026	202	623,574	3087	63,605	0	0	110,616		110,616	(4,378)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF27ZNS1	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2020	07/15/2026	561	1,795,200	3200	176,468	0	0	313,813		313,813	(13,137)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U8.25,D10,GF BHF27ZNT9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2020	06/29/2026	52	158,756	3053	19,670	0	0	33,028		33,028	(972)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF27ZNU6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	07/17/2026	204	654,024	3206	39,111	0	0	96,309		96,309	(7,305)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF27ZNV4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	06/26/2026	83	255,806	3082	21,795	0	0	49,813		49,813	(3,697)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF27ZNW2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	07/13/2026	182	583,128	3204	44,084	0	0	105,075		105,075	(7,732)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF27ZNX0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	07/17/2026	1,196	3,837,964	3209	354,628	0	0	803,854		803,854	(67,493)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GFO BHF27ZNY8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	06/26/2026	325	1,001,650	3082	124,605	0	0	265,488		265,488	(19,325)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GFO BHF27ZNZ5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	07/13/2026	3,461	11,040,590	3190	1,242,066	0	0	2,750,128		2,750,128	(196,484)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GFO BHF27ZP00	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	06/26/2026	358	1,114,454	3113	157,361	0	0	327,952		327,952	(24,044)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GFO BHF27ZP18	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	07/16/2026	693	2,223,837	3209	288,876	0	0	610,044		610,044	(53,182)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65, D10,GFO BHF27ZP34	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/20/2020	06/22/2026	104	321,360	3090	60,512	0	0	117,613		117,613	(9,726)	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1441 BHF281S19	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/20/2020	06/30/2026	15	21,615	1441	5,500	0	0	12,216		12,216	(1,663)	0	0	0	0		0005
CALL OPTION JUL26 RTY C @ 1453 BHF281S27	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/20/2020	07/16/2026	118	171,454	1453	42,695	0	0	95,246		95,246	(12,993)	0	0	0	0		0005
CALL OPTION JUL26 RTY C @ 1485 BHF281S43	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/20/2020	07/27/2026	115	170,775	1485	39,819	0	0	90,395		90,395	(12,476)	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3216 BHF281S50	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/21/2020	07/14/2026	28	90,048	3216	18,607	0	0	47,607		47,607	(2,681)	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3222 BHF281S68	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/21/2020	07/17/2026	374	1,205,028	3222	247,778	0	0	634,500		634,500	(35,692)	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3055 BHF281S76	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/21/2020	06/29/2026	207	632,385	3055	153,981	0	0	375,397		375,397	(20,782)	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3239 BHF281S92	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/21/2020	07/27/2026	59	191,101	3239	38,710	0	0	99,491		99,491	(5,575)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35, D10,GFO, BHF29CVD4	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2020	06/02/2026	10	14,180	1418	990	0	0	2,307		2,307	(448)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GFO, BHF29CVF9	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2020	07/24/2026	100	147,100	1471	12,327	0	0	27,710		27,710	(3,935)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30, D10,GFO, BHF29CVG7	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2020	08/14/2026	48	74,784	1558	2,872	0	0	7,632		7,632	(1,383)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GFO, BHF29CVH5	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2020	08/13/2026	136	214,880	1580	14,870	0	0	34,120		34,120	(5,146)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GFO, BHF29CVJ1	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/16/2020	08/21/2026	350	550,200	1572	49,133	0	0	105,442		105,442	(14,059)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.25,D10,GF BHF29CVM4	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2020	07/24/2026	30	44,040	1468	2,590	0	0	3,104		3,104	(919)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF29CVR3	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2020	07/31/2026	63	93,240	1480	6,601	0	0	7,437		7,437	(2,179)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GFO, BHF29CVT9	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2020	08/07/2026	25	38,725	1549	2,099	0	0	2,376		2,376	(787)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF29CVW2	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2020	08/14/2026	159	249,153	1567	15,323	0	0	18,909		18,909	(5,274)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF29CW27	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2020	08/31/2026	160	249,920	1562	16,270	0	0	19,040		19,040	(5,694)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,P,PS,1Y,U60, D10,GF0 BHF29CW76	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/15/2020	06/23/2026	71	219,319	3089	38,271	0	0	72,496		72,496	(6,029)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65, D10,GF0 BHF29CWT8	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/15/2020	06/18/2026	161	501,515	3115	97,896	0	0	160,149		160,149	(13,502)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GF0 BHF29CWV3	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/15/2020	07/24/2026	95	305,520	3216	28,230	0	0	65,011		65,011	(4,687)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 BHF29CX26	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/15/2020	07/29/2026	463	1,512,158	3266	164,976	0	0	360,089		360,089	(24,906)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U65, D10,GF0 BHF29CX83	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/15/2020	07/09/2026	232	731,264	3152	139,671	0	0	264,445		264,445	(18,483)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35, D10,GF0 BHF29CXF7	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/15/2020	08/14/2026	247	832,637	3371	39,550	0	0	110,272		110,272	(8,042)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GF0 BHF29CXG5	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/15/2020	08/03/2026	38	125,210	3295	8,489	0	0	21,325		21,325	(1,490)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GF0 BHF29CXH3	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/15/2020	08/14/2026	1,345	4,539,375	3375	369,505	0	0	866,353		866,353	(62,786)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 BHF29CXK6	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/15/2020	08/13/2026	794	2,674,192	3368	270,361	0	0	594,694		594,694	(43,568)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GF0 BHF29CXS9	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/15/2020	08/03/2026	152	500,840	3295	64,108	0	0	133,163		133,163	(9,279)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5 ,D10,GF0 BHF29CXU4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/17/2020	07/28/2026	12	38,616	3218	2,336	0	0	4,573		4,573	(253)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.7 5,D10,GF BHF29CXY6	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/17/2020	07/31/2026	62	202,802	3271	16,508	0	0	31,752		31,752	(1,689)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5 ,D10,GF0 BHF29CY90	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/17/2020	08/14/2026	142	477,688	3364	26,989	0	0	55,354		55,354	(3,703)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D 10,GF0 BHF29CYC3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/17/2020	08/12/2026	808	2,718,920	3365	176,186	0	0	356,449		356,449	(22,831)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.2 5,D10,GF BHF29CYG4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/17/2020	08/18/2026	146	499,758	3423	33,434	0	0	70,949		70,949	(3,407)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.7 5,D10,GF BHF29CYJ8	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/17/2020	08/03/2026	20	65,900	3295	5,298	0	0	10,216		10,216	(581)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U7.2 5,D10,GF BHF29CYN9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/17/2020	08/04/2026	159	525,177	3303	46,793	0	0	89,855		89,855	(4,680)	0	0	0	0		0005
CALL OPTION AUG26 RTY C @ 1581 BHF29CZB4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/14/2020	08/11/2026	39	61,659	1581	11,127	0	0	28,189		28,189	(4,056)	0	0	0	0		0005
CALL OPTION AUG26 SPX C @ 3391 BHF29CZC2	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/14/2020	08/14/2026	456	1,546,296	3391	280,350	0	0	722,423		722,423	(40,808)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 BHF2AMTN1	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/13/2020	07/22/2026	309	998,379	3231	120,205	0	0	242,082		242,082	(17,104)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2AMTP6	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2020	08/28/2026	31	48,918	1578	3,405	0	0	3,686		3,686	(1,143)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2AMTQ4	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	08/27/2026	23	80,155	3485	4,192	0	0	9,107		9,107	(733)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2AMTR2	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	08/28/2026	105	367,605	3501	22,020	0	0	47,016		47,016	(3,819)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.75,D10,GF BHF2AMTS0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	08/28/2026	14	49,112	3508	3,541	0	0	7,332		7,332	(599)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2AMTT8	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	08/31/2026	33	51,546	1562	4,420	0	0	8,583		8,583	(1,178)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF2AMTU5	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	08/28/2026	50	174,400	3488	8,179	0	0	21,219		21,219	(1,536)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2AMTV3	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	08/28/2026	219	766,062	3498	61,055	0	0	134,329		134,329	(9,542)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2AMTX9	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	08/12/2026	278	940,196	3382	100,883	0	0	206,843		206,843	(15,170)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF2AMTY7	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	08/11/2026	150	500,100	3334	66,713	0	0	129,539		129,539	(9,359)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GFO BHF2AMTZ4	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2020	09/11/2026	58	87,580	1510	5,334	0	0	5,760		5,760	(1,561)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2AMU09	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2020	09/18/2026	257	387,813	1509	26,953	0	0	29,361		29,361	(8,064)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2AMU17	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	09/16/2026	152	506,920	3335	28,590	0	0	59,551		59,551	(3,423)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2AMU25	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	09/14/2026	408	1,359,048	3331	88,882	0	0	179,807		179,807	(10,127)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2AMU33	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/13/2020	09/29/2026	150	501,600	3344	34,811	0	0	72,359		72,359	(2,707)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GFO BHF2AMU41	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	09/16/2026	26	39,650	1525	1,985	0	0	4,415		4,415	(683)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2AMU58	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	09/11/2026	139	209,612	1508	19,678	0	0	37,876		37,876	(4,901)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2AMU66	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2020	09/14/2026	141	216,717	1537	24,333	0	0	44,632		44,632	(5,438)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GFO BHF2AMU74	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	09/11/2026	237	799,164	3372	41,876	0	0	105,729		105,729	(7,588)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF2AMU82	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2020	09/11/2026	1,047	3,527,343	3369	313,934	0	0	675,905		675,905	(47,589)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2AMU90	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/13/2020	09/16/2026	1,203	4,049,298	3366	437,729	0	0	916,455		916,455	(65,367)	0	0	0	0		0005
CALL OPTION SEP26 RTY C @ 1475 BHF2APA61	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/12/2020	09/18/2026	76	112,100	1475	31,827	0	0	60,560		60,560	(8,205)	0	0	0	0		0005
CALL OPTION SEP26 SPX C @ 3344 BHF2APA87	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/12/2020	09/18/2026	156	521,664	3344	113,334	0	0	253,157		253,157	(13,904)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0, BHF2C9PF9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2020	08/17/2026	185	625,670	3382	73,078	0	0	137,611		137,611	(9,704)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2C9PJ1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	09/29/2026	93	140,151	1507	16,258	0	0	25,495		25,495	(3,123)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2C9PK8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2020	09/25/2026	282	935,394	3317	98,029	0	0	186,372		186,372	(12,383)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GF0 BHF2C9PX0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	10/20/2026	15	24,270	1618	1,456	0	0	1,475		1,475	(444)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2C9Q27	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	10/23/2026	111	178,710	1610	12,277	0	0	12,773		12,773	(3,625)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2C9Q35	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	10/26/2026	311	499,155	1605	36,488	0	0	38,343		38,343	(10,518)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2C9QF8	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2020	10/16/2026	103	163,873	1591	16,387	0	0	26,348		26,348	(3,230)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF2C9QH4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2020	10/05/2026	35	119,385	3411	7,474	0	0	15,345		15,345	(899)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2C9QK7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2020	10/16/2026	1,802	6,150,226	3413	592,267	0	0	1,150,986		1,150,986	(67,501)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2C9QL5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2020	10/22/2026	767	2,648,451	3453	294,243	0	0	563,096		563,096	(34,057)	0	0	0	0		0005
CALL OPTION SEP26 SPX C @ 3277 BHF2CFGQ1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	09/25/2026	21	68,817	3277	16,812	0	0	35,073		35,073	(1,910)	0	0	0	0		0005
CALL OPTION OCT26 RTY C @ 1583 BHF2CFGR9	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/17/2020	10/16/2026	42	66,486	1583	19,041	0	0	30,532		30,532	(4,313)	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 3396 BHF2CFGS7	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	10/09/2026	179	607,884	3396	134,792	0	0	284,814		284,814	(15,621)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2DHV22	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2020	10/30/2026	52	79,976	1538	5,302	0	0	5,733		5,733	(1,645)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2DHVM8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2020	10/30/2026	65	99,970	1538	13,856	0	0	17,742		17,742	(2,100)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2DHVS5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/10/2020	10/16/2026	165	544,995	3303	59,677	0	0	110,355		110,355	(6,595)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2DHVV8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/10/2020	10/22/2026	577	1,957,761	3393	235,519	0	0	434,420		434,420	(26,411)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2DHVY2	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2020	11/06/2026	125	204,625	1637	13,076	0	0	11,923		11,923	(4,389)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2DHW21	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/11/2020	11/09/2026	147	250,635	1705	16,642	0	0	16,141		16,141	(5,587)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2DHWN5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2020	11/13/2026	116	202,072	1742	19,945	0	0	26,691		26,691	(3,603)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF2DHWP0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/10/2020	11/10/2026	43	148,866	3462	9,230	0	0	18,854		18,854	(1,237)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2DHWQ8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/10/2020	11/13/2026	1,666	5,864,320	3520	530,721	0	0	1,038,173		1,038,173	(67,829)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2DHWR6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/10/2020	11/10/2026	464	1,621,680	3495	179,196	0	0	339,484		339,484	(20,771)	0	0	0	0		0005
CALL OPTION NOV26 RTY C @ 1756 BHF2DHYA1	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2020	11/13/2026	23	40,388	1756	10,666	0	0	14,277		14,277	(2,191)	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 3526 BHF2DHYB9	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/10/2020	11/06/2026	257	906,182	3526	181,668	0	0	387,846		387,846	(21,517)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2EZD88	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	11/20/2026	221	788,970	3570	78,345	0	0	134,806		134,806	(9,140)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2EZD96	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2021	12/10/2026	76	145,692	1917	10,359	0	0	12,404		12,404	(2,521)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GF0 BHF2EZDK1	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2021	12/17/2026	27	52,731	1953	3,340	0	0	3,128		3,128	(575)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2EZDM7	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2021	12/16/2026	178	345,320	1940	35,797	0	0	33,033		33,033	(5,267)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF2EZDT2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/14/2026	44	161,568	3672	9,581	0	0	17,512		17,512	(1,292)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2EZDU9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/17/2026	939	3,470,544	3696	311,655	0	0	541,838		541,838	(41,310)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2EZDV7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/09/2026	569	2,099,041	3689	226,067	0	0	381,519		381,519	(25,881)	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 3636 BHF2EZDW5	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/19/2021	11/27/2026	25	90,900	3636	19,475	0	0	36,026		36,026	(2,022)	0	0	0	0		0005
CALL OPTION DEC26 SPX C @ 3716 BHF2EZDX3	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/19/2021	12/24/2026	145	538,820	3716	108,315	0	0	202,386		202,386	(11,269)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2GVBB0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	12/29/2026	53	198,273	3741	14,672	0	0	23,351		23,351	(2,819)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2GVBD6	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2021	12/15/2026	52	191,516	3683	21,067	0	0	31,232		31,232	(1,526)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2GVBF1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	01/15/2027	28	106,120	3790	6,654	0	0	11,862		11,862	(329)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2GVBG9	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	01/08/2027	203	767,340	3780	55,862	0	0	96,139		96,139	(3,443)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2GVBM6	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	01/22/2027	285	1,091,550	3830	77,609	0	0	150,851		150,851	8,925	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,P,PS,1Y,U30, D10,GFO BHF2GVBR5	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2021	01/15/2027	25	52,975	2119	3,414	0	0	2,553		2,553	(323)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GFO BHF2GVBT1	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2021	01/22/2027	37	79,994	2162	8,023	0	0	4,223		4,223	(2,243)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GFO BHF2GVBU8	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2021	01/19/2027	116	249,516	2151	31,277	0	0	19,171		19,171	(5,362)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35, D10,GFO BHF2GVBX2	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2021	01/14/2027	99	375,012	3788	25,426	0	0	37,998		37,998	(2,307)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GFO BHF2GVBY0	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2021	01/08/2027	163	617,444	3788	58,040	0	0	90,666		90,666	(6,279)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GFO BHF2GVCA1	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2021	01/22/2027	637	2,439,073	3829	213,419	0	0	344,718		344,718	(28,566)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GFO BHF2GVCB9	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/12/2021	01/08/2027	470	1,777,540	3782	192,685	0	0	305,564		305,564	(22,251)	0	0	0	0		0005
CALL OPTION JAN27 SPX C @ 3821 BHF2GVM85	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	01/15/2027	149	569,329	3821	121,371	0	0	198,909		198,909	(11,082)	0	0	0	0		0005
CALL OPTION DEC26 SPX C @ 3715 BHF2GVMD4	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/12/2021	12/24/2026	16	59,440	3715	13,680	0	0	22,342		22,342	(1,244)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5 ,D10,GFO BHF2JH327	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2021	02/10/2027	34	77,656	2284	5,436	0	0	2,130		2,130	(2,938)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GFO BHF2JH350	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/16/2021	02/12/2027	106	241,150	2275	21,028	0	0	10,180		10,180	(5,810)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5 ,D10,GFO BHF2JH368	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/15/2021	02/08/2027	37	144,374	3902	9,197	0	0	16,962		16,962	878	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D 10,GFO BHF2JH376	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/15/2021	02/09/2027	125	487,250	3898	35,764	0	0	62,853		62,853	1,677	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.2 5,D10,GF BHF2JH384	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/15/2021	02/05/2027	49	190,463	3887	15,542	0	0	26,781		26,781	1,294	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GFO BHF2JH392	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/05/2027	380	1,471,360	3872	132,128	0	0	202,908		202,908	(15,158)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GFO BHF2JH3B7	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/19/2027	185	722,055	3903	64,768	0	0	97,322		97,322	(6,778)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GFO BHF2JH3D3	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/02/2027	352	1,341,472	3811	150,513	0	0	225,918		225,918	(17,390)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GFO BHF2JH3F8	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/18/2027	255	999,345	3919	104,232	0	0	154,896		154,896	(11,934)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GFO BHF2JH3L5	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	01/22/2027	29	110,055	3795	12,249	0	0	15,912		15,912	(1,358)	0	0	0	0		0005
CALL OPTION FEB27 RTY C @ 2271 BHF2JH5V1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/10/2021	02/12/2027	29	65,859	2271	14,703	0	0	10,539		10,539	(2,101)	0	0	0	0		0005
CALL OPTION FEB27 SPX C @ 3890 BHF2JH5W9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2021	02/12/2027	164	637,960	3890	123,865	0	0	213,019		213,019	(11,910)	0	0	0	0		0005

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)
CALL OPTION JAN27 SPX C @ 3800 BHF2JH5X7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/10/2021	01/25/2027	11	41,800	3800	8,713	0	0	14,851		14,851	(821)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2LALD5	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/21/2021	03/19/2027	120	263,280	2194	18,825	0	0	11,513		11,513	(8,327)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2LALE3	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/21/2021	03/11/2027	65	152,035	2339	10,080	0	0	4,838		4,838	(4,818)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2LALF0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2021	03/22/2027	101	398,647	3947	28,105	0	0	45,801		45,801	2,740	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2LALG8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2021	03/15/2027	477	1,860,300	3900	151,987	0	0	257,477		257,477	29,121	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2LALH6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2021	03/18/2027	205	803,805	3921	69,047	0	0	109,188		109,188	5,001	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2LALJ2	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/21/2021	03/12/2027	54	122,634	2271	9,480	0	0	5,811		5,811	(2,605)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35,D10,GF0 BHF2LALK9	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2021	03/12/2027	54	212,382	3933	11,808	0	0	19,655		19,655	(893)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2LALL7	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2021	03/12/2027	764	2,983,420	3905	282,232	0	0	403,726		403,726	(29,048)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2LALM5	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2021	03/16/2027	601	2,353,516	3916	269,478	0	0	366,910		366,910	(31,233)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2LALN3	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2021	02/19/2027	216	832,248	3853	81,061	0	0	115,973		115,973	(8,570)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2LALP8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2021	02/05/2027	18	69,966	3887	5,087	0	0	8,291		8,291	446	0	0	0	0		0005
CALL OPTION MAR27 RTY C @ 2202 BHF2LB3E1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/29/2021	03/12/2027	130	286,260	2202	66,707	0	0	51,665		51,665	(9,780)	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 3902 BHF2LB3F8	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/29/2021	03/15/2027	372	1,451,544	3902	360,472	0	0	483,068		483,068	(26,661)	0	0	0	0		0005
CALL OPTION FEB27 SPX C @ 3888 BHF2LB3G6	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/29/2021	02/10/2027	27	104,976	3888	26,180	0	0	35,091		35,091	(1,963)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.42,D10,GF BHF2MZXM6	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/19/2021	04/13/2027	125	278,875	2231	16,733	0	0	11,195		11,195	(8,306)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2MZXR5	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/19/2021	04/06/2027	33	74,547	2259	4,846	0	0	2,867		2,867	(2,606)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2MZXW4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/18/2021	04/16/2027	64	265,216	4144	17,000	0	0	28,135		28,135	480	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2MZXZ7	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/18/2021	04/16/2027	419	1,736,336	4144	126,753	0	0	207,808		207,808	3,166	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2MZY29	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/18/2021	04/16/2027	468	1,940,328	4146	149,987	0	0	245,258		245,258	3,510	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GF0 BHF2MZYE3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/19/2021	04/19/2027	29	65,598	2262	2,526	0	0	1,830		1,830	(927)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GF0 BHF2MZZ02	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/19/2021	04/14/2027	55	123,090	2238	8,493	0	0	6,622		6,622	(2,333)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GF0 BHF2MZZ44	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/19/2021	04/21/2027	164	375,396	2289	30,182	0	0	23,194		23,194	(7,384)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U35, D10,GF0 BHF2MZZM4	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2021	04/14/2027	103	425,802	4134	20,566	0	0	33,745		33,745	(1,894)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GF0 BHF2MZZX0	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2021	04/16/2027	941	3,901,386	4146	315,622	0	0	441,638		441,638	(33,855)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 BHF2N0030	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2021	04/15/2027	821	3,396,477	4137	339,308	0	0	451,985		451,985	(36,951)	0	0	0	0		0005
CALL OPTION APR27 RTY C @ 2245 BHF2N07W9	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/18/2021	04/14/2027	37	83,065	2245	16,610	0	0	14,139		14,139	(2,704)	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 4135 BHF2N07Z2	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/18/2021	04/14/2027	411	1,699,485	4135	332,748	0	0	480,337		480,337	(27,632)	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 3896 BHF2N0816	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/18/2021	03/25/2027	10	38,960	3896	9,190	0	0	13,044		13,044	(715)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.2 3,D10,GF BHF2PCAU1	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/15/2021	05/07/2027	33	72,468	2196	4,102	0	0	3,443		3,443	(1,506)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5 ,D10,GF0 BHF2PCAX5	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/15/2021	05/14/2027	50	208,900	4178	13,934	0	0	21,098		21,098	129	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D 10,GF0 BHF2PCB06	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/15/2021	05/13/2027	227	945,682	4166	72,061	0	0	108,330		108,330	363	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.2 5,D10,GF BHF2PCB48	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/15/2021	05/03/2027	179	750,547	4193	59,894	0	0	90,724		90,724	(313)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U39, D10,GF0 BHF2PCB63	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/15/2021	05/14/2027	130	290,940	2238	23,042	0	0	15,951		15,951	(4,403)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GF0 BHF2PCBC0	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2021	05/13/2027	60	248,460	4141	19,305	0	0	23,447		23,447	(1,788)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 BHF2PCBD8	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2021	05/13/2027	1,082	4,497,874	4157	461,482	0	0	589,230		589,230	(50,209)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GF0 BHF2PCBF3	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2021	05/10/2027	299	1,249,521	4179	149,818	0	0	185,871		185,871	(15,996)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GF0 BHF2PCBK2	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2021	04/27/2027	70	292,810	4183	25,914	0	0	32,311		32,311	(2,349)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 BHF2PCBN6	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2021	04/09/2027	117	479,817	4101	51,772	0	0	65,542		65,542	(5,315)	0	0	0	0		0005
CALL OPTION MAY27 RTY C @ 2193 BHF2PCCC9	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2021	05/13/2027	12	26,316	2193	6,240	0	0	4,907		4,907	(902)	0	0	0	0		0005
CALL OPTION MAY27 SPX C @ 4177 BHF2PCCE5	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/15/2021	05/11/2027	456	1,904,712	4177	382,990	0	0	525,137		525,137	(29,948)	0	0	0	0		0005
CALL OPTION APR27 RTY C @ 2266 BHF2PCCH8	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/15/2021	04/30/2027	12	27,192	2266	5,761	0	0	4,498		4,498	(866)	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 4181 BHF2PCCJ4	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/15/2021	04/30/2027	7	29,267	4181	5,810	0	0	8,027		8,027	(461)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D10,GF0 BHF2RKEK9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/19/2021	06/11/2027	21	48,615	2315	1,706	0	0	1,663		1,663	(958)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2RKEM5	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/19/2021	06/11/2027	32	73,952	2311	3,121	0	0	3,084		3,084	(1,586)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2RKEP8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/16/2027	45	190,710	4238	12,053	0	0	19,365		19,365	(989)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2RKER4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/07/2027	175	738,850	4222	54,010	0	0	82,886		82,886	890	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2RKEV5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/25/2027	202	864,156	4278	61,441	0	0	95,685		95,685	141	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2RKKV8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/18/2027	106	448,804	4234	34,603	0	0	54,724		54,724	531	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U105,D10,GF0 BHF2RKKW6	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/19/2021	06/15/2027	589	159,619	271	9,801	0	0	5,456		5,456	(3,764)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U115,D10,GF0 BHF2RKKX4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/19/2021	06/16/2027	4,622	1,247,940	270	90,725	0	0	52,212		52,212	(34,776)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U120,D10,GF0 BHF2RKKY2	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/19/2021	06/16/2027	742	200,340	270	15,506	0	0	9,034		9,034	(5,937)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GF0 BHF2RKKZ9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/11/2027	48	111,456	2322	3,678	0	0	3,170		3,170	(1,150)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2RKL05	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/21/2027	64	148,608	2322	8,203	0	0	7,975		7,975	(1,806)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2RKL21	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/16/2027	43	99,545	2315	6,859	0	0	6,666		6,666	(1,671)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2RKL39	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/11/2027	67	282,137	4211	18,790	0	0	25,865		25,865	(1,482)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2RKL47	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/04/2027	548	2,309,820	4215	226,824	0	0	294,324		294,324	(22,629)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2RKL54	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/23/2027	783	3,333,231	4257	320,990	0	0	429,906		429,906	(16,397)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF2RKL62	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	06/18/2027	437	1,849,821	4233	213,839	0	0	274,780		274,780	(26,091)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2RKL88	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	05/10/2027	47	196,178	4174	14,753	0	0	22,508		22,508	88	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2RKL96	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	05/28/2027	150	630,600	4204	49,880	0	0	75,151		75,151	544	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2RKLA3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	05/27/2027	20	84,020	4201	5,638	0	0	7,638		7,638	(543)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 BHF2RKLB1	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	05/14/2027	37	155,252	4196	15,479	0	0	19,791		19,791	(1,678)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GF0 BHF2RKLC9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	05/21/2027	241	1,001,596	4156	119,691	0	0	153,209		153,209	(11,467)	0	0	0	0		0005
CALL OPTION JUN27 RTY C @ 2294 BHF2RKLP0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/19/2021	06/09/2027	21	48,174	2294	7,245	0	0	7,722		7,722	(1,485)	0	0	0	0		0005
CALL OPTION JUN27 SPX C @ 4244 BHF2RKLQ8	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/19/2021	06/15/2027	269	1,141,636	4244	217,715	0	0	302,104		302,104	(17,059)	0	0	0	0		0005
CALL OPTION MAY27 SPX C @ 4204 BHF2RKLR6	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/19/2021	05/28/2027	72	302,688	4204	59,425	0	0	82,132		82,132	(4,658)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5,D 10,GF0 BHF2STVD6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2021	07/22/2027	25	55,400	2216	3,186	0	0	2,603		2,603	(816)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5 ,D10,GF0 BHF2STVE4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/12/2021	07/13/2027	78	174,408	2236	11,406	0	0	9,130		9,130	(3,124)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5 ,D10,GF0 BHF2STVF1	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2021	07/16/2027	44	192,456	4374	13,164	0	0	18,530		18,530	(53)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D 10,GF0 BHF2STVG9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2021	07/13/2027	137	597,457	4361	46,841	0	0	64,144		64,144	(1,294)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.2 5,D10,GF BHF2STVH7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2021	07/09/2027	113	493,923	4371	40,749	0	0	55,790		55,790	(1,502)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U105 ,D10,GF0 BHF2STVJ3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/13/2021	07/12/2027	424	115,328	272	7,635	0	0	3,805		3,805	(2,654)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U115 ,D10,GF0 BHF2STVN4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/13/2021	07/16/2027	2,585	705,705	273	52,010	0	0	26,631		26,631	(17,890)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U120 ,D10,GF0 BHF2STVP9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/13/2021	07/14/2027	727	198,471	273	15,580	0	0	8,102		8,102	(5,329)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30, D10,GF0 BHF2STVQ7	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/12/2021	07/15/2027	32	71,232	2226	3,134	0	0	2,740		2,740	(514)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GF0 BHF2STVR5	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/12/2021	07/09/2027	246	556,944	2264	39,710	0	0	32,578		32,578	(7,127)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45, D10,GF0 BHF2STVS3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/12/2021	07/14/2027	234	519,948	2222	48,667	0	0	40,289		40,289	(7,488)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40, D10,GF0 BHF2STVT1	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/16/2021	07/13/2027	70	304,570	4351	21,990	0	0	25,696		25,696	(1,347)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 BHF2STVU8	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/16/2021	07/06/2027	275	1,195,975	4349	122,827	0	0	141,816		141,816	(8,957)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50, D10,GF0 BHF2STVV6	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/16/2021	07/23/2027	564	2,459,604	4361	252,109	0	0	290,145		290,145	(18,885)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55, D10,GF0 BHF2STVW4	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/16/2021	07/07/2027	287	1,251,607	4361	147,940	0	0	169,736		169,736	(11,755)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF2STVX2	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/16/2021	07/21/2027	353	1,526,019	4323	186,174	0	0	212,704		212,704	(14,983)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2STVY0	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/16/2021	06/22/2027	28	119,252	4259	12,975	0	0	15,359		15,359	(598)	0	0	0	0		0005
CALL OPTION JUL27 RTY C @ 2241 BHF2SUS88	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/16/2021	07/16/2027	26	58,266	2241	11,960	0	0	10,269		10,269	(1,887)	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 4364 BHF2SUS96	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/16/2021	07/15/2027	269	1,173,916	4364	236,922	0	0	286,728		286,728	(16,292)	0	0	0	0		0005
CALL OPTION JUL27 CSEATVUS C @ 274 BHF2SUSA3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/13/2021	07/20/2027	2,665	730,210	274	40,016	0	0	22,026		22,026	(14,925)	0	0	0	0		0005
CALL OPTION JUN27 CSEATVUS C @ 270 BHF2SUSB1	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/13/2021	06/17/2027	1,844	497,880	270	30,470	0	0	17,713		17,713	(11,326)	0	0	0	0		0005
CALL OPTION MAY27 CSEATVUS C @ 270 BHF2SUSV7	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/13/2021	05/21/2027	444	119,880	270	7,301	0	0	4,233		4,233	(2,730)	0	0	0	0		0005
CALL OPTION AUG22 MXEA C @ 2547 BHF2T7JV7	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	262,898	669,601,206	2547	14,644,470	0	0	561,178		561,178	(5,447,975)	0	0	0	0		0001
CALL OPTION AUG22 RTY C @ 2411 BHF2T7JW5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	134,185	323,520,035	2411	16,010,325	0	0	2,079,843		2,079,843	(8,934,576)	0	0	0	0		0001
CALL OPTION AUG22 SPX C @ 4842 BHF2T7JX3	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2021	08/19/2022	274,130	1,327,337,460	4842	38,542,678	0	0	18,469,952		18,469,952	(42,139,677)	0	0	0	0		0001
CALL OPTION 20Y RTR 0.920000 8/24/2022 BHF2TGY24	Macro Interest Rate Hedge	Exh 5	Interest Rate.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/24/2021	08/24/2022	0	100,000,000	0.0092	987,000	0	0	181,773		181,773	(318,849)	0	0	0	0		0002
CALL OPTION 20Y RTR 0.750000 8/24/2022 BHF2TGY81	Macro Interest Rate Hedge	Exh 5	Interest Rate.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/24/2021	08/24/2022	0	200,000,000	0.0075	1,300,000	0	0	271,814		271,814	(395,529)	0	0	0	0		0002
CALL OPTION 20Y RTR 0.912000 8/24/2022 BHF2TGYA6	Macro Interest Rate Hedge	Exh 5	Interest Rate.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/24/2021	08/24/2022	0	100,000,000	0.00912	908,000	0	0	178,919		178,919	(312,063)	0	0	0	0		0002
CALL OPTION 20Y RTR 0.750000 8/25/2022 BHF2TJRF7	Macro Interest Rate Hedge	Exh 5	Interest Rate.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/25/2021	08/25/2022	0	250,000,000	0.0075	1,475,000	0	0	343,265		343,265	(494,732)	0	0	0	0		0002
CALL OPTION 20Y RTR 0.750000 8/26/2022 BHF2TLJL8	Macro Interest Rate Hedge	Exh 5	Interest Rate.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2021	08/26/2022	0	400,000,000	0.0075	2,230,000	0	0	558,454		558,454	(797,294)	0	0	0	0		0002
CALL OPTION 20Y RTR 0.750000 8/19/2022 BHF2TT817	Macro Interest Rate Hedge	Exh 5	Interest Rate.	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3VO5H2G7GRS05BHJ91	08/30/2021	08/19/2022	0	300,000,000	0.0075	1,722,000	0	0	390,248		390,248	(590,512)	0	0	0	0		0002
CALL OPTION 20Y RTR 0.750000 8/19/2022 BHF2TV200	Macro Interest Rate Hedge	Exh 5	Interest Rate.	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3VO5H2G7GRS05BHJ91	08/31/2021	08/19/2022	0	300,000,000	0.0075	1,722,000	0	0	390,248		390,248	(590,512)	0	0	0	0		0002
CALL OPTION AUG22 MXEA C @ 2547 BHF2U8126	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	61,343	156,240,621	2547	3,534,473	0	0	130,942		130,942	(1,271,197)	0	0	0	0		0001
CALL OPTION AUG22 MXEA C @ 2547 BHF2UARY3	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	08/19/2022	56,962	145,082,214	2547	3,470,695	0	0	121,590		121,590	(1,180,411)	0	0	0	0		0001
CALL OPTION AUG22 RTY C @ 2411 BHF2UASU0	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2021	08/19/2022	189,000	455,679,000	2411	23,076,900	0	0	2,929,466		2,929,466	(12,584,379)	0	0	0	0		0001
CALL OPTION AUG22 MXEA C @ 2547 BHF2UCRZ6	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2021	08/19/2022	56,961	145,079,667	2547	3,614,745	0	0	121,588		121,588	(1,180,390)	0	0	0	0		0001
CALL OPTION AUG22 RTY C @ 2411 BHF2UCS88	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2021	08/19/2022	70,000	168,770,000	2411	8,400,000	0	0	1,084,987		1,084,987	(4,660,881)	0	0	0	0		0001
CALL OPTION AUG22 RTY C @ 2411 BHF2UGL91	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/13/2021	08/19/2022	63,410	152,881,510	2411	7,432,920	0	0	982,843		982,843	(4,222,092)	0	0	0	0		0001

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2UHS27	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/16/2021	08/16/2027	114	253,422	2223	16,574	0	0	13,919		13,919	(4,060)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2UHS50	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/16/2021	08/13/2027	89	197,847	2223	13,790	0	0	11,625		11,625	(3,438)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2UHS68	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/20/2027	63	281,988	4476	18,809	0	0	27,817		27,817	(2,109)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2UHS76	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/17/2027	484	2,163,964	4471	164,028	0	0	214,057		214,057	(15,564)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2UHSA9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/04/2027	130	575,120	4424	47,275	0	0	62,271		62,271	(3,612)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U105,D10,GF0 BHF2UHSD3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/16/2021	08/10/2027	182	50,232	276	2,858	0	0	1,424		1,424	(1,020)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U115,D10,GF0 BHF2UHSS0	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/16/2021	08/17/2027	2,860	792,220	277	50,385	0	0	26,015		26,015	(17,617)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U120,D10,GF0 BHF2UHSU5	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/16/2021	08/12/2027	809	223,284	276	15,563	0	0	8,256		8,256	(5,434)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2UHT59	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/17/2027	379	835,695	2205	66,605	0	0	55,847		55,847	(8,568)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GF0 BHF2UHTA8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/25/2027	112	250,768	2239	23,296	0	0	19,700		19,700	(2,989)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2UHTE0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/13/2027	76	338,808	4458	23,513	0	0	26,533		26,533	(1,567)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2UHTF7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/17/2027	1,331	5,934,929	4459	605,956	0	0	657,197		657,197	(43,530)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF2UHTG5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/13/2027	404	1,803,456	4464	214,972	0	0	230,389		230,389	(15,643)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U115,D10,GF0 BHF2UHTR1	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/16/2021	07/16/2027	281	76,713	273	5,454	0	0	2,895		2,895	(1,945)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2UHTU4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	07/23/2027	35	76,440	2184	6,215	0	0	5,157		5,157	(929)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2UHTV2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	07/27/2027	124	540,020	4355	58,700	0	0	64,019		64,019	(4,357)	0	0	0	0		0005
CALL OPTION AUG27 CSEATVUS C @ 277 BHF2UHU32	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/16/2021	08/17/2027	3,847	1,065,619	277	51,742	0	0	28,377		28,377	(20,031)	0	0	0	0		0005
CALL OPTION AUG27 RTY C @ 2228 BHF2UHU40	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/17/2021	08/13/2027	57	126,996	2228	26,790	0	0	23,028		23,028	(4,157)	0	0	0	0		0005
CALL OPTION AUG27 SPX C @ 4449 BHF2UHU57	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/17/2021	08/17/2027	331	1,472,619	4449	293,875	0	0	340,916		340,916	(19,316)	0	0	0	0		0005
CALL OPTION AUG22 RTY C @ 2411 BHF2ULQ51	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/15/2021	08/19/2022	63,410	152,881,510	2411	7,315,612	0	0	982,843		982,843	(4,222,092)	0	0	0	0		0001
CALL OPTION AUG22 RTY C @ 2411 BHF2UNC13	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/19/2022	63,410	152,881,510	2411	7,302,296	0	0	982,843		982,843	(4,222,092)	0	0	0	0		0001

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U5.4,D10,GF0 BHF2IIP2T6	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/25/2021	09/16/2027	56	125,272	2237	7,642	0	0	7,319		7,319	(2,134)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.75,D10,GF BHF2IIP2V1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/25/2021	09/27/2027	22	50,182	2281	3,262	0	0	2,810		2,810	(890)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2IIP2X7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/22/2021	09/10/2027	21	93,933	4473	6,200	0	0	8,291		8,291	(572)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2IIP2Y5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/22/2021	09/21/2027	31	136,400	4400	9,262	0	0	12,504		12,504	(706)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2IIP2Z2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/22/2021	09/10/2027	159	714,387	4493	53,579	0	0	70,632		70,632	(5,474)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2IIP308	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/22/2021	09/23/2027	140	619,360	4424	47,753	0	0	63,815		63,815	(3,958)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2IIP316	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/22/2021	09/09/2027	123	551,040	4480	44,193	0	0	58,027		58,027	(4,349)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U105,D10,GF0 BHF2IIP324	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2021	09/15/2027	424	117,024	276	6,050	0	0	3,347		3,347	(2,368)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U115,D10,GF0 BHF2IIP340	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2021	09/15/2027	3,993	1,102,068	276	65,573	0	0	37,863		37,863	(25,215)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U120,D10,GF0 BHF2IIP357	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2021	09/27/2027	914	249,522	273	17,367	0	0	10,406		10,406	(6,659)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U30,D10,GF0 BHF2IIP365	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/25/2021	09/17/2027	42	93,618	2229	4,868	0	0	3,829		3,829	(778)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2IIP373	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/25/2021	09/14/2027	322	732,550	2275	60,069	0	0	45,023		45,023	(8,089)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GF0 BHF2IIP381	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2021	09/17/2027	50	221,100	4422	19,125	0	0	18,737		18,737	(1,212)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2IIP399	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2021	09/13/2027	884	3,944,408	4462	437,040	0	0	438,355		438,355	(31,860)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GF0 BHF2IIP3A6	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2021	09/08/2027	581	2,609,271	4491	328,507	0	0	330,206		330,206	(23,409)	0	0	0	0		0005
CALL OPTION SEP27CSEATVUSC8276 BHF2IIQGB8	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2021	09/15/2027	4,471	1,233,996	276	55,932	0	0	34,693		34,693	(23,859)	0	0	0	0		0005
CALL OPTION SEP27RTYC82221 BHF2IIQGC6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/25/2021	09/17/2027	58	128,818	2221	30,182	0	0	23,850		23,850	(4,231)	0	0	0	0		0005
CALL OPTION SEP27SPXC84443 BHF2IIQGD4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNBB6K528	10/25/2021	09/16/2027	230	1,021,890	4443	215,706	0	0	239,380		239,380	(13,270)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2Y9UC6	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/19/2021	10/15/2027	66	148,896	2256	10,423	0	0	8,241		8,241	(2,481)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GFO BHF2Y9UG7	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/22/2021	10/15/2027	30	133,020	4434	9,311	0	0	12,108		12,108	(814)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GFO BHF2Y9UK8	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/22/2021	10/15/2027	507	2,261,220	4460	186,551	0	0	231,040		231,040	(17,185)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U115,D10,GFO BHF2Y9UL6	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/23/2021	10/15/2027	1,635	444,720	272	29,841	0	0	17,785		17,785	(11,546)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U39,D10,GFO BHF2Y9UQ5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2021	10/12/2027	200	449,800	2249	38,458	0	0	27,531		27,531	(5,549)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U40,D10,GFO BHF2Y9UR3	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	10/08/2027	28	123,480	4410	11,175	0	0	10,083		10,083	(824)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2Y9US1	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	10/15/2027	1,211	5,390,161	4451	666,224	0	0	610,477		610,477	(52,711)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF2Y9UT9	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	10/08/2027	338	1,498,692	4434	215,062	0	0	198,145		198,145	(16,999)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GFO BHF2Y9UV4	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	09/10/2027	35	156,030	4458	19,004	0	0	17,388		17,388	(1,256)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U55,D10,GFO BHF2Y9UW2	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	09/30/2027	232	999,456	4308	154,716	0	0	142,488		142,488	(11,800)	0	0	0	0		0005
CALL OPTION OCT27CSEATVUSC8273 BHF2Y9V27	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/23/2021	10/15/2027	1,765	481,845	273	24,233	0	0	15,580		15,580	(10,103)	0	0	0	0		0005
CALL OPTION OCT27RTYC82221 BHF2Y9V35	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2021	10/05/2027	49	108,829	2221	28,751	0	0	20,252		20,252	(3,568)	0	0	0	0		0005
CALL OPTION OCT27SPXC84444 BHF2Y9V43	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	10/14/2027	345	1,533,180	4444	372,893	0	0	361,364		361,364	(19,653)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U5.46,D10,GF BHF311KK0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/20/2022	11/25/2027	168	384,216	2287	0	18,250	0	21,305		21,305	3,054	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.06,D10,GF BHF311KL8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/19/2022	11/26/2027	896	4,171,776	4656	0	314,135	0	402,462		402,462	88,327	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U118,D10,GFO BHF311KQ7	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/20/2022	11/26/2027	12,306	3,371,844	274	0	189,160	0	132,978		132,978	(56,182)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U42,D10,GFO BHF311KR5	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2022	12/03/2027	1,068	2,420,088	2266	0	197,963	0	171,844		171,844	(26,119)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U51,D10,GFO BHF311KU8	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/19/2022	11/29/2027	3,445	16,039,920	4656	0	1,674,568	0	1,658,490		1,658,490	(16,078)	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.18,D10,GF BHF311KV6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/19/2022	10/21/2027	215	970,725	4515	0	77,949	0	100,773		100,773	22,824	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U45,D10,GFO BHF311KX2	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2022	10/29/2027	157	360,629	2297	0	31,663	0	27,060		27,060	(4,603)	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,P,PS,1Y,U51, D10,GFO BHF311KY0	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/19/2022	10/18/2027	29	130,036	4484	0	14,876	0	14,856		14,856	(20)	0	0	0	0		0005
CALL OPTION NOV27CSEATVUSC@275 BHF313846	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/20/2022	11/29/2027	12,120	3,333,000	275	0	131,132	0	100,197		100,197	(30,935)	0	0	0	0		0005
CALL OPTION DEC27RTYC@2258 BHF313853	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2022	12/01/2027	96	216,768	2258	0	38,066	0	38,753		38,753	687	0	0	0	0		0005
CALL OPTION NOV27SPXC@4676 BHF313861	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/19/2022	11/26/2027	802	3,750,152	4676	0	700,459	0	756,721		756,721	56,262	0	0	0	0		0005
CALL OPTION OCT27SPXC@4550 BHF313887	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/19/2022	10/22/2027	56	254,800	4550	0	51,976	0	55,765		55,765	3,789	0	0	0	0		0005
CALL OPTION JAN23RTYC@2470 BHF3159X6	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2022	01/20/2023	149,263	368,679,610	2470	0	7,095,560	0	5,897,430		5,897,430	(1,198,130)	0	0	0	0		0001
CALL OPTION JAN23SPXC@5243 BHF3159Z1	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/18/2022	01/20/2023	121,621	637,658,903	5243	0	4,015,925	0	6,382,743		6,382,743	2,366,818	0	0	0	0		0001
CALL OPTION 12Mx20SWAPTIONSYNTH BHF315GS9	Macro Interest Rate Hedge	Exh 5	Interest Rate.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/20/2022	01/20/2023	0	1,000,000,000	0.00452	0	3,500,000	0	2,501,503		2,501,503	(998,497)	0	0	0	0		0002
CALL OPTION JAN23RTYC@2470 BHF31CJS1	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2022	01/20/2023	149,263	368,679,610	2470	0	5,168,978	0	5,897,430		5,897,430	728,453	0	0	0	0		0001
CALL OPTION 11Mx20SWAPTIONSYNTH BHF320BV7	Macro Interest Rate Hedge	Exh 5	Interest Rate.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/07/2022	01/20/2023	0	1,000,000,000	0.00484	0	3,170,000	0	2,646,599		2,646,599	(523,402)	0	0	0	0		0002
CALL OPTION JAN23SPXC@5243 BHF32U100	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/22/2022	01/20/2023	121,620	637,653,660	5243	0	3,968,825	0	6,382,691		6,382,691	2,413,865	0	0	0	0		0001
CALL OPTION 11Mx20SWAPTIONSYNTH BHF32VUM8	Macro Interest Rate Hedge	Exh 5	Interest Rate.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	01/20/2023	0	1,000,000,000	0.00485	0	3,300,000	0	2,651,313		2,651,313	(648,687)	0	0	0	0		0002
CALL OPTION 10Mx20SWAPTIONSYNTH BHF335X41	Macro Interest Rate Hedge	Exh 5	Interest Rate.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/01/2022	01/20/2023	0	500,000,000	0.0045	0	2,850,000	0	1,245,133		1,245,133	(1,604,867)	0	0	0	0		0002
CALL OPTION 10Mx20SWAPTIONSYNTH BHF339E93	Macro Interest Rate Hedge	Exh 5	Interest Rate.	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/03/2022	01/20/2023	0	500,000,000	0.005	0	2,225,000	0	1,361,422		1,361,422	(863,578)	0	0	0	0		0002
CALL OPTION 12Mx20SWAPTIONSYNTH BHF33BNJ6	Macro Interest Rate Hedge	Exh 5	Interest Rate.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/04/2022	03/06/2023	0	420,000,000	0.01335	0	14,322,000	0	6,128,452		6,128,452	(8,193,548)	0	0	0	0		0002
CALL OPTION 12Mx20SWAPTIONSYNTH BHF33F1A0	Macro Interest Rate Hedge	Exh 5	Interest Rate.	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/07/2022	03/07/2023	0	250,000,000	0.01352	0	8,325,000	0	3,769,972		3,769,972	(4,555,028)	0	0	0	0		0002
CALL OPTION 12Mx20SWAPTIONSYNTH BHF33F1E2	Macro Interest Rate Hedge	Exh 5	Interest Rate.	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	03/07/2022	03/07/2023	0	260,000,000	0.01313	0	8,788,000	0	3,659,911		3,659,911	(5,128,089)	0	0	0	0		0002
CALL OPTION 12Mx20SWAPTIONSYNTH BHF33G986	Macro Interest Rate Hedge	Exh 5	Interest Rate.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2023	0	200,000,000	0.0138	0	6,176,000	0	3,177,008		3,177,008	(2,998,992)	0	0	0	0		0002
CALL OPTION 10Mx20SWAPTIONSYNTH BHF33L4N6	Macro Interest Rate Hedge	Exh 5	Interest Rate.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/10/2022	01/20/2023	0	1,000,000,000	0.00442	0	3,300,000	0	2,454,580		2,454,580	(845,420)	0	0	0	0		0002

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U5.43,D10,GF BHF33ZTP3	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/22/2022	01/21/2028	188	396,868	2111	0	25,241	0	27,562		27,562	2,321	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6.12,D10,GF BHF33ZTQ1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2022	01/24/2028	1,480	6,674,800	4510	0	566,023	0	707,816		707,816	141,793	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U115,D10,GF0 BHF33ZTR9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/22/2022	02/02/2028	6,403	1,716,004	268	0	93,007	0	80,728		80,728	(12,280)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U44,D10,GF0 BHF33ZTS7	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2022	01/19/2028	1,108	2,322,368	2096	0	237,578	0	239,208		239,208	1,630	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U52,D10,GF0 BHF33ZTU2	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/21/2022	01/31/2028	3,011	13,495,302	4482	0	1,589,747	0	1,738,773		1,738,773	149,027	0	0	0	0		0005
CALL OPTION JAN28CSEATVUSC@269 BHF33ZU48	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/22/2022	01/25/2028	5,855	1,574,995	269	0	62,942	0	61,770		61,770	(1,172)	0	0	0	0		0005
CALL OPTION JAN28 RTY C @ 2108 BHF33ZVE5	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2022	01/21/2028	72	151,776	2108	0	36,559	0	34,389		34,389	(2,170)	0	0	0	0		0005
CALL OPTION JAN28 SPX C @ 4501 BHF3406W9	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/21/2022	01/31/2028	621	2,795,121	4501	0	638,276	0	649,923		649,923	11,647	0	0	0	0		0005
CALL OPTION FEB23 SPX C @ 1508.46 BME0LWK75	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	26,219	39,550,312	1508.46	8,562,643	0	0	78,595,110		78,595,110	(5,695,122)	0	0	0	0		0001
CALL OPTION 30Y RTR 2.191250 08-AUG-2022 BME29FG8	Macro Interest Rate Hedge	N/A	Interest Rate.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2017	08/08/2022	0	445,000,000	0.02191	35,555,500	0	0	17,716,823		17,716,823	(35,925,942)	0	0	0	0		0003
CALL OPTION 30Y RTR 2.050000 23-AUG-2022 BME2A19S8 Premium at Maturity 2022-08-25	Macro Interest Rate Hedge	N/A	Interest Rate.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/23/2017	08/23/2022	0	155,000,000	0.0205	13,981,851	(32,672)	0	4,720,482		4,720,482	(10,277,767)	0	32,672	0	0		0003
CALL OPTION FEB23 SPX C @ 1508.46 BRSK3VKR3	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	48,692	73,449,932	1508.46	15,901,911	0	0	145,961,064		145,961,063	(10,576,561)	0	0	0	0		0001
CALL OPTION FEB23 SPX C @ 1520.27 BRSK3VKW2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/12/2013	02/13/2023	16,444	24,999,320	1520.27	5,227,383	0	0	49,104,622		49,104,622	(3,561,330)	0	0	0	0		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										284,374,627	82,583,648	0	603,896,136	XXX	603,896,135	(207,795,284)	0	311,210	0	0	XXX	XXX
PUT OPTION CLIQUET,A,C,PS,1Y,U7.0,D10.0,G BHF21RPC8	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2020	03/02/2026	16	24,288	1518	1,292	0	0	1,855		1,855	(1,381)	0	0	0	0		0005
PUT OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF2299R2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2020	03/06/2026	36	105,444	2929	8,931	0	0	29,325		29,325	(3,047)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2C9PG7	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	09/25/2026	62	204,228	3294	14,643	0	0	26,959		26,959	(1,504)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2C9Q92	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	10/16/2026	22	75,724	3442	4,460	0	0	8,820		8,820	(488)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2C9QB7	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	10/16/2026	614	2,098,652	3418	143,968	0	0	275,466		275,466	(15,163)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2C9QD3	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2020	10/26/2026	147	499,947	3401	36,746	0	0	66,056		66,056	(5,487)	0	0	0	0		0005

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)
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2DHVC0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/10/2020	10/20/2026	92	306,360	3330	24,754	0	0	39,021		39,021	(2,783)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2DHW47	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/10/2020	11/09/2026	28	97,748	3491	6,510	0	0	10,275		10,275	(1,233)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2DHWJ4	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/10/2020	11/12/2026	482	1,692,302	3511	128,615	0	0	201,162		201,162	(23,978)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6.25,D10,GF BHF2DHWL9	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/10/2020	11/13/2026	208	749,008	3601	58,048	0	0	94,211		94,211	(11,078)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2EZAS7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	11/27/2026	60	217,620	3627	14,515	0	0	24,583		24,583	(2,111)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2EZCE6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	11/16/2026	20	70,400	3520	5,555	0	0	8,304		8,304	(1,027)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U5.5,D10,GF0 BHF2EZDF2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/18/2026	81	299,133	3693	19,324	0	0	33,786		33,786	(3,198)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2EZDH8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/09/2026	219	802,854	3666	59,893	0	0	99,223		99,223	(11,010)	0	0	0	0		0005
PUT OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2EZDJ4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/13/2021	12/24/2026	196	728,728	3718	53,051	0	0	88,820		88,820	(9,795)	0	0	0	0		0005
PUT OPTION JUL22 SPX P @ 3949.66 BHF2RD723	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/13/2021	07/15/2022	56,967	225,000,276	3949.66	5,400,000	0	0	100,716		100,716	(1,798,489)	0	0	0	0		0001
PUT OPTION JUL22 SPX P @ 3945.24 BHF2RDCR2	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/13/2021	07/15/2022	57,031	224,999,996	3945.24	5,400,000	0	0	96,095		96,095	(1,770,816)	0	0	0	0		0001
PUT OPTION JUL22 SPX P @ 3946.77 BHF2RDKZ5	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2021	07/14/2022	57,009	224,999,991	3946.77	5,350,000	0	0	89,741		89,741	(1,759,688)	0	0	0	0		0001
PUT OPTION JUL22 SPX P @ 3932.91 BHF2RDL35	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2021	07/14/2022	57,210	225,000,006	3932.91	5,450,000	0	0	136,010		136,010	(1,992,299)	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 1737 BHF2T7JK1	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	142,716	247,897,692	1737	4,917,993	0	0	2,969,073		2,969,073	72,263	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2T7JM7	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	158,355	260,335,620	1644	8,059,699	0	0	4,561,283		4,561,283	(801,592)	0	0	0	0		0001
PUT OPTION AUG22 SPX P @ 3301 BHF2T7JN5	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/30/2021	08/19/2022	297,626	982,463,426	3301	24,798,198	0	0	8,815,453		8,815,453	(4,795,240)	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 1737 BHF2TZAW2	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/02/2021	08/19/2022	111,005	192,815,685	1737	4,249,294	0	0	2,309,356		2,309,356	56,207	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 1737 BHF2U8OZ4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	77,700	134,964,900	1737	2,968,925	0	0	1,616,476		1,616,476	39,343	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 1737 BHF2UARX5	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	08/19/2022	72,150	125,324,550	1737	2,878,064	0	0	1,501,014		1,501,014	36,533	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2UAS09	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2021	08/19/2022	200,000	328,800,000	1644	10,440,000	0	0	5,760,832		5,760,832	(1,012,398)	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 1737 BHF2UCRX1	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2021	08/19/2022	72,150	125,324,550	1737	2,884,557	0	0	1,501,014		1,501,014	36,533	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2UCSD4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2021	08/19/2022	90,772	149,229,168	1644	4,785,500	0	0	2,614,611		2,614,611	(459,487)	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2UGKU5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/13/2021	08/19/2022	61,432	100,994,208	1644	3,470,294	0	0	1,769,497		1,769,497	(310,968)	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2UL028	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/15/2021	08/19/2022	61,432	100,994,208	1644	3,547,084	0	0	1,769,497		1,769,497	(310,968)	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2UNB22	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/16/2021	08/19/2022	61,430	100,990,920	1644	3,429,637	0	0	1,769,440		1,769,440	(310,958)	0	0	0	0		0001

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)
PUT OPTION APR22 SPX P @ 1387.85 BME0LWK59	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/13/2012	04/13/2022	43,232	60,000,002	1387.85	17,309,797	0	0	0		0	(149)	0	0	0	0		0001
PUT OPTION MAY22 SPX P @ 1370.37 BME0LWK67	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1370.37	29,924,768	0	0	0		0	(500)	0	0	0	0		0001
PUT OPTION DEC24 SX5E P @ 3029 BME0UFF52 Premium at Maturity 2024-12-27	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2014	12/20/2024	66,029	230,912,126	3029	70,609,507	0	0	19,893,612		19,893,612	3,517,483	0	0	0	0		0001
PUT OPTION JUN22 SPX P @ 2104.7 BME18WAN4 Premium at Maturity 2022-06-29	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	06/26/2015	06/27/2022	33,259	70,000,216	2104.7	16,894,194	(14,027)	0	35,782		35,782	(79,060)	0	14,027	0	0		0001
PUT OPTION JUN22 SPX P @ 2103.75 BME18WAP9 Premium at Maturity 2022-06-28	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	06/26/2015	06/24/2022	11,883	24,998,861	2103.75	6,003,455	(4,879)	0	11,698		11,698	(27,832)	0	4,879	0	0		0001
PUT OPTION NOV22 RTY P @ 1170.12 BME1HS8U0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2015	11/21/2022	68,369	80,000,004	1170.12	18,687,998	0	0	857,256		857,256	(159,206)	0	0	0	0		0001
PUT OPTION JAN23 SPX P @ 1898.62 BME1LUZX4 Premium at Maturity 2023-01-25	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/01/2017	01/23/2023	34,235	64,999,996	1898.62	11,610,911	(148,138)	0	185,848		185,848	(46,492)	0	148,138	0	0		0001
PUT OPTION APR23 RTY P @ 1125.6 BME1QMMJ2 Premium at Maturity 2023-04-17	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/13/2016	04/13/2023	88,841	99,999,427	1125.6	29,095,712	(360,831)	0	1,648,076		1,648,076	(151,638)	0	360,831	0	0		0001
PUT OPTION APR22 RTY P @ 1388.55 BME24DLY2 Premium at Maturity 2022-04-05	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/03/2017	04/01/2022	36,009	50,000,007	1388.55	9,854,759	4,418	0	(21)		(21)	(110,423)	0	(4,418)	0	0		0001
PUT OPTION APR22 SPX P @ 2369.1 BME24DM21 Premium at Maturity 2022-04-05	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2017	04/01/2022	21,105	49,999,858	2369.1	8,770,373	3,932	0	(18)		(18)	(57,979)	0	(3,932)	0	0		0001
PUT OPTION SEP22 SPX P @ 1469.75 BME2T9CD0	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/10/2018	09/16/2022	51,000	74,957,250	1469.75	1,892,100	0	0	6,940		6,940	(8,883)	0	0	0	0		0001
PUT OPTION MAR23 RTY P @ 930.07 BRSK3V6M0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2013	03/06/2023	107,519	100,000,197	930.07	30,824,622	0	0	677,173		677,173	49,983	0	0	0	0		0001
PUT OPTION APR22 SPX P @ 1359.3 BRSK3VHJ5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/10/2012	04/11/2022	73,567	100,000,007	1359.3	29,499,744	0	0	0		0	(167)	0	0	0	0		0001
PUT OPTION APR22 SPX P @ 1387.85 BRSK3VHK2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/01/2017	04/13/2022	28,822	40,000,001	1387.85	3,312,952	0	0	0		0	(99)	0	0	0	0		0001
PUT OPTION MAY22 SPX P @ 1370.37 BRSK3VHL0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1370.37	29,924,768	0	0	0		0	(500)	0	0	0	0		0001
PUT OPTION OCT22 SPX P @ 1431.8 BRSK3VJL8	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/10/2012	10/10/2022	69,842	100,000,008	1431.8	29,850,001	0	0	10,326		10,326	(11,414)	0	0	0	0		0001
PUT OPTION NOV22 SPX P @ 1380.35 BRSK3VJN4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2012	11/21/2022	108,668	149,999,995	1380.35	43,087,496	0	0	19,688		19,688	(16,873)	0	0	0	0		0001
PUT OPTION DEC22 SPX P @ 1428 BRSK3VJY0 Premium at Maturity 2022-12-20	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2012	12/16/2022	35,014	50,000,006	1428	17,113,655	(116,288)	0	8,056		8,056	(10,347)	0	116,288	0	0		0001
PUT OPTION DEC22 SPX P @ 1439.65 BRSK3VK02	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/18/2012	12/19/2022	138,923	199,999,996	1439.65	56,599,866	0	0	53,879		53,879	(33,728)	0	0	0	0		0001
PUT OPTION DEC22 SPX P @ 1436.7 BRSK3VK10	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/01/2017	12/19/2022	69,604	99,999,992	1436.7	10,158,811	0	0	26,466		26,466	(16,646)	0	0	0	0		0001
PUT OPTION JAN23 SPX P @ 1487.75 BRSK3VK93	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/22/2013	01/23/2023	67,216	99,999,994	1487.75	28,499,410	0	0	49,880		49,880	(20,670)	0	0	0	0		0001

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)
PUT OPTION JAN23 SPX P @ 1504.5 BRSK3VKN2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/01/2017	01/30/2023	66,467	99,999,993	1504.5	11,018,337	0	0	57,960		57,960	(21,851)	0	0	0	0		0001
PUT OPTION MAY23 SPX P @ 1595.03 BRSK3VN09	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/30/2013	05/01/2023	62,695	100,000,278	1595.03	27,524,986	0	0	164,397		164,397	(25,100)	0	0	0	0		0001
PUT OPTION DEC23 SX5E P @ 2593 BRSKBVJ39 Premium at Maturity 2023-12-19	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/20/2013	12/15/2023	77,131	230,910,789	2593	73,881,964	0	0	10,511,119		10,511,119	2,022,821	0	0	0	0		0001
PUT OPTION JUN23 SPX P @ 1628.45 BRSKBVSB1	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/11/2013	06/12/2023	91,307	148,688,880	1628.45	38,361,723	0	0	344,654		344,654	(37,918)	0	0	0	0		0001
PUT OPTION JUL23 SPX P @ 1692.6 BRSKJ2E89	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/18/2013	07/18/2023	29,540	49,999,996	1692.6	11,549,981	0	0	168,345		168,345	(13,640)	0	0	0	0		0001
PUT OPTION MAR24 RTY P @ 1194.2 BRSMKCE65 Premium at Maturity 2024-03-13	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	29,999,999	1194.2	8,930,421	(249,062)	0	1,030,740		1,030,740	(56,675)	0	249,062	0	0		0001
PUT OPTION MAR24 RTY P @ 1195.01 BRSMKCEH1 Premium at Maturity 2024-03-13	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1195.01	5,963,390	(166,314)	0	687,970		687,970	(37,837)	0	166,314	0	0		0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										775,365,251	(1,051,189)	0	74,837,800	XXX	74,837,800	(10,530,647)	0	1,051,189	0	0	XXX	XXX
Interest Rate Swap With MORCS RCV ULB3 PAY 0.50 12/02/2023 BHF2D4SE9	Liability Portfolio	N/A	Interest Rate.	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/30/2020	12/02/2023	0	750,000,000	0.00504	930,000	0	0	22,697,073		22,697,073	15,673,026	0	0	0	0		0004
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV ULB3 PAY 1.00 03/01/2023 BHF2H4FT6	Liability Portfolio	N/A	Interest Rate.	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/17/2021	03/01/2023	0	800,000,000	0.01	180,000	0	0	6,141,877		6,141,877	5,319,875	0	0	0	0		0004
Interest Rate Swap With PARSW RCV ULB3 PAY 1.00 04/28/2024 BHF2MOYV2	Liability Portfolio	N/A	Interest Rate.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/26/2021	04/28/2024	0	250,000,000	0.01	912,500	0	0	7,786,800		7,786,800	5,759,505	0	0	0	0		0003
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV ULB3 PAY 0.50 04/28/2023 BHF2MOZA7	Liability Portfolio	N/A	Interest Rate.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/26/2021	04/28/2023	0	500,000,000	0.005	512,500	0	0	7,688,008		7,688,008	5,797,358	0	0	0	0		0004
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV SOFR PAY 0.50 08/19/2024 BHF2STT49	Liability Portfolio	N/A	Interest Rate.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2021	08/19/2024	0	500,000,000	0.005	2,352,500	0	0	21,101,174		21,101,173	13,614,268	0	0	0	0		0003
Interest Rate Swap With CREDIT AGRICOLE SECURITIES USA RCV 2.00 PAY SOFR 08/19/2024 BHF2STTK3	Liability Portfolio	N/A	Interest Rate.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2021	08/19/2024	0	500,000,000	0.02	0	0	0	(8,251,008)		(8,251,008)	(6,469,510)	0	0	0	0		0003
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV 0.50 PAY SOFR 08/19/2024 BHF2TV2U4	Liability Portfolio	N/A	Interest Rate.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/31/2021	08/19/2024	0	500,000,000	0.005	2,162,500	0	0	21,101,173		21,101,173	13,614,268	0	0	0	0		0003

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)
Interest Rate Swap With MORGANSTANLEYCAPITALSERVICE RCV 2.00 PAY SOFR 08/19/2024																						
BHF2TV2W0	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/31/2021	08/19/2024	0	500,000,000	0.02	0	0	0	(8,251,008)		(8,251,008)	(6,469,510)	0	0	0	0		0003
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										7,050,000	0	0	70,014,089	XXX	70,014,088	46,839,280	0	0	0	0	XXX	XXX
PUT OPTION SEP24 SPX P @ 2622.6 09/30/2024 2622.6 PUT BHF1S7818; PUT OPTION SEP24 SPX P @ 2039.8 09/30/2024 2039.8 PUT BHF1S77Z4 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/30/2024	228,781	533,334,284	2622.6 / 2039.8	41,847,773	(1,460,082)	0	13,369,289		13,369,289	(2,322,159)	0	1,460,082	0	4,219,842		0001
PUT OPTION AUG22 SPX P @ 2449 08/29/2022 2449. PUT BHF1Z08G2; PUT OPTION AUG22 SPX P @ 1836.75 08/29/2022 1836.75 PUT BHF1Z08H0 Premium at Maturity 2022-08-29	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/13/2020	08/29/2022	102,082	218,749,994	2449 / 1836.75	(6,299,510)	0	0	(893,210)		(893,210)	714,745	0	0	0	703,494		0001
CALL OPTION APR22 MXEA C @ 2274 04/15/2022 2274. CALL BHF2MT3N1; CALL OPTION APR22 MXEA C @ 2529 04/15/2022 2529. CALL BHF2MT3P6	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2021	04/15/2022	81	194,522	2274 / 2529	7,445	0	0	191		191	(7,972)	0	0	0	197		0005
CALL OPTION APR22 RTY C @ 2247 04/14/2022 2247. CALL BHF2MT3S0; CALL OPTION APR22 RTY C @ 2470 04/14/2022 2470. CALL BHF2MT3T8	Liability Portfolio	N/A	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/13/2021	04/14/2022	171	403,304	2247 / 2470	14,113	0	0	210		210	(13,699)	0	0	0	395		0005
CALL OPTION APR22 SPX C @ 4135 04/14/2022 4135. CALL BHF2MT3U5; CALL OPTION APR22 SPX C @ 4527 04/14/2022 4527. CALL BHF2MT3V3	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/13/2021	04/14/2022	1,738	7,527,278	4135 / 4527	313,987	0	0	589,172		589,172	3,756	0	0	0	7,371		0005
CALL OPTION APR22 MXEA C @ 2256 04/15/2022 2256. CALL BHF2MUKX7; CALL OPTION APR22 MXEA C @ 2417 04/15/2022 2417. CALL BHF2MUKY5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2021	04/15/2022	4,924	11,504,926	2256 / 2417	364,622	0	0	22,824		22,824	(427,618)	0	0	0	11,661		0005
CALL OPTION APR22 SPX C @ 4100 04/14/2022 4100. CALL BHF2MUKZ2; CALL OPTION APR22 SPX C @ 4376 04/14/2022 4376. CALL BHF2MUL08	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/13/2021	04/14/2022	6,528	27,665,664	4100 / 4376	959,747	0	0	1,702,319		1,702,319	106,097	0	0	0	27,091		0005

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)
CALL OPTION APR22 SPLVP5UP C @ 255 04/14/2022 255. CALL BHF2MUL16; CALL OPTION APR22 SPLVP5UP C @ 275 04/14/2022 275. CALL BHF2MUL24	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2021	04/14/2022	506,475	134,215,875	255 / 275	3,408,577	0	0	5,380,661		5,380,661	(1,216,359)	0	0	0	131,429		0005
CALL OPTION MAY22 MXEA C @ 2293 05/20/2022 2293. CALL BHF2PTM80; CALL OPTION MAY22 MXEA C @ 2442 05/20/2022 2442. CALL BHF2PTMA5	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/23/2021	05/20/2022	6,456	15,284,580	2293 / 2442	440,628	0	0	53,939		53,939	(418,030)	0	0	0	28,285		0005
CALL OPTION MAY22 SPX C @ 4157 05/20/2022 4157. CALL BHF2PTMD9; CALL OPTION MAY22 SPX C @ 4384 05/20/2022 4384. CALL BHF2PTME7	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2021	05/20/2022	8,386	35,812,413	4157 / 4384	1,169,595	0	0	1,569,595		1,569,595	(51,887)	0	0	0	66,274		0005
CALL OPTION MAY22 SPLVP5UP C @ 258 05/20/2022 258. CALL BHF2PTML1; CALL OPTION MAY22 SPLVP5UP C @ 277 05/20/2022 277. CALL BHF2PTMM9	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	05/20/2022	520,903	139,341,553	258 / 277	2,408,000	0	0	3,984,752		3,984,752	(1,308,705)	0	0	0	257,863		0005
CALL OPTION MAY22 MXEA C @ 2298 05/20/2022 2298. CALL BHF2PTN30; CALL OPTION MAY22 MXEA C @ 2562 05/20/2022 2562. CALL BHF2PTN48	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/23/2021	05/20/2022	86	208,980	2298 / 2562	8,122	0	0	689		689	(7,228)	0	0	0	387		0005
CALL OPTION MAY22 RTY C @ 2206 05/20/2022 2206. CALL BHF2PTND8; CALL OPTION MAY22 RTY C @ 2433 05/20/2022 2433. CALL BHF2PTNE6	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/23/2021	05/20/2022	114	264,423	2206 / 2433	15,144	0	0	1,966		1,966	(9,763)	0	0	0	489		0005
CALL OPTION MAY22 SPX C @ 4168 05/20/2022 4168. CALL BHF2PTNH9; CALL OPTION MAY22 SPX C @ 4559 05/20/2022 4559. CALL BHF2PTNK2	Liability Portfolio	N/A	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2021	05/20/2022	1,359	5,929,997	4168 / 4559	287,959	0	0	401,114		401,114	(36,671)	0	0	0	10,974		0005
CALL OPTION JUN22 MXEA C @ 2340 06/17/2022 2340. CALL BHF2RHN83; CALL OPTION JUN22 MXEA C @ 2490 06/17/2022 2490. CALL BHF2RHNF7	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2021	06/17/2022	6,184	14,934,360	2340 / 2490	335,606	0	0	46,942		46,942	(308,218)	0	0	0	34,519		0005
CALL OPTION JUN22 SPX C @ 4213 06/17/2022 4213. CALL BHF2RHNK6; CALL OPTION JUN22 SPX C @ 4444 06/17/2022 4444. CALL BHF2RHNN0	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/16/2021	06/17/2022	9,436	40,843,726	4213 / 4444	1,369,164	0	0	1,676,613		1,676,613	(115,851)	0	0	0	94,405		0005

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)
CALL OPTION JUN22 SPLVP5UP C @ 258 06/17/2022 258. CALL BHF2RHNR1; CALL OPTION JUN22 SPLVP5UP C @ 276 06/17/2022 276. CALL BHF2RHNT7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/16/2021	06/17/2022	619,310	165,355,770	258 / 276	4,149,377	0	0	4,783,649		4,783,649	(1,287,305)	0	0	0	382,200		0005
CALL OPTION JUN22 MXEA C @ 2340 06/17/2022 2340. CALL BHF2RHUG7; CALL OPTION JUN22 MXEA C @ 2603 06/17/2022 2603. CALL BHF2RHUT9	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2021	06/17/2022	87	215,021	2340 / 2603	6,401	0	0	712		712	(5,610)	0	0	0	497		0005
CALL OPTION JUN22 RTY C @ 2309 06/17/2022 2309. CALL BHF2RHUV4; CALL OPTION JUN22 RTY C @ 2522 06/17/2022 2522. CALL BHF2RHUX0	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2021	06/17/2022	114	275,367	2309 / 2522	7,844	0	0	1,171		1,171	(6,828)	0	0	0	636		0005
CALL OPTION JUN22 SPX C @ 4239 06/17/2022 4239. CALL BHF2RHUY8; CALL OPTION JUN22 SPX C @ 4635 06/17/2022 4635. CALL BHF2RHV19	Liability Portfolio	N/A	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	07/16/2021	06/17/2022	2,231	9,898,947	4239 / 4635	498,450	0	0	600,616		600,616	(94,913)	0	0	0	22,880		0005
CALL OPTION JUL22 MXEA C @ 2300 07/15/2022 2300. CALL BHF2T8S78; CALL OPTION JUL22 MXEA C @ 2438 07/15/2022 2438. CALL BHF2T8S94	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	07/15/2022	5,748	13,617,012	2300 / 2438	404,372	0	0	116,338		116,338	(268,086)	0	0	0	36,691		0005
CALL OPTION JUL22 SPX C @ 4346 07/15/2022 4346. CALL BHF2T8SA1; CALL OPTION JUL22 SPX C @ 4568 07/15/2022 4568. CALL BHF2T8SB9	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/23/2021	07/15/2022	8,798	39,212,686	4346 / 4568	1,250,988	0	0	1,304,010		1,304,010	(199,246)	0	0	0	105,658		0005
CALL OPTION JUL22 SPLVP5UP C @ 261 07/15/2022 261. CALL BHF2T8SC7; CALL OPTION JUL22 SPLVP5UP C @ 278 07/15/2022 278. CALL BHF2T8SD5	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	07/15/2022	643,480	173,417,860	261 / 278	4,048,000	0	0	3,506,640		3,506,640	(1,411,814)	0	0	0	467,273		0005
CALL OPTION JUL22 MXEA C @ 2313 07/15/2022 2313. CALL BHF2T8SE3; CALL OPTION JUL22 MXEA C @ 2570 07/15/2022 2570. CALL BHF2T8SF0	Liability Portfolio	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	07/15/2022	107	261,241	2313 / 2570	12,302	0	0	2,150		2,150	(7,465)	0	0	0	704		0005
CALL OPTION JUL22 RTY C @ 2194 07/15/2022 2194. CALL BHF2T8SG8; CALL OPTION JUL22 RTY C @ 2412 07/15/2022 2412. CALL BHF2T8SH6	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/25/2021	07/15/2022	135	310,905	2194 / 2412	14,575	0	0	5,533		5,533	(8,957)	0	0	0	838		0005

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)
CALL OPTION JUL22 SPX C @ 4361 07/15/2022 4361. CALL BHF2T8SJ2; CALL OPTION JUL22 SPX C @ 4770 07/15/2022 4770. CALL BHF2T8SL7	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/23/2021	07/15/2022	1,917	8,752,064	4361 / 4770	446,239	0	0	445,258		445,258	(123,370)	0	0	0	23,582		0005
CALL OPTION AUG22 MXEA C @ 2338 08/19/2022 2338. CALL BHF2UW6W2; CALL OPTION AUG22 MXEA C @ 2473 08/19/2022 2473. CALL BHF2UW719	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/22/2021	08/19/2022	6,573	15,811,352	2338 / 2473	418,766	0	0	121,649		121,649	(255,467)	0	0	0	49,136		0005
CALL OPTION AUG22 SPX C @ 4434 08/19/2022 4434. CALL BHF2UW735; CALL OPTION AUG22 SPX C @ 4651 08/19/2022 4651. CALL BHF2UW743	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/22/2021	08/19/2022	11,039	50,144,658	4434 / 4651	1,317,931	0	0	1,461,469		1,461,469	(281,834)	0	0	0	155,832		0005
CALL OPTION AUG22 SPLVP5UP C @ 264 08/19/2022 264. CALL BHF2UW776; CALL OPTION AUG22 SPLVP5UP C @ 281 08/19/2022 281. CALL BHF2UW7A9	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	08/19/2022	833,056	227,007,760	264 / 281	3,073,000	0	0	3,285,195		3,285,195	(1,574,141)	0	0	0	705,462		0005
CALL OPTION AUG22 MXEA C @ 2346 08/19/2022 2346. CALL BHF2UW818; CALL OPTION AUG22 MXEA C @ 2607 08/19/2022 2607. CALL BHF2UW842	Liability Portfolio	N/A	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/22/2021	08/19/2022	78	193,167	2346 / 2607	7,656	0	0	1,621		1,621	(4,635)	0	0	0	600		0005
CALL OPTION AUG22 RTY C @ 2216 08/19/2022 2216. CALL BHF2UW859; CALL OPTION AUG22 RTY C @ 2434 08/19/2022 2434. CALL BHF2UW867	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/22/2021	08/19/2022	148	344,100	2216 / 2434	15,638	0	0	6,591		6,591	(8,656)	0	0	0	1,069		0005
CALL OPTION AUG22 SPX C @ 4455 08/19/2022 4455. CALL BHF2UW875; CALL OPTION AUG22 SPX C @ 4867 08/19/2022 4867. CALL BHF2UW883	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/22/2021	08/19/2022	1,458	6,795,738	4455 / 4867	275,606	0	0	301,055		301,055	(102,819)	0	0	0	21,119		0005
CALL OPTION SEP22MXEAC@2362 09/16/2022 2362. CALL BHF2IWY1S0; CALL OPTION SEP22MXEAC@2630 09/16/2022 2630. CALL BHF2IWY1Y7	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/27/2021	09/16/2022	111	277,056	2362 / 2630	9,983	0	0	2,540		2,540	(6,167)	0	0	0	943		0005
CALL OPTION SEP22RTYC@2238 09/16/2022 2238. CALL BHF2IWY259; CALL OPTION SEP22RTYC@2458 09/16/2022 2458. CALL BHF2IWY267	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/28/2021	09/16/2022	112	262,976	2238 / 2458	12,454	0	0	5,092		5,092	(6,069)	0	0	0	895		0005

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)
CALL OPTION SEP22SPXC@4426 09/16/2022 4426. CALL BHF2IWY2D2; CALL OPTION SEP22SPXC@4851 09/16/2022 4851. CALL BHF2IWY2H3	Liability Portfolio	N/A	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/27/2021	09/16/2022	1,657	7,685,995	4426 / 4851	410,091	0	0	381,240		381,240	(97,179)	0	0	0	26,150		0005
CALL OPTION SEP22MXEAC@2351 09/16/2022 2351. CALL BHF2IWY4H1; CALL OPTION SEP22MXEAC@2497 09/16/2022 2497. CALL BHF2IWY4J7	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/27/2021	09/16/2022	5,824	14,117,376	2351 / 2497	367,261	0	0	121,416		121,416	(221,008)	0	0	0	48,031		0005
CALL OPTION SEP22SPXC@4428 09/16/2022 4428. CALL BHF2IWY4N8; CALL OPTION SEP22SPXC@4679 09/16/2022 4679. CALL BHF2IWY401	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/27/2021	09/16/2022	8,610	39,205,635	4428 / 4679	1,365,632	0	0	1,323,672		1,323,672	(225,793)	0	0	0	133,388		0005
CALL OPTION SEP22SPLVP5UPC@262 09/16/2022 262. CALL BHF2IWY4R9; CALL OPTION SEP22SPLVP5UPC@279 09/16/2022 279. CALL BHF2IWY4T5	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/28/2021	09/16/2022	775,739	209,837,400	262 / 279	4,111,417	0	0	4,133,579		4,133,579	(1,224,168)	0	0	0	713,920		0005
CALL OPTION JUL22MXEAC@2310 07/15/2022 2310. CALL BHF2X0KL7; CALL OPTION JUL22MXEAC@2584 07/15/2022 2584. CALL BHF2X0KM5	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/27/2021	07/15/2022	150	367,050	2310 / 2584	15,709	0	0	3,144		3,144	(10,813)	0	0	0	989		0005
CALL OPTION JUL22RTYC@2219 07/15/2022 2219. CALL BHF2X0KN3; CALL OPTION JUL22RTYC@2467 07/15/2022 2467. CALL BHF2X0KP8	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/28/2021	07/15/2022	108	253,044	2219 / 2467	13,499	0	0	3,906		3,906	(7,952)	0	0	0	682		0005
CALL OPTION JUL22SPXC@4210 07/15/2022 4210. CALL BHF2X0KQ6; CALL OPTION JUL22SPXC@4746 07/15/2022 4746. CALL BHF2X0KR4	Liability Portfolio	N/A	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/27/2021	07/15/2022	895	4,007,810	4210 / 4746	319,166	0	0	304,312		304,312	(58,112)	0	0	0	10,799		0005
PUT OPTION NOV22SPXP@4683 11/16/2022 4683. PUT BHF2Y7CN6; PUT OPTION NOV22SPXP@3746 11/16/2022 3746. PUT BHF2Y7CP1	Asset Portfolio	D 1	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/17/2021	11/16/2022	106,541	449,017,045	4683 / 3746	24,409,609	0	0	26,470,904		26,470,904	4,677,371	0	0	0	1,782,175		0005

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)
CALL OPTION OCT22MXEAC@2307 10/21/2022 2307. CALL BHF2Y9VP6; CALL OPTION OCT22MXEAC@2583 10/21/2022 2583. CALL BHF2Y9VR2	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2021	10/21/2022	237	579,465	2307 / 2583	26,482	0	0	10,895		10,895	(14,119)	0	0	0	2,166		0005
CALL OPTION OCT22RTYC@2266 10/21/2022 2266. CALL BHF2Y9VS0; CALL OPTION OCT22RTYC@2493 10/21/2022 2493. CALL BHF2Y9VT8	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/19/2021	10/21/2022	222	528,249	2266 / 2493	26,811	0	0	10,252		10,252	(11,094)	0	0	0	1,975		0005
CALL OPTION OCT22SPXC@4436 10/21/2022 4436. CALL BHF2Y9VW1; CALL OPTION OCT22SPXC@4950 10/21/2022 4950. CALL BHF2Y9VZ4	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/19/2021	10/21/2022	2,530	11,873,290	4436 / 4950	805,451	0	0	662,346		662,346	(178,931)	0	0	0	44,382		0005
CALL OPTION OCT22MXEAC@2280 10/21/2022 2280. CALL BHF2ZTAK5; CALL OPTION OCT22MXEAC@2447 10/21/2022 2447. CALL BHF2ZTAR0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2021	10/21/2022	6,339	14,982,227	2280 / 2447	415,954	0	0	285,362		285,362	(247,939)	0	0	0	56,003		0005
CALL OPTION OCT22SPLVP5UPC@260 10/21/2022 260. CALL BHF2ZTAV1; CALL OPTION OCT22SPLVP5UPC@278 10/21/2022 278. CALL BHF2ZTB16	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2021	10/21/2022	907,880	244,219,720	260 / 278	7,281,198	0	0	6,141,390		6,141,390	(1,172,014)	0	0	0	912,892		0005
CALL OPTION OCT22SPXC@4369 10/21/2022 4369. CALL BHF2ZTB57; CALL OPTION OCT22SPXC@4744 10/21/2022 4744. CALL BHF2ZTB65	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2021	10/21/2022	6,725	30,642,463	4369 / 4744	1,542,379	0	0	1,528,613		1,528,613	(245,563)	0	0	0	114,541		0005
CALL OPTION NOV22MXEAC@2286 11/18/2022 2286. CALL BHF2ZTD14; CALL OPTION NOV22MXEAC@2600 11/18/2022 2600. CALL BHF2ZTD22	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2021	11/18/2022	131	320,033	2286 / 2600	12,292	0	0	7,997		7,997	(8,149)	0	0	0	1,276		0005
CALL OPTION NOV22RTYC@2296 11/18/2022 2296. CALL BHF2ZTD48; CALL OPTION NOV22RTYC@2623 11/18/2022 2623. CALL BHF2ZTD55	Liability Portfolio	N/A	Equity/Index.	UBS AG BFM8T61CT2L10CEMIK50	12/20/2021	11/18/2022	98	241,031	2296 / 2623	8,222	0	0	5,161		5,161	(6,082)	0	0	0	961		0005

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)
CALL OPTION NOV22SPXC@4678 11/18/2022 4678. CALL BHF2ZTD63; CALL OPTION NOV22SPXC@5105 11/18/2022 5105. CALL BHF2ZTD71	Liability Portfolio	N/A	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2021	11/18/2022	2,441	11,940,152	4678 / 5105	461,251	0	0	384,015		384,015	(186,680)	0	0	0	47,597		0005
CALL OPTION NOV22MXEAC@2319 11/18/2022 2319. CALL BHF2ZX126; CALL OPTION NOV22MXEAC@2486 11/18/2022 2486. CALL BHF2ZX134	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/21/2021	11/18/2022	6,242	14,996,405	2319 / 2486	406,417	0	0	240,236		240,236	(230,066)	0	0	0	59,780		0005
CALL OPTION NOV22SPLVP5UPC@264 11/18/2022 264. CALL BHF2ZX142; CALL OPTION NOV22SPLVP5UPC@281 11/18/2022 281. CALL BHF2ZX159	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	11/18/2022	1,052,420	286,784,450	264 / 281	6,546,000	0	0	4,967,726		4,967,726	(1,181,832)	0	0	0	1,143,202		0005
CALL OPTION NOV22SPXC@4653 11/18/2022 4653. CALL BHF2ZX167; CALL OPTION NOV22SPXC@4891 11/18/2022 4891. CALL BHF2ZX175	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/21/2021	11/18/2022	10,890	51,967,080	4653 / 4891	1,438,841	0	0	1,224,528		1,224,528	(372,033)	0	0	0	207,155		0005
CALL OPTION DEC22MXEAC@2281 12/16/2022 2281. CALL BHF313G54; CALL OPTION DEC22MXEAC@2543 12/16/2022 2543. CALL BHF313G62	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/21/2022	12/16/2022	192	463,104	2281 / 2543	0	20,512	0	12,333		12,333	(8,179)	0	0	0	1,954		0005
CALL OPTION DEC22RTYC@2171 12/16/2022 2171. CALL BHF313G88; CALL OPTION DEC22RTYC@2397 12/16/2022 2397. CALL BHF313G96	Liability Portfolio	N/A	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2022	12/16/2022	233	532,172	2171 / 2397	0	16,776	0	17,583		17,583	807	0	0	0	2,246		0005
CALL OPTION DEC22SPXC@4651 12/16/2022 4651. CALL BHF313GA3; CALL OPTION DEC22SPXC@5125 12/16/2022 5125. CALL BHF313GB1	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2022	12/16/2022	1,974	9,648,912	4651 / 5125	0	421,959	0	366,095		366,095	(55,864)	0	0	0	40,718		0005
CALL OPTION DEC22MXEAC@2259 12/16/2022 2259. CALL BHF313GC9; CALL OPTION DEC22MXEAC@2413 12/16/2022 2413. CALL BHF313GD7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/21/2022	12/16/2022	7,391	17,265,376	2259 / 2413	0	580,764	0	404,026		404,026	(176,738)	0	0	0	72,860		0005

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)
CALL OPTION DEC22SPLVP5UPC@264 12/16/2022 264. CALL BHF313GE5; CALL OPTION DEC22SPLVP5UPC@283 12/16/2022 283. CALL BHF313GF2	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2022	12/16/2022	935,274	255,797,439	264 / 283	0	5,045,000	0	4,721,617		4,721,617	(323,383)	0	0	0	1,079,460		0005
CALL OPTION DEC22SPXC@4594 12/16/2022 4594. CALL BHF313GG0; CALL OPTION DEC22SPXC@4904 12/16/2022 4904. CALL BHF313GH8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2022	12/16/2022	7,919	37,607,331	4594 / 4904	0	1,327,276	0	1,230,232		1,230,232	(97,044)	0	0	0	158,702		0005
CALL OPTION JAN23MXEAC@2243 01/20/2023 2243. CALL BHF32K4X7; CALL OPTION JAN23MXEAC@2576 01/20/2023 2576. CALL BHF32K4Y5	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/22/2022	01/20/2023	57	137,342	2243 / 2576	0	6,586	0	5,197		5,197	(1,389)	0	0	0	617		0005
CALL OPTION JAN23RTYC@1989 01/20/2023 1989. CALL BHF32K4Z2; CALL OPTION JAN23RTYC@2403 01/20/2023 2403. CALL BHF32K508	Liability Portfolio	N/A	Equity/Index.	UBS AG BFM8T61CT2L10QEMIK50	02/22/2022	01/20/2023	71	155,916	1989 / 2403	0	10,585	0	12,807		12,807	2,222	0	0	0	701		0005
CALL OPTION JAN23SPXC@4410 01/20/2023 4410. CALL BHF32K516; CALL OPTION JAN23SPXC@5068 01/20/2023 5068. CALL BHF32K524	Liability Portfolio	N/A	Equity/Index.	UBS AG BFM8T61CT2L10QEMIK50	02/22/2022	01/20/2023	1,497	7,094,283	4410 / 5068	0	363,258	0	492,632		492,632	129,374	0	0	0	31,889		0005
CALL OPTION JAN23MXEAC@2271 01/20/2023 2271. CALL BHF32K532; CALL OPTION JAN23MXEAC@2453 01/20/2023 2453. CALL BHF32K540	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/22/2022	01/20/2023	4,955	11,703,710	2271 / 2453	0	320,068	0	295,928		295,928	(24,140)	0	0	0	52,609		0005
CALL OPTION JAN23SPLVP5UPC@265 01/20/2023 265. CALL BHF32K557; CALL OPTION JAN23SPLVP5UPC@284 01/20/2023 284. CALL BHF32K565	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/22/2022	01/20/2023	627,384	172,216,908	265 / 284	0	2,417,122	0	3,057,341		3,057,341	640,219	0	0	0	774,124		0005
CALL OPTION JAN23SPXC@4409 01/20/2023 4409. CALL BHF32K573; CALL OPTION JAN23SPXC@4983 01/20/2023 4983. CALL BHF32K581	Fixed Annuities	Exh 5	Equity/Index.	UBS AG BFM8T61CT2L10QEMIK50	02/22/2022	01/20/2023	3,318	15,581,328	4409 / 4983	0	753,373	0	1,014,722		1,014,722	261,349	0	0	0	70,039		0005

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)
CALL OPTION FEB23MXEAC@2220 02/17/2023 2220. CALL BHF33L5F2; CALL OPTION FEB23MXEAC@2484 02/17/2023 2484. CALL BHF33L5G0	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/14/2022	02/17/2023	56	131,712	2220 / 2484	0	3,502	0	5,247		5,247	1,745	0	0	0	620		0005
CALL OPTION FEB23RTYC@2015 02/17/2023 2015. CALL BHF33L5H8; CALL OPTION FEB23RTYC@2218 02/17/2023 2218. CALL BHF33L5J4	Liability Portfolio	N/A	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/17/2023	160	338,640	2015 / 2218	0	14,731	0	16,794		16,794	2,063	0	0	0	1,593		0005
CALL OPTION FEB23SPXC@4364 02/17/2023 4364. CALL BHF33L5K1; CALL OPTION FEB23SPXC@4832 02/17/2023 4832. CALL BHF33L5L9	Liability Portfolio	N/A	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/17/2023	1,864	8,570,672	4364 / 4832	0	389,182	0	511,070		511,070	121,888	0	0	0	40,312		0005
CALL OPTION FEB23MXEAC@2223 02/17/2023 2223. CALL BHF33L5M7; CALL OPTION FEB23MXEAC@2380 02/17/2023 2380. CALL BHF33L5N5	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/14/2022	02/17/2023	4,395	10,115,093	2223 / 2380	0	204,060	0	295,067		295,067	91,008	0	0	0	47,577		0005
CALL OPTION FEB23SPLVP5UPC@261 02/17/2023 261. CALL BHF33L5P0; CALL OPTION FEB23SPLVP5UPC@279 02/17/2023 279. CALL BHF33L5Q8	Liability Portfolio	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2022	02/17/2023	587,125	158,523,750	261 / 279	0	3,388,400	0	4,017,996		4,017,996	629,596	0	0	0	745,623		0005
CALL OPTION FEB23SPXC@4352 02/17/2023 4352. CALL BHF33L5R6; CALL OPTION FEB23SPXC@4690 02/17/2023 4690. CALL BHF33L5S4	Fixed Annuities	Exh 5	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2022	02/17/2023	4,354	19,684,434	4352 / 4690	0	723,612	0	913,164		913,164	189,552	0	0	0	92,587		0005
PUT OPTION AUG22 SPX P @ 2449 08/29/2022 2449. PUT BME2A8AR3; PUT OPTION AUG22 SPX P @ 1836.75 08/29/2022 1836.75 PUT BME2A8AS1 Premium at Maturity 2022-08-29	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2017	08/29/2022	102,082	218,749,994	2449 / 1836.75	23,439,859	(59,735)	0	891,254		891,254	(716,091)	0	59,734	0	703,494		0001
PUT OPTION SEP22 SPX P @ 2352.39 09/01/2022 2352.39 PUT BME2ADZF1; PUT OPTION SEP22 SPX P @ 1733.34 09/01/2022 1733.34 PUT BME2ADZG9 Premium at Maturity 2022-09-01	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2017	09/01/2022	20,192	41,249,999	2352.39 / 1733.34	3,997,456	(2,028)	0	166,233		166,233	(114,099)	0	2,028	0	133,970		0001

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)
PUT OPTION SEP22 SPX P @ 2352.39 09/01/2022 2352.39 PUT BME2AE000; PUT OPTION SEP22 SPX P @ 2228.58 09/01/2022 2228.58 PUT BME2AJLN6 Premium at Maturity 2022-09-01	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2017	09/01/2022	20,192	46,250,000	2352.39 / 2228.58	1,012,482	(514)	0	42,517		42,517	(58,911)	0	514	0	150,209		0001
PUT OPTION SEP22 SPX P @ 2327.98 09/06/2022 2327.98 PUT BME2AH8Z8; PUT OPTION SEP22 SPX P @ 1837.88 09/06/2022 1837.88 PUT BME2AH904 Premium at Maturity 2022-09-06	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/05/2017	09/06/2022	61,212	127,500,311	2327.98 / 1837.88	10,426,969	(5,633)	0	480,820		480,820	(271,733)	0	5,633	0	420,759		0001
PUT OPTION DEC23 SPX P @ 2555.03 12/15/2023 2555.03 PUT BME2YWC76; PUT OPTION DEC23 SPX P @ 2017.13 12/15/2023 2017.13 PUT BME2YWCJ0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2018	12/15/2023	185,908	425,000,678	2555.03 / 2017.13	27,299,999	0	0	7,625,817		7,625,817	(1,290,257)	0	0	0	2,778,469		0001
PUT OPTION DEC23 SPX P @ 2567.85 12/15/2023 2567.85 PUT BME2YXNW7; PUT OPTION DEC23 SPX P @ 2027.25 12/15/2023 2027.25 PUT BME2YXNX5	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/19/2018	12/15/2023	184,980	425,000,004	2567.85 / 2027.25	27,650,758	0	0	7,631,827		7,631,827	(1,294,129)	0	0	0	2,778,464		0001
0199999999. Subtotal - Purchased Options - Hedging Other - Collars										206,431,759	14,478,774	0	126,297,368	XXX	126,297,368	(14,457,234)	0	1,527,991	0	23,058,351	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,273,221,637	96,011,233	0	875,045,393	XXX	875,045,391	(185,943,885)	0	2,890,390	0	23,058,351	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										284,374,627	82,583,648	0	603,896,136	XXX	603,896,135	(207,795,284)	0	311,210	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										775,365,251	(1,051,189)	0	74,837,800	XXX	74,837,800	(10,530,647)	0	1,051,189	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										7,050,000	0	0	70,014,089	XXX	70,014,088	46,839,280	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										206,431,759	14,478,774	0	126,297,368	XXX	126,297,368	(14,457,234)	0	1,527,991	0	23,058,351	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,273,221,637	96,011,233	0	875,045,393	XXX	875,045,391	(185,943,885)	0	2,890,390	0	23,058,351	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION SEP24 SPX C @ 2914 BHF1S78F7 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/30/2024	247,083	719,999,862	2914	(123,810,837)	4,324,965	0	(447,683,005)		(447,683,005)	35,667,721	0	(4,324,965)	0	0		0001
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF29CW68	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2020	06/19/2026	85	264,435	3111	(31,812)	0	0	(66,915)		(66,915)	6,227	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF29CWX9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2020	07/09/2026	232	731,264	3152	(84,900)	0	0	(187,089)		(187,089)	13,250	0	0	0	0		0005

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)
CALL OPTION CLIQUET,A,C,PS,1Y,U7.25,D10,GF BHF29CY09	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/14/2020	07/17/2026	33	106,425	3225	(8,131)	0	0	(18,811)		(18,811)	674	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3115 BHF29CYU3	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	06/18/2026	88	274,120	3115	(63,593)	0	0	(155,602)		(155,602)	8,753	0	0	0	0		0005
CALL OPTION JUL26 RTY C @ 1470 BHF29CZ40	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/14/2020	07/28/2026	14	20,580	1470	(4,282)	0	0	(11,149)		(11,149)	1,528	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3236 BHF2APA53	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/12/2020	07/23/2026	139	449,804	3236	(106,940)	0	0	(234,593)		(234,593)	13,169	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 3381 BHF2DHY37	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/10/2020	10/05/2026	83	280,623	3381	(61,727)	0	0	(132,850)		(132,850)	7,281	0	0	0	0		0005
CALL OPTION CLIQUET,A,C,PS,1Y,U6,D10,GF0 BHF2Y9UU6	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/22/2021	09/16/2027	61	272,243	4463	(17,696)	0	0	(28,902)		(28,902)	2,319	0	0	0	0		0005
CALL OPTION OCT27CSEATVUSC8274 BHF313879	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/20/2022	10/20/2027	232	63,568	274	0	(2,253)	0	(1,972)		(1,972)	282	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U44,D10,GF0 BHF33ZTY4	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2022	11/26/2027	81	180,144	2224	0	(10,953)	0	(14,514)		(14,514)	(3,562)	0	0	0	0		0005
CALL OPTION CLIQUET,A,P,PS,1Y,U50,D10,GF0 BHF33ZU06	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/21/2022	11/19/2027	43	199,348	4636	0	(17,901)	0	(20,169)		(20,169)	(2,268)	0	0	0	0		0005
CALL OPTION DEC27CSEATVUSC8275 BHF340807	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/22/2022	12/06/2027	1,415	389,125	275	0	(9,854)	0	(11,722)		(11,722)	(1,869)	0	0	0	0		0005
CALL OPTION DEC27 RTY C @ 2176 BHF340815	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2022	12/13/2027	26	56,576	2176	0	(11,760)	0	(11,478)		(11,478)	283	0	0	0	0		0005
CALL OPTION DEC27 SPX C @ 4614 BHF340823	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/21/2022	12/09/2027	14	64,596	4614	0	(13,645)	0	(13,676)		(13,676)	(32)	0	0	0	0		0005
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(124,189,918)	4,258,599	0	(448,592,447)	XXX	(448,592,447)	35,713,756	0	(4,324,965)	0	0	XXX	XXX
PUT OPTION APR22 SPX P @ 2369.1 BHF1Z08J6 Premium at Maturity 2022-04-05	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2020	04/01/2022	21,105	49,999,858	2369.1	(1,272,368)	0	0	0		0	57,843	0	0	0	0		0001
PUT OPTION APR22 RTY P @ 1388.55 BHF1ZA4Y5 Premium at Maturity 2022-04-05	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/19/2020	04/01/2022	36,009	50,000,007	1388.55	(2,395,665)	0	0	0		0	110,271	0	0	0	0		0001
PUT OPTION DEC23 SX5E P @ 2593 BHF22AHP4 Premium at Maturity 2023-12-19	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/23/2020	12/15/2023	77,131	216,560,740	2593	(35,469,860)	0	0	(10,511,119)		(10,511,119)	(2,022,821)	0	0	0	0		0001
PUT OPTION DEC24 SX5E P @ 3029 BHF22AHQ2 Premium at Maturity 2024-12-27	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/23/2020	12/20/2024	66,029	216,561,993	3029	(54,616,663)	0	0	(19,893,611)		(19,893,612)	(3,517,483)	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 2316 BHF2T7JR6	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	175,265	405,913,740	2316	(26,293,255)	0	0	(31,897,541)		(31,897,541)	(9,735,458)	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 2192 BHF2T7JT2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	133,352	292,307,584	2192	(23,936,324)	0	0	(25,313,690)		(25,313,690)	(6,074,496)	0	0	0	0		0001
PUT OPTION AUG22 SPX P @ 4401 BHF2T7JU9	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/30/2021	08/19/2022	125,000	550,125,000	4401	(36,365,000)	0	0	(22,545,313)		(22,545,313)	133,953	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 2316 BHF2U80W1	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	26,290	60,887,640	2316	(3,731,143)	0	0	(4,784,677)		(4,784,677)	(1,460,333)	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 2316 BHF2UARW7	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	08/19/2022	24,412	56,538,192	2316	(3,868,326)	0	0	(4,442,888)		(4,442,888)	(1,356,015)	0	0	0	0		0001

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)
PUT OPTION AUG22 RTY P @ 2192 BHF2UASR7	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/09/2021	08/19/2022	200,028	438,461,376	2192	(36,005,040)	0	0	(37,970,536)		(37,970,536)	(9,111,744)	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 2316 BHF2UCRV5	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2021	08/19/2022	24,412	56,538,192	2316	(3,796,554)	0	0	(4,442,888)		(4,442,888)	(1,356,015)	0	0	0	0		0001
PUT OPTION AUG22SPXP@4401 BHF2XQK48	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2021	08/19/2022	31,646	139,274,046	4401	(9,275,443)	0	0	(5,707,752)		(5,707,752)	33,913	0	0	0	0		0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(237,025,641)	0	0	(167,510,015)	XXX	(167,510,016)	(34,298,385)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(361,215,559)	4,258,599	0	(616,102,462)	XXX	(616,102,463)	1,415,371	0	(4,324,965)	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(124,189,918)	4,258,599	0	(448,592,447)	XXX	(448,592,447)	35,713,756	0	(4,324,965)	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(237,025,641)	0	0	(167,510,015)	XXX	(167,510,016)	(34,298,385)	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(361,215,559)	4,258,599	0	(616,102,462)	XXX	(616,102,463)	1,415,371	0	(4,324,965)	0	0	XXX	XXX
Currency Swap With BANK OF AMERICA NA RCV 4.57 PAY 4.72 05/07/2039 BHF1FLK74	BME34J699 FLINDERS PORTS HOLDINGS PTY LTD	D 1	Currency.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/06/2019	05/07/2039	0	2,636,250	4.573%[4.72%]	0	0	(2,934)	(138,750)		204,840	0	(88,430)	0	0	54,527		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.29 PAY 4.31 09/18/2034 BHF1HH5A1	BME3690A2 MIRVAC GROUP FINANCE LTD	D 1	Currency.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2019	09/18/2034	0	3,897,300	4.292%[4.31%]	0	0	(3,026)	(235,675)		209,299	0	(131,450)	0	0	68,831		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.21 PAY 4.19 09/18/2032 BHF1HH5E3	BME369095 MIRVAC GROUP FINANCE LTD	D 1	Currency.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/12/2019	09/18/2032	0	1,984,080	4.209%[4.19%]	0	0	(1,317)	(119,980)		76,289	0	(66,920)	0	0	32,110		100/100
Currency Swap With CITIBANK NA RCV 4.47 PAY 4.52 09/18/2039 BHF1J2926	BME36RH97 MIRVAC GROUP FINANCE LTD	D 1	Currency.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2019	09/18/2039	0	14,190,000	4.4745%[4.52%]	0	0	(12,222)	(844,000)		1,250,821	0	(478,000)	0	0	296,631		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVRX4	BME371422 STADIUM FINANCE COMPANY SARL	D 1	Currency.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	1,580,040	4.277%[2.22%]	0	0	8,569	21,560		138,523	0	34,370	0	0	41,316		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVS39	BME371422 STADIUM FINANCE COMPANY SARL	D 1	Currency.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	1,580,040	4.277%[2.22%]	0	0	8,569	21,560		138,587	0	34,370	0	0	41,316		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVSG0	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1	Currency.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	8,803,080	4.4%[2.37%]	0	0	46,812	120,120		728,864	0	191,490	0	0	230,191		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVSM7	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1	Currency.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	8,803,080	4.4%[2.37%]	0	0	46,812	120,120		724,402	0	191,490	0	0	230,191		100/100

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)
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVSV7	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	6,094,440	4.5175%[2.5%]	0	0	32,658	83,160		548,063	0	132,570	0	0	159,363		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVSZ8	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	0	6,094,440	4.5175%[2.5%]	0	0	32,658	83,160		548,063	0	132,570	0	0	159,363		100/100
Currency Swap With CITIBANK NA RCV 4.12 PAY 4.21 07/17/2034 BHF1JVVY7	BME37WC09 AUSTRALIAN LABORATORY SERVICES PTY	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2019	07/17/2034	0	14,036,250	4.115%[4.21%]	0	0	(8,207)	(728,900)		707,165	0	(470,830)	0	0	246,176		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.95 PAY 2.73 05/20/2034 BHF1L56P8	BME3AXG58 REALTY INCOME CORPORATION	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/08/2019	05/20/2034	0	20,913,900	3.949%[2.73%]	0	0	63,688	(271,285)		815,207	0	608,580	0	0	364,424		100/100
Currency Swap With CITIBANK NA RCV 4.09 PAY 3.77 06/25/2026 BHF1LG6W9	BME3BA211 BAPCOR LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2019	06/25/2026	0	16,674,790	4.085%[3.77%]	0	0	(643)	(1,392,980)		(844,236)	0	(575,990)	0	0	171,644		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.07 PAY 1.74 05/31/2031 BHF1LG773	BME3BAFM1 GENUINE PARTS COMPANY	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/15/2019	05/31/2031	0	3,250,900	4.065%[1.74%]	0	0	19,104	23,200		235,545	0	71,195	0	0	49,229		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.16 PAY 1.95 05/31/2034 BHF1LG955	BME3BAFN9 GENUINE PARTS COMPANY	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/15/2019	05/31/2034	0	6,053,400	4.162%[1.95%]	0	0	33,911	43,200		538,990	0	132,570	0	0	105,611		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.62 PAY 2.46 06/06/2027 BHF1LJLJ5	BME3BD462 CRODA INTERNATIONAL PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/16/2019	06/06/2027	0	6,144,000	3.62%[2.46%]	0	0	17,046	(180,000)		3,523	0	181,440	0	0	69,960		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.65 PAY 1.18 06/06/2027 BHF1LJLN6	BME3BD3C0 CRODA INTERNATIONAL PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/16/2019	06/06/2027	0	7,944,900	3.652%[1.18%]	0	0	49,375	37,275		322,356	0	174,305	0	0	90,466		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.12 PAY 2.14 02/20/2040 BHF1LUQU0	BME3BR420 BRUSSELS AIRPORT COMPANY NV	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/22/2019	02/20/2040	0	6,584,400	4.118%[2.14%]	0	0	33,033	16,225		554,426	0	144,845	0	0	139,304		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.41 PAY 2.42 02/20/2050 BHF1LUQY2	BME3BR4F1 BRUSSELS AIRPORT COMPANY NV	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/22/2019	02/20/2050	0	16,737,000	4.413%[2.42%]	0	0	84,734	41,250		1,592,225	0	368,250	0	0	442,126		100/100
Currency Swap With CITIBANK NA RCV 4.83 PAY 4.56 06/12/2029 BHF1LWBH1	BME3BT3M3 CAPITAL POWER CORP	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2019	06/12/2029	0	6,940,836	4.827%[4.56%]	0	0	(1,779)	(544,853)		(320,151)	0	(83,560)	0	0	93,157		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.08 PAY 0.99 09/25/2031 BHF1M5SV0	BME3C4JA6 DENTSPLY SIRONA INC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/30/2019	09/25/2031	0	4,875,319	4.075%[0.99%]	0	0	39,496	463,722		691,586	0	238,397	0	0	75,107		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.85 PAY 2.46 07/25/2027 BHF1N6EJ9	BME3DEN03 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/26/2019	07/25/2027	0	6,473,490	4.847%[2.46%]	0	0	39,896	142,500		327,789	0	139,935	0	0	74,660		100/100

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)
Currency Swap With BARCLAYS BANK PLC RCV 5.04 PAY 2.67 07/25/2029 BHF1N6EN0	BME3DEP08 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/26/2019	07/25/2029	0	6,473,490	5.04%[2.67%]	0	0	39,729	142,500		434,326	0	139,935	0	0	87,591		100/100
Currency Swap With CITIBANK NA RCV 3.39 PAY 3.37 06/30/2042 BHF1NRE79	66509CAC4 NORTHERN COURIER PIPELINE LP	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2019	06/30/2042	0	3,377,478	3.394%[3.365%]	0	0	(1,164)	(161,445)		(52,560)	0	(39,051)	0	0	76,018		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.17 PAY 1.76 12/31/2031 BHF1PZKH0	BME3FEBK7 SCANDLINES APS	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2019	12/31/2031	0	2,219,000	4.1715%[1.76%]	0	0	13,350	(4,900)		130,847	0	49,100	0	0	34,660		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.45 PAY 1.38 09/30/2031 BHF1SKH19	BME3J28M9 ALPHA TRAINS FINANCE SA	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/02/2019	09/30/2031	0	10,944,000	3.448%[1.38%]	0	0	55,951	(181,000)		346,739	0	245,500	0	0	168,719		100/100
Currency Swap With BARCLAYS BANK PLC RCV 5.66 PAY 3.38 12/31/2038 BHF1T5G20	BRTXVSE22 SOCIETA DI PROGETTO BREBEMI SPA	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/10/2019	12/31/2038	0	21,238,832	5.655%[3.375%]	0	0	120,182	(269,236)		1,045,410	0	433,762	0	0	434,805		100/100
Currency Swap With CITIBANK NA RCV 3.16 PAY 3.23 06/16/2040 BHF1Z0930	BME3QX959 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/12/2020	06/16/2040	0	13,492,000	3.164%[3.23%]	0	0	(15,200)	(1,528,000)		290,571	0	(478,000)	0	0	287,989		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.78 PAY 1.33 08/02/2048 BHF25BLA7	BME2PWI6X6 JPMORGAN JAPANESE INVESTMENT TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2018	08/02/2048	0	10,000,000	4.775%[1.33%]	0	0	88,473	946,733		3,279,885	0	489,521	0	0	256,705		100/102
Currency Swap With BARCLAYS CAPITAL INC RCV 4.60 PAY 1.21 08/02/2043 BHF25BLQ2	BME2PWI6V0 JPMORGAN JAPANESE INVESTMENT TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2018	08/02/2043	0	4,545,455	4.601%[1.21%]	0	0	39,505	430,333		1,230,026	0	222,509	0	0	105,022		100/102
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 06/30/2034 BHF25BM24	218493AB0 CORDELIO AMALCO GP I	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/29/2018	06/30/2034	0	15,016,293	4.43%[4.087%]	0	0	3,215	(904,902)		(392,178)	0	(191,371)	0	0	262,866		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 09/30/2034 BHF25BMH1	218493AA2 CORDELIO AMALCO GP I	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/29/2018	09/30/2034	0	13,702,380	4.43%[4.087%]	0	0	(42,065)	(798,464)		(333,322)	0	(175,449)	0	0	242,319		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.30 PAY 2.69 04/16/2028 BHF25BM01	BME2RVRK1 PORTERBROOK RAIL FINANCE LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/07/2018	04/16/2028	0	2,899,456	4.3025%[2.69%]	0	0	11,828	(43,525)		56,288	0	57,594	0	0	35,657		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.36 PAY 2.77 04/16/2028 BHF25BP05	BME2RVRP0 PORTERBROOK RAIL FINANCE LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/07/2018	04/16/2028	0	3,831,424	4.3625%[2.77%]	0	0	15,443	(57,516)		71,812	0	76,106	0	0	47,118		100/100
Currency Swap With HSBC SECURITIES USA INC RCV 4.45 PAY 4.12 06/30/2042 BHF25BP96	66980CAA6 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/05/2018	06/30/2042	0	6,591,758	4.445%[4.115%]	0	0	3,569	(271,772)		425,401	0	(76,236)	0	0	148,362		100/102

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)
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.11 01/03/2034 BHF25FEK4	BME2T6K88 AURORA SOLAR	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/07/2018	01/03/2034	0	9,400,679	4.43%[4.113%]	0	0	3,664	(450,441)		(185,163)	0	(102,141)	0	0	161,256		100/100
Currency Swap With CITIBANK NA RCV 4.62 PAY 4.22 06/30/2034 BHF25FEP3	18914LAB6 CLOVER LIMITED PARTNERSHIP	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2018	06/30/2034	0	8,078,072	4.624%[4.216%]	0	0	4,828	(296,221)		(63,878)	0	(82,823)	0	0	141,410		100/100
Currency Swap With CITIBANK NA RCV 4.63 PAY 4.22 03/31/2034 BHF25FET5	18914LAA8 CLOVER LIMITED PARTNERSHIP	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2018	03/31/2034	0	8,706,983	4.629%[4.216%]	0	0	(13,818)	(290,508)		(55,178)	0	(83,801)	0	0	150,861		100/100
Currency Swap With CITIBANK NA RCV 2.58 PAY 2.92 11/25/2030 BHF27A8U8	BME3ZXA40 AUSTRALIAN LABORATORY SERVICES PTY	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2020	11/25/2030	0	3,726,615	2.577%[2.92%]	0	0	(5,344)	(263,187)		(261,616)	0	(44,684)	0	0	54,834		100/100
Currency Swap With CITIBANK NA RCV 2.58 PAY 2.92 11/25/2030 BHF27A8Y0	BME3ZUZA5 ALS CANADA LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2020	11/25/2030	0	3,726,615	2.577%[2.92%]	0	0	(5,344)	(263,187)		(261,616)	0	(44,684)	0	0	54,834		100/100
Currency Swap With CITIBANK NA RCV 3.72 PAY 3.30 04/30/2037 BHF27GAT5	BME3ZZ137 EDDA WIND III AS	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2020	04/30/2037	0	10,245,300	3.721%[3.3%]	0	0	10,532	(18,330)		(265,943)	0	294,840	0	0	199,014		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.39 PAY 2.12 06/30/2038 BHF27NPK3	BME406CS0 CI ARTEMISII HOLDCO GMBH	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2020	06/30/2038	0	8,235,500	3.3925%[2.12%]	0	0	28,568	447,300		299,699	0	171,850	0	0	166,044		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.39 PAY 2.12 06/30/2038 BHF27ZPD2	BME406CS0 CI ARTEMISII HOLDCO GMBH	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/11/2020	06/30/2038	0	7,059,000	3.3925%[2.12%]	0	0	24,487	383,400		256,885	0	147,300	0	0	142,324		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.10 PAY 1.55 10/14/2040 BHF2ANWI54	BHF2APAM6 OBB PRODUKTION GMBH	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/09/2020	10/14/2040	0	11,804,000	3.101%[1.55%]	0	0	49,220	688,000		1,045,149	0	245,500	0	0	254,221		100/100
Currency Swap With CITIBANK NA RCV 3.93 PAY 3.37 09/05/2027 BHF2CN4B0	BME1KW7Y0 PORTMAN ESTATE FUND 22	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2020	09/05/2027	0	1,813,216	3.9275%[3.37%]	286,324	0	4,913	300,748		254,578	0	45,247	0	0	21,137		100/102
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 3.49 09/05/2032 BHF2CN4K0	BME1KW7R5 PORTMAN ESTATE FUND 22	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/20/2020	09/05/2032	0	7,422,520	4.135%[3.49%]	1,241,171	0	22,083	1,300,216		1,097,745	0	185,220	0	0	119,921		100/105
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 3.49 09/05/2032 BHF2CN529	BME1KW7S3 PORTMAN ESTATE FUND 26	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/20/2020	09/05/2032	0	1,060,360	4.135%[3.49%]	177,310	0	3,155	185,745		156,821	0	26,460	0	0	17,132		100/105
Currency Swap With CITIBANK NA RCV 3.93 PAY 3.37 09/05/2027 BHF2CN594	BME1KW7Z7 PORTMAN ESTATE FUND 26	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2020	09/05/2027	0	307,504	3.9275%[3.37%]	48,549	0	833	50,996		43,174	0	7,673	0	0	3,585		100/102
Currency Swap With BARCLAYS BANK PLC RCV 3.72 PAY 1.98 04/14/2031 BHF2GK091	BHF2GQE69 SCDIAAL INTERNATIONAL S.A.	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/05/2021	04/14/2031	0	9,620,000	3.722%[1.98%]	0	0	46,796	719,200		901,584	0	196,400	0	0	144,651		100/100

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)
Currency Swap With WELLS FARGO BANK NA RCV 3.59 PAY 1.50 04/13/2036 BHF2K0NC8	BHF2K3PU0 AKIEM HOLDING SAS	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2021	04/13/2036	0	12,454,310	3.592%[1.5%]	0	0	67,490	834,432		1,965,175	0	256,548	0	0	233,386		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.25 PAY 2.02 04/13/2041 BHF2K0NH7	BHF2K3PT3 AKIEM HOLDING SAS	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2021	04/13/2041	0	11,381,690	4.246%[2.02%]	0	0	67,169	762,567		2,283,892	0	234,453	0	0	248,380		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.59 PAY 1.50 04/13/2036 BHF2K0NM6	BME4FZH22 AKIEM HOLDING SAS	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/18/2021	04/13/2036	0	8,700,140	3.592%[1.5%]	0	0	47,146	582,905		1,372,802	0	179,215	0	0	163,035		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.08 PAY 2.24 05/13/2031 BHF2L44G1	BME4H60T3 MURRAY INTERNATIONAL TRUST	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	04/09/2021	05/13/2031	0	20,158,110	3.081%[2.24%]	0	0	48,541	828,345		1,166,494	0	555,660	0	0	304,436		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 3.66 PAY 1.79 06/18/2031 BHF2LDR19	BHF2LMY94 VILMORIN & CIE SA	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/16/2021	06/18/2031	0	8,748,320	3.656%[1.79%]	0	0	43,728	622,690		891,218	0	179,215	0	0	132,833		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 3.15 PAY 2.61 07/31/2028 BHF2N7ZJ2	BME4KB837 BIFFA PLC	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2021	07/31/2028	0	3,539,500	3.151%[2.61%]	0	0	6,552	244,750		250,826	0	94,500	0	0	44,560		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 3.15 PAY 2.61 07/31/2028 BHF2N7ZV5	BME4KB837 BIFFA PLC	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2021	07/31/2028	0	3,539,500	3.151%[2.61%]	0	0	6,552	244,750		250,826	0	94,500	0	0	44,560		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 3.56 PAY 2.85 07/31/2031 BHF2N80A7	BME4KB8E3 BIFFA PLC	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2021	07/31/2031	0	3,185,550	3.555%[2.85%]	0	0	7,339	220,275		256,368	0	85,050	0	0	48,677		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 3.56 PAY 2.85 07/31/2031 BHF2N80G4	BME4KB8E3 BIFFA PLC	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2021	07/31/2031	0	3,185,550	3.555%[2.85%]	0	0	7,339	220,275		256,368	0	85,050	0	0	48,677		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.14 PAY 1.48 06/08/2031 BHF2ND602	BHF2NDPZ4 CVC INVESTORS EUROPE PBI LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2021	06/08/2031	0	11,018,700	3.138%[1.48%]	0	0	50,208	1,006,200		1,185,544	0	220,950	0	0	167,057		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.14 PAY 1.48 06/08/2031 BHF2ND644	BHF2NDPZ4 CVC INVESTORS EUROPE PBI LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2021	06/08/2031	0	11,018,700	3.138%[1.48%]	0	0	49,955	1,006,200		1,185,544	0	220,950	0	0	167,057		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.23 PAY 1.54 06/08/2033 BHF2ND685	BME4KLNN4 CAPITAL INVESTORS EUROPE PBI LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/25/2021	06/08/2033	0	6,121,500	3.2295%[1.54%]	0	0	28,478	559,000		745,411	0	122,750	0	0	102,420		100/100
Currency Swap With HSBC BANK USA NA RCV 4.87 PAY 3.20 03/31/2036 BHF2NH5C8	BHF2NH5C8 CSWAP: USD/GBP 3/31/2036	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/15/2018	03/31/2036	0	15,680,919	4.873%[3.201%]	0	0	61,157	(542,910)		552,073	0	393,987	0	0	293,478		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.27 PAY 1.55 06/24/2036 BHF2NVYV3	BME4L50T2 BAILLIE GIFFORD EUROPEAN GROWTH TR	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/24/2036	0	16,801,500	3.265%[1.55%]	0	0	77,745	1,431,060		2,263,612	0	338,790	0	0	317,053		100/100

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)
Currency Swap With BARCLAYS BANK PLC RCV 2.59 PAY 2.11 09/23/2028 BHF2PVQJ7	BHF20BC55 BREEDON GROUP PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2028	0	5,600,000	2.593%[2.11%]	0	0	8,997	321,000		306,718	0	151,200	0	0	71,319		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.27 PAY 2.79 12/15/2028 BHF2RW911	BME4PCWN9 TTG INVESTMENTS LTD	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/22/2021	12/15/2028	0	8,956,350	3.27%[2.79%]	0	0	13,829	383,825		356,149	0	245,700	0	0	116,045		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.60 PAY 2.47 09/16/2046 BHF2STS40	BME4QC177 BLACKROCK SMALLER COMPANIES TRUST	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2021	09/16/2046	0	12,451,500	3.603%[2.47%]	0	0	42,541	612,900		1,429,155	0	340,200	0	0	308,030		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.94 PAY 2.28 09/17/2031 BHF2U5Y00	BME4RZFE5 EMS WESER ELBE INFRASTRUKTUR AKQUI	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/07/2021	09/17/2031	0	18,378,350	3.942%[2.282%]	0	0	82,730	1,114,450		1,419,491	0	380,525	0	0	282,800		100/100
Currency Swap With WELLS FARGO BANK NA RCV 2.99 PAY 1.43 11/23/2029 BHF2X7YM5	BME4VJTW1 REDDE NORTHGATE PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/29/2021	11/23/2029	0	19,733,600	2.991%[1.43%]	0	0	80,567	758,200		799,373	0	417,350	0	0	272,988		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.69 PAY 2.01 12/01/2028 BHF2XKZZ6	BME4VX9Z5 CORBION NV	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/05/2021	12/01/2028	0	3,975,435	3.692%[2.01%]	0	0	17,541	147,660		143,848	0	84,698	0	0	51,361		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.30 PAY 2.64 01/31/2034 BHF2XTJP7	BME4WI5LZ1 UMV GLOBAL FOODS COMPANY LTD	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2021	01/31/2034	0	23,040,540	3.298%[2.64%]	0	0	27,581	524,970		493,275	0	646,380	0	0	396,514		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.72 PAY 2.90 03/31/2043 BHF2Y4GD1	BHF2Y4SA4 VIRIDOR ENERGY	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/16/2021	03/31/2043	0	26,864,000	3.72%[2.9%]	0	0	62,930	508,000		737,099	0	756,000	0	0	615,732		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.26 PAY 4.22 03/15/2047 BHF2Y9VB7	BHF2YC990 REGISTRY FINANCE PTY LTD	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047	0	4,551,689	3.255%[4.22%]	0	0	(2,250)	(157,452)		(193,237)	0	(149,925)	0	0	113,730		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.26 PAY 4.22 03/15/2047 BHF2Y9VF8	BME4WNY39 REGISTRY FINANCE PTY LTD	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047	0	3,337,760	3.255%[4.22%]	0	0	(1,650)	(115,460)		(141,701)	0	(109,940)	0	0	83,398		100/100
Currency Swap With BNP PARIBAS SA RCV 3.36 PAY 4.18 03/15/2052 BHF2YA3R0	BHF2YC982 REGISTRY FINANCE PTY LTD	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2021	03/15/2052	0	4,992,816	3.355%[4.18%]	0	0	(2,153)	(172,688)		(189,208)	0	(164,432)	0	0	136,684		100/100
Currency Swap With WELLS FARGO BANK NA RCV 2.84 PAY 1.04 02/23/2029 BHF2YL4T1	BME4WZG81 MOLKEREI ALOIS MUELLER GMBH & CO K	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/23/2021	02/23/2029	0	5,517,890	2.84%[1.04%]	0	0	10,556	67,130		128,207	0	120,295	0	0	72,508		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.23 PAY 4.27 03/31/2039 BHF2YL586	BHF2YL9M1 VICTORIA INTERNATIONAL CONTAINER T	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/23/2021	03/31/2039	0	5,874,216	3.23%[4.27%]	0	0	(15,975)	(211,204)		(218,546)	0	(168,861)	0	0	121,139		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.02 PAY 1.22 01/12/2029 BHF2YNB10	BME4X2K39 TRITAX EUROBOX PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/24/2021	01/12/2029	0	12,876,550	3.021%[1.216%]	0	0	51,220	80,500		216,364	0	282,325	0	0	167,788		100/100

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)
Currency Swap With WELLS FARGO BANK NA RCV 4.28 PAY 3.32 06/30/2046 BHF2YWOK0	BHF2YYGW3 CROSS LONDON TRAINS LIMITED	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/29/2021	06/30/2046	0	20,011,500	4.284%[3.317%]	0	0	52,792	194,100		633,644	0	567,000	0	0	492,886		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 4.17 PAY 3.23 12/31/2047 BHF2YYFN4	BHF2YNG23 ENFINIUM HOLDING	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	12/31/2047	0	13,332,000	4.17%[3.23%]	0	0	34,959	163,500		402,816	0	378,000	0	0	338,393		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 4.17 PAY 3.23 12/31/2047 BHF2YYFU8	BHF2YNG23 ENFINIUM HOLDING	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	12/31/2047	0	13,332,000	4.17%[3.23%]	0	0	34,959	163,500		402,816	0	378,000	0	0	338,393		100/100
Currency Swap With BARCLAYS BANK PLC RCV 2.28 PAY 2.06 03/01/2037 BHF2Z0KV3	BME4XFAB3 F&C INVESTMENT TRUST PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/01/2021	03/01/2037	0	12,133,940	2.2825%[2.06%]	0	0	2,512	137,410		220,877	0	343,980	0	0	234,414		100/100
Currency Swap With BARCLAYS BANK PLC RCV 2.83 PAY 2.06 03/01/2037 BHF2Z0KY7	BME4XFAB3 F&C INVESTMENT TRUST PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/01/2021	03/01/2037	0	12,133,940	2.825%[2.06%]	0	0	7,997	137,410		220,877	0	343,980	0	0	234,414		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 3.20 PAY 2.50 02/03/2032 BHF2ZPSP3	BME4Y5YC6 BIFFA PLC	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/15/2021	02/03/2032	0	6,613,000	3.202%[2.5%]	0	0	7,599	24,500		54,868	0	189,000	0	0	103,784		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 3.20 PAY 2.50 02/03/2032 BHF2ZPST5	BME4Y5YC6 BIFFA PLC	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/15/2021	02/03/2032	0	6,613,000	3.202%[2.5%]	0	0	7,599	24,500		54,868	0	189,000	0	0	103,784		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.78 PAY 2.77 02/02/2052 BHF313713	BME4ZNF11 HENDERSON SMALLER COMPANIES INVEST	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/19/2022	02/02/2052	0	13,634,000	3.784%[2.77%]	0	0	24,780	462,500		1,145,396	0	462,500	0	0	372,529		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.64 PAY 1.83 03/31/2034 BHF31KM00	BME5066D7 WAREHOUSES DE PAUW NV	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/27/2022	03/31/2034	0	16,732,500	3.638%[1.83%]	0	0	0	33,750		666,373	0	33,750	0	0	289,915		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.36 PAY 1.64 02/13/2034 BHF31M2E8	BME508015 PHP EURO PRIVATE PLACEMENT ML LIMI	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/28/2022	02/13/2034	0	14,557,275	3.359%[1.64%]	0	0	34,840	50,895		487,335	0	50,895	0	0	250,899		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.36 PAY 1.64 02/13/2034 BHF31M2J7	BME508015 PHP EURO PRIVATE PLACEMENT ML LIMI	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/28/2022	02/13/2034	0	14,557,275	3.359%[1.64%]	0	0	34,840	50,895		487,335	0	50,895	0	0	250,899		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.77 PAY 2.89 11/01/2052 BHF325JZ9	BHF327EM9 PLUS DANE HOUSING LIMITED	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2022	11/01/2052	0	20,325,000	3.77%[2.89%]	0	0	0	675,000		(326,429)	0	675,000	0	0	562,262		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.83 PAY 2.92 02/01/2053 BHF325K38	BHF327EN7 PLUS DANE HOUSING LIMITED	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2022	02/01/2053	0	6,770,000	3.83%[2.92%]	0	0	0	225,000		(54,504)	0	225,000	0	0	188,052		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.37 PAY 2.83 06/30/2032 BHF325LQ6	BME50U1P2 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2032	0	4,278,645	3.372%[2.83%]	0	0	0	141,750		(183,469)	0	141,750	0	0	68,517		100/100

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)
Currency Swap With WELLS FARGO BANK NA RCV 3.37 PAY 2.83 06/30/2032 BHF325LW3	BME50U1P2 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2032	0	4,278,645	3.372%[2.83%]	0	0	0	141,750		(183,469)	0	141,750	0	0	68,517		100/100
Currency Swap With WELLS FARGO BANK NA RCV 4.06 PAY 4.56 06/30/2051 BHF327Q6	BME50VXJ9 OILERS ENTERTAINMENT GROUP CANADA	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/11/2022	06/30/2051	0	12,455,656	4.061%[4.56%]	0	0	(7,297)	(194,939)		(159,127)	0	(194,939)	0	0	336,928		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 3.39 PAY 3.03 06/15/2029 BHF32XEE0	BME51M9U0 MOTO INVESTMENTS LTD	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/24/2022	06/15/2029	0	7,858,800	3.3905%[3.03%]	0	0	0	64,900		(136,785)	0	64,900	0	0	105,537		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.50 PAY 1.88 03/10/2029 BHF32YX31	BHF32YX31 CSWAP: USD/EUR 3/10/2029	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/25/2022	03/10/2029	0	6,397,680	3.503%[1.88%]	0	0	6,118	67,830		38,906	0	67,830	0	0	84,318		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.32 PAY 1.65 03/10/2027 BHF32YX72	BHF32YX72 CSWAP: USD/EUR 3/10/2027	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/25/2022	03/10/2027	0	19,080,800	3.319%[1.65%]	0	0	18,736	202,300		57,313	0	202,300	0	0	212,158		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.32 PAY 1.65 03/10/2027 BHF32YXC1	BHF32YXC1 CSWAP: USD/EUR 3/10/2027	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/25/2022	03/10/2027	0	7,856,800	3.319%[1.65%]	0	0	7,715	83,300		23,599	0	83,300	0	0	87,359		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.78 PAY 3.11 03/31/2037 BHF3374X5	BHF33BNT4 LAST MILE INFRASTRUCTURE GROUP	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/02/2022	03/31/2037	0	6,659,000	3.7765%[3.11%]	0	0	1,168	73,500		(795)	0	73,500	0	0	128,998		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 4.15 PAY 3.37 03/31/2042 BHF337522	BHF33BNJ1 LAST MILE INFRASTRUCTURE GROUP	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/02/2022	03/31/2042	0	13,325,000	4.153%[3.37%]	0	0	2,742	147,000		6,354	0	147,000	0	0	298,058		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.36 PAY 1.90 07/10/2032 BHF3375J5	BME51Y0A7 ERMEWA HOLDING SAS	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/02/2022	07/10/2032	0	15,068,800	3.364%[1.9%]	0	0	4,266	(80,240)		(112,230)	0	(80,240)	0	0	241,629		100/100
Currency Swap With MIZUHO CAPITAL MARKETS LLC RCV 3.36 PAY 1.90 07/10/2032 BHF3375M8	BHF339N69 ERMEWA HOLDING SAS	D 1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/02/2022	07/10/2032	0	22,160,000	3.364%[1.9%]	0	0	6,274	(118,000)		(165,044)	0	(118,000)	0	0	355,337		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.29 PAY 1.90 06/30/2032 BHF33BMN8	BME522K14 JOHNSON MATTHEY PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/04/2022	06/30/2032	0	19,956,150	3.286%[1.9%]	0	0	0	(378,810)		209,062	0	(378,810)	0	0	319,572		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.29 PAY 1.90 06/30/2032 BHF33BMS7	BHF33F276 JOHNSON MATTHEY PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/04/2022	06/30/2032	0	16,357,500	3.286%[1.9%]	0	0	0	(310,500)		171,362	0	(310,500)	0	0	261,944		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.61 PAY 2.19 07/12/2034 BHF33BN07	BHF33F284 TERRENA	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	07/12/2034	0	21,818,000	3.609%[2.19%]	0	0	0	(414,000)		(211,392)	0	(414,000)	0	0	382,444		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.41 PAY 2.83 05/31/2037 BHF33BN49	BME522HD2 MURRAY INTERNATIONAL TRUST PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/04/2022	05/31/2037	0	16,396,520	3.411%[2.83%]	0	0	0	63,860		(392,126)	0	63,860	0	0	319,396		100/100

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)
Currency Swap With ROYAL BANK OF CANADA RCV 4.16 PAY 2.66 03/22/2032 BHF33GM98	N7663*AD0 SABATON VENTURES BIDCO BV	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/08/2022	03/22/2032	0	13,069,200	4.159%[2.663%]	0	0	4,700	(298,800)		(418,299)	0	(298,800)	0	0	206,472		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.19 PAY 2.53 01/09/2032 BHF34H7W1	BME539WW7 NORDIC TOWERS ISSUER CO LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/29/2022	01/09/2032	0	5,619,640	4.1925%[2.53%]	0	0	0	(12,120)		47,293	0	(12,120)	0	0	87,887		100/100
Currency Swap With BARCLAYS BANK PLC RCV 4.19 PAY 2.53 01/09/2032 BHF34H800	BME539WW7 NORDIC TOWERS ISSUER CO LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/29/2022	01/09/2032	0	5,619,640	4.1925%[2.53%]	0	0	0	(12,120)		47,293	0	(12,120)	0	0	87,887		100/100
Currency Swap With CITIBANK NA RCV 4.53 PAY 4.28 07/31/2029 BMEOLTRL4	BME0M8KH5 ALLIANCE TRUST PLC (THE)	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2014	07/31/2029	0	3,558,030	4.53%[4.28%]	0	0	11,002	793,065		831,438	0	79,380	0	0	48,197		100/100
Currency Swap With BNP PARIBAS SA RCV 5.08 PAY BLB6 06/29/2029 BMEOMB6J0	BME0NMK42 ARQIVA PP FINANCING PLC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	0	2,807,145	5.076% / (GBP6MLIB+210BP)	0	0	21,836	634,672		727,228	0	62,370	0	0	37,798		100/100
Currency Swap With BNP PARIBAS SA RCV 5.08 PAY BLB6 06/29/2029 BMEOMB6M3	BME0NMK42 ARQIVA PP FINANCING PLC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	0	2,582,573	5.076% / (GBP6MLIB+210BP)	0	0	20,116	1,269,345		669,050	0	124,740	0	0	34,774		100/100
Currency Swap With CITIBANK NA RCV 4.44 PAY 2.94 07/23/2024 BMEOMFK71	BME0MJE39 WERELDHAVE NV	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2014	07/23/2024	0	17,790,500	4.4375%[2.94%]	0	0	90,954	3,326,050		3,236,798	0	319,150	0	0	135,344		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.65 PAY 4.38 09/16/2044 BME0PCS69	BME0P5767 CADOGAN ESTATES LIMITED	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/16/2014	09/16/2044	0	3,428,000	4.65%[4.38%]	0	0	12,417	794,700		793,147	0	75,600	0	0	81,265		100/100
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUK5	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	8,064,600	5.1%[3.601%]	0	0	44,698	1,388,700		1,715,342	0	147,300	0	0	141,646		100/100
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUU3	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	4,032,300	5.1%[3.601%]	0	0	22,349	691,950		857,671	0	73,650	0	0	70,823		100/100
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLV32	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	0	12,096,900	5.1%[3.601%]	0	0	67,769	2,079,450		2,573,012	0	220,950	0	0	212,470		100/100
Currency Swap With CITIBANK NA RCV 3.88 PAY 2.10 11/12/2026 BME0SVA63	BME0T38S9 CSL FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026	0	12,960,000	3.88%[2.1%]	0	0	68,790	1,833,500		1,906,343	0	245,500	0	0	139,311		100/100
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA630	BME0S5M42 NUFFIELD HEALTH	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	0	813,000	5.599%[5.26%]	0	0	2,723	154,675		163,582	0	18,900	0	0	6,457		100/100
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA663	BME0S5M42 NUFFIELD HEALTH	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	0	6,504,000	5.599%[5.26%]	0	0	21,784	1,237,400		1,309,199	0	151,200	0	0	51,658		100/100

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)
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA770	BME0SSM42 NUFFIELD HEALTH	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	0	6,504,000	5.599%[5.26%]	0	0	21,784	1,231,000		1,309,199	0	151,200	0	0	51,658		100/100
Currency Swap With CITIGROUP INC RCV 5.96 PAY 5.55 10/07/2026 BME0TA7N5	BME0TCCV7 NUFFIELD-HEALTH	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	0	2,439,000	5.958%[5.55%]	0	0	8,926	464,025		518,647	0	56,700	0	0	25,936		100/100
Currency Swap With CITIGROUP INC RCV 5.96 PAY 5.55 10/07/2026 BME0TA7R6	BME0TCCV7 NUFFIELD-HEALTH	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	0	3,252,000	5.958%[5.55%]	0	0	11,902	618,700		691,530	0	75,600	0	0	34,582		100/100
Currency Swap With CITIGROUP INC RCV 5.96 PAY 5.55 10/07/2026 BME0TA7X3	BME0TCCV7 NUFFIELD-HEALTH	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	0	3,252,000	5.958%[5.55%]	0	0	11,913	618,700		691,530	0	75,600	0	0	34,582		100/100
Currency Swap With CITIBANK NA RCV 3.82 PAY 1.97 02/03/2024 BME0WOEB1	BME0WODG1 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2024	0	7,422,600	3.815%[1.966%]	0	0	37,455	746,700		716,394	0	147,300	0	0	50,432		100/100
Currency Swap With CITIBANK NA RCV 4.02 PAY 2.27 02/03/2027 BME0WOEJ4	BME0WODJ5 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2027	0	22,638,930	4.02%[2.272%]	0	0	110,015	2,277,435		2,345,876	0	449,265	0	0	249,268		100/100
Currency Swap With WELLS FARGO & COMPANY RCV 3.72 PAY 1.47 06/17/2030 BME1049F3	BME104BN3 METTLER-TOLEDO INTERNATIONAL INC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/11/2015	06/17/2030	0	21,587,280	3.718%[1.47%]	0	0	117,525	(1,110,780)		(80,988)	0	500,820	0	0	309,444		100/100
Currency Swap With WELLS FARGO BANK NA RCV 5.60 PAY 3.38 05/11/2025 BME11H8K3	BME11J5L0 INTERMEDIATE CAPITAL GROUP PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/30/2015	05/11/2025	0	11,987,934	5.6%[3.38%]	0	0	65,121	(327,929)		(307,067)	0	271,523	0	0	105,791		100/100
Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GVC6	BME12ETP5 HEATHROW AIRPORT LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2015	10/15/2035	0	6,197,940	3.7255%[2.97%]	0	0	17,662	668,010		780,929	0	158,760	0	0	114,077		100/100
Currency Swap With JP MORGAN SECURITIES LLC RCV 3.36 PAY 2.83 05/27/2027 BME1319K5	BME12S6S3 DYSON JAMES LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	0	2,648,100	3.3575%[2.83%]	0	0	6,165	343,963		356,746	0	66,150	0	0	30,073		100/100
Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134820	BME13EV06 SOUTH WEST AIRPORTS LIMITED	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2015	05/15/2030	0	7,996,439	4.2675%[3.68%]	0	0	21,427	1,052,427		1,160,182	0	199,357	0	0	113,993		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.94 PAY 2.35 08/27/2025 BME16RB55	BME16N8M1 COPENHAGEN AIRPORTS AS	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025	0	6,856,540	3.9375%[2.35%]	0	0	27,973	51,802		(29,134)	0	150,994	0	0	63,316		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.64 07/23/2027 BME19C9R0	BME19BB81 ALIAXIS FINANCE SA	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/01/2015	07/23/2027	0	2,000,000	4.4375%[2.64%]	0	0	8,920	(4,422)		(11,549)	0	44,314	0	0	23,054		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.84 PAY 2.04 10/01/2030 BME1AHS54	BME1AK2L0 COMPAGNIE DES LEVURES LESAFFRE A	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/22/2015	10/01/2030	0	6,530,400	3.835%[2.04%]	0	0	29,314	(145,500)		(143,753)	0	147,300	0	0	95,250		100/100

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)
Currency Swap With CITIBANK NA RCV 4.40 PAY 2.69 08/26/2035 BME1AUBC8	BME1AUBB0 JP MORGAN EUROPEAN INVESTMENT TRUS	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2015	08/26/2035	0	9,358,500	4.404%[2.69%]	0	0	40,178	(99,025)		117,755	0	208,675	0	0	171,376		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.09 PAY 3.56 03/22/2025 BME1DZ0V4	BME1DZ358 BUNZL FINANCE PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/16/2015	03/22/2025	0	11,631,000	4.092%[3.56%]	0	0	33,367	1,756,125		1,834,201	0	283,500	0	0	100,359		100/100
Currency Swap With CITIGROUP INC RCV 3.70 PAY 1.82 11/19/2022 BME1DZ325	BME1DZAY7 BUNZL FINANCE PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2015	11/19/2022	0	1,695,000	3.7025%[1.82%]	0	0	8,174	26,025		24,931	0	36,825	0	0	6,771		100/100
Currency Swap With CITIGROUP INC RCV 4.41 PAY 3.78 11/02/2030 BME1E1F83	BME1EOYZ4 CIRCLE ANGLIA SOCIAL HOUSING PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/18/2015	11/02/2030	0	27,752,125	4.4145%[3.778%]	0	0	92,666	4,381,587		4,991,560	0	670,950	0	0	406,861		100/100
Currency Swap With CITIBANK NA RCV 5.14 PAY 5.11 12/10/2045 BME1ET0H8	BME1EPDN9 TERANET HOLDINGS LP	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/02/2015	12/10/2045	0	11,656,070	5.14%[5.11%]	0	0	(5,974)	(673,300)		394,763	0	(137,627)	0	0	283,798		100/99
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.50 PAY 1.85 11/07/2022 BME1EU713	BME1EU747 SENSIENT TECHNOLOGIES CORPORATION	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/06/2015	11/07/2022	0	10,000,000	3.501%[1.848%]	0	0	42,320	121,679		64,596	0	218,845	0	0	38,906		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.57 PAY 3.58 12/30/2033 BME1FE4D5	35952SAA0 FTG FRASER TRANSPORTATION GROUP PA	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/16/2015	12/30/2033	0	16,270,823	3.565%[3.577%]	0	0	(6,470)	(375,791)		(242,481)	0	(124,488)	0	0	278,973		100/99
Currency Swap With CITIBANK NA RCV 4.17 PAY 3.37 12/15/2060 BME1HJ5T6	BME1H10L7 UNIVERSITY OF OXFORD BALLIOL COLLE	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2015	12/15/2060	0	6,388,200	4.17%[3.37%]	0	0	20,245	850,500		1,244,676	0	158,760	0	0	198,798		100/100
Currency Swap With CITIBANK NA RCV 3.81 PAY 1.92 02/10/2026 BME1HS6C2	BME1HDL12 TR PROPERTY INVESTMENT TRUST PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2015	02/10/2026	0	9,129,850	3.81%[1.92%]	0	0	40,671	(327,675)		(361,879)	0	208,675	0	0	89,785		100/100
Currency Swap With CITIBANK NA RCV 4.21 PAY 3.59 02/10/2031 BME1HS6J7	BME1HZY27 TR PROPERTY INVESTMENT TRUST PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2015	02/10/2031	0	2,296,500	4.205%[3.59%]	0	0	6,191	321,525		358,970	0	56,700	0	0	34,200		100/100
Currency Swap With CITIBANK NA RCV 4.20 PAY 2.25 08/15/2026 BME1JC9Y4	BME1J83M5 DENTSPLY INTERNATIONAL (SERIES J)	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026	0	3,401,600	4.2005%[2.25%]	0	0	15,533	(156,780)		(161,443)	0	78,560	0	0	35,587		100/100
Currency Swap With CITIBANK NA RCV 4.50 PAY 1.33 08/15/2031 BME1JCAN6	BME1J84L6 DENTSPLY INTERNATIONAL(SERIES M)	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2031	0	7,010,491	4.497%[1.33%]	0	0	53,371	(738,800)		(24,375)	0	77,598	0	0	107,359		100/100
Currency Swap With CITIBANK NA RCV 4.21 PAY 1.01 08/15/2026 BME1JCHK5	BME1J84J1 DENTSPLY INTERNATIONAL	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026	0	4,412,197	4.21%[1.01%]	0	0	34,278	(469,779)		(301,732)	0	48,838	0	0	46,160		100/100
Currency Swap With CITIBANK NA RCV 4.39 PAY 1.17 08/15/2028 BME1JCHT6	BME1J84K8 DENTSPLY INTERNATIONAL(SERIES L)	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2028	0	12,550,250	4.3875%[1.17%]	0	0	97,590	(1,336,260)		(489,353)	0	138,917	0	0	158,511		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap With CITIBANK NA RCV 4.25 PAY 3.37 12/15/2045 BME1K3K60	BME1H1LC4 UNIVERSITY OF OXFORD ST HILDAS CO	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2015	12/15/2045	0	1,804,800	4.2475%[3.37%]	0	0	5,921	224,520		297,746	0	45,360	0	0	43,955		100/100
Currency Swap With CITIBANK NA RCV 4.17 PAY 3.24 12/15/2055 BME1K3KF0	BME1H26X3 UNIVERSITY OF OXFORD ST HILDAS COL	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2015	12/15/2055	0	1,804,200	4.168%[3.24%]	0	0	6,067	224,520		342,155	0	45,360	0	0	52,393		100/100
Currency Swap With CITIGROUP INC RCV 3.45 PAY 1.84 03/30/2026 BME1LAX77	BME1LBHP3 CHANEL SAS	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/15/2016	03/30/2026	0	9,849,600	3.45%[1.839%]	0	0	40,129	(157,050)		(286,550)	0	220,950	0	0	98,496		100/100
Currency Swap With CITIGROUP INC RCV 4.22 PAY 2.56 02/08/2031 BME1M6NW1	BME1M6K61 TRANSMISSION FINANCE DAC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/29/2016	02/08/2031	0	2,274,300	4.2225%[2.563%]	0	0	8,703	(63,690)		(64,290)	0	51,555	0	0	33,859		100/100
Currency Swap With CITIGROUP INC RCV 4.45 PAY 2.82 02/08/2036 BME1M6PG4	BME1M6KB0 TRANSMISSION FINANCE DAC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/29/2016	02/08/2036	0	7,905,900	4.451%[2.823%]	0	0	29,358	(221,195)		(146,383)	0	179,215	0	0	147,210		100/100
Currency Swap With BNP PARIBAS SA RCV 4.65 PAY 2.97 02/08/2041 BME1M6RS6	BME1M6KE4 TRANSMISSION FINANCE DAC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/29/2016	02/08/2041	0	12,981,600	4.6477%[2.97%]	0	0	49,945	(368,100)		(224,252)	0	294,600	0	0	281,988		100/100
Currency Swap With BNP PARIBAS SA RCV 4.54 PAY 2.90 02/08/2038 BME1M6TV7	BME1M6KC8 TRANSMISSION FINANCE DAC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/29/2016	02/08/2038	0	12,981,600	4.543%[2.9%]	0	0	48,925	(368,100)		(225,310)	0	294,600	0	0	258,585		100/100
Currency Swap With UBS WARBURG RCV 2.77 PAY 2.38 06/02/2022 BME1MFLD5	BRSTL1HZ6 NORDEA BANK ABP	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	06/02/2022	0	1,991,688	2.765%[2.375%]	0	0	3,883	177,650		183,470	0	51,975	0	0	4,137		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.25 03/11/2023 BME1PNRN7	BRSZWE4R4 XYLEM INC/NY	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/04/2016	03/11/2023	0	6,597,000	4.435%[2.25%]	0	0	40,945	(78,900)		(84,660)	0	147,300	0	0	32,069		100/100
Currency Swap With CITIBANK NA RCV 4.41 PAY 3.87 03/30/2026 BME1Q44W3	BME103Y02 THAMES WATER UTILITIES LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2016	03/30/2026	0	19,112,100	4.411%[3.867%]	0	0	49,464	1,628,865		1,710,384	0	502,740	0	0	191,121		100/100
Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.76 PAY 3.16 06/01/2031 BME1QJUZ4	BME1QKDN7 F&C INVESTMENT TRUST PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2031	0	9,872,100	3.756%[3.16%]	0	0	20,585	657,650		677,426	0	264,600	0	0	149,517		100/100
Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.33 PAY 2.80 06/01/2028 BME1QKK74	BME1QKDF4 F&C INVESTMENT TRUST PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028	0	3,525,750	3.333%[2.8%]	0	0	6,557	234,875		238,044	0	94,500	0	0	43,808		100/100
Currency Swap With CITIBANK NA RCV 4.14 PAY 2.42 05/04/2036 BME1QMN51	BME1QMD94 TRANSMISSION FINANCE DAC SER 11	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2016	05/04/2036	0	13,073,200	4.135%[2.42%]	0	0	58,150	182,120		604,264	0	284,780	0	0	245,485		100/100
Currency Swap With CITIGROUP INC RCV 3.66 PAY 1.93 05/04/2029 BME1QMNC6	BME1QMD37 TRANSMISSION FINANCE DAC SER 10	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2029	0	3,268,300	3.658%[1.93%]	0	0	14,537	45,530		57,442	0	71,195	0	0	43,539		100/100

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)
Currency Swap With CITIGROUP INC RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9N9	72908P9A6 PLENARY HEALTH NORTH BAY	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/27/2016	03/13/2040	0	6,941,654	5.105%[5.182%]	0	0	(1,417)	(51)		167,630	0	(32,000)	0	0	147,109		100/99
Currency Swap With CITIBANK NA RCV 3.85 PAY 3.01 07/20/2051 BME1RPPS1	BME1RSY55 THE UNIVERSITY COURT OF THE UNIVER	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/26/2016	07/20/2051	0	8,510,340	3.85%[3.01%]	0	0	23,361	877,250		1,144,500	0	219,240	0	0	230,422		100/100
Currency Swap With CITIBANK NA RCV 3.75 PAY 2.97 07/20/2046 BME1RPQ19	BME1RSY30 THE UNIVERSITY COURT OF THE UNIVER	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2016	07/20/2046	0	3,228,060	3.751%[2.97%]	0	0	8,357	332,750		375,336	0	83,160	0	0	79,597		100/100
Currency Swap With CITIGROUP INC RCV 3.04 PAY 1.08 06/27/2023 BME1RUBG1	BME1RUUK1 CRODA INTERNATIONAL PLC A	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2023	0	1,785,600	3.042%[1.08%]	0	0	8,778	5,360		(775)	0	39,280	0	0	9,946		100/100
Currency Swap With CITIGROUP INC RCV 3.27 PAY 1.43 06/27/2026 BME1RUC47	BME1RUVP9 CRODA INTERNATIONAL PLC B	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2026	0	1,339,200	3.271%[1.43%]	0	0	6,183	4,020		2,575	0	29,460	0	0	13,794		100/100
Currency Swap With CITIGROUP INC RCV 3.06 PAY 2.54 06/27/2023 BME1RUCB1	BME1RUUZ8 CRODA INTERNATIONAL PLC C	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2023	0	3,032,400	3.063%[2.54%]	0	0	5,685	268,800		278,110	0	79,380	0	0	16,891		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 2.02 06/28/2023 BME1RV9W7	BME1RQLN4 TAYLOR WIMPEY PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2016	06/28/2023	0	5,882,760	3.966%[2.02%]	0	0	29,131	96,980		76,578	0	127,660	0	0	32,804		100/100
Currency Swap With CITIBANK NA RCV 3.34 PAY 2.78 09/01/2031 BME1RVBS3	BME1RVN50 SOUTHERN WATER SERVICES FINANCE LT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/03/2016	09/01/2031	0	5,802,000	3.3425%[2.78%]	0	0	11,886	540,400		536,424	0	151,200	0	0	89,072		100/100
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.68 06/16/2036 BME1RXRQ6	BME1V6009 BEDFORD ESTATES BLOOMSBURY LTD E	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2016	06/16/2036	0	8,736,600	4.436%[3.68%]	0	0	24,558	833,700		1,014,872	0	226,800	0	0	164,737		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.75 PAY 2.88 08/01/2046 BME1RYQX0	BME1RSJN3 WADHAM COLLEGE	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/08/2016	08/01/2046	0	17,896,500	3.747%[2.88%]	0	0	50,574	1,704,405		2,184,780	0	464,940	0	0	441,589		100/100
Currency Swap With BNP PARIBAS SA RCV 2.69 PAY 2.63 08/31/2030 BME1S1605	811427AA1 SEA TO SKY HIGHWAY INVESTMENT LP	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2016	08/31/2030	0	40,180,423	2.69375%[2.629%]	0	0	5,682	(18,332)		(175,858)	0	(7,880)	0	0	583,124		100/105
Currency Swap With CITIGROUP INC RCV 3.80 PAY 2.74 09/14/2036 BME1T42A0	BME1TFPU6 HOWARD DE WALDEN ESTATES SERIES B	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2036	0	5,604,050	3.795%[2.74%]	0	0	15,840	8,287		217,822	0	160,650	0	0	106,582		100/100
Currency Swap With CITIBANK NA RCV 3.46 PAY 2.54 09/14/2031 BME1T4PV9	BME1TFPS1 HOWARD DE WALDEN ESTATES SERIES A	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2031	0	2,966,850	3.4625%[2.54%]	0	0	7,362	4,387		72,319	0	85,050	0	0	45,633		100/100
Currency Swap With CITIBANK NA RCV 3.70 PAY 1.75 11/17/2026 BME1TH4V3	BME1TG924 SONIC HEALTHCARE LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/28/2016	11/17/2026	0	20,941,200	3.697%[1.75%]	0	0	102,539	(87,885)		7,362	0	463,995	0	0	225,437		100/100

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)
Currency Swap With CITIBANK NA RCV 3.39 PAY 2.28 11/14/2026	BME1U1T31 COVENT GARDEN GROUP HOLDINGS																					
BME1U17A9	SER A	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2026	0	8,164,800	3.3925%[2.28%]	0	0	22,933	(147,105)		73,729	0	238,140	0	0	87,818		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.52 PAY 2.37	BME1U1T64 COVENT GARDEN GROUP HOLDINGS																					
11/14/2028 BME1U17M3	SER B	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2028	0	10,886,400	3.5155%[2.37%]	0	0	31,131	(196,140)		189,338	0	317,520	0	0	140,157		100/100
Currency Swap With BNP PARIBAS SA RCV 3.88 PAY 3.97 03/31/2051	62451RAA2 MOUNTAIN																					
BME1UUKW2	VIEW PARTNERS GP	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2016	03/31/2051	0	9,037,069	3.88%[3.974%]	0	0	(8,643)	(486,871)		152,078	0	(106,281)	0	0	243,411		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.35 PAY 1.57				CREDIT AGRICOLE CIB																		
09/23/2031 BME1UUUQ4	BME1UUSX2 WOODWARD INTERNATIONAL BV	D 1	Currency	1VUV7VQFKUOQSJ21A208	09/14/2016	09/23/2031	0	3,829,760	3.35%[1.57%]	0	0	17,862	46,750		138,393	0	83,470	0	0	58,982		100/100
Currency Swap With BNP PARIBAS SA RCV 4.74 PAY 3.67 09/29/2031	BME1UY6J9 NEWCASTLE																					
BME1UYCB9	INTL AIRPORT LTD	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2016	09/29/2031	0	5,615,800	4.741%[3.67%]	0	0	18,229	(45,795)		128,749	0	162,540	0	0	86,564		100/100
Currency Swap With BNP PARIBAS SA RCV 5.11 PAY 3.90 09/29/2036	BME1UY6X8 NEWCASTLE																					
BME1UYD36	INTL AIRPORT LTD	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2016	09/29/2036	0	3,395,600	5.114%[3.9%]	0	0	11,882	(27,690)		133,731	0	98,280	0	0	64,672		100/100
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031	BME1VG4U4 SIRONA																					
BME1VD6Q8	DENTAL SERVICES GMBH	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2031	0	2,573,010	3.444%[1.65%]	0	0	11,763	13,915		77,831	0	56,465	0	0	39,821		100/101
Currency Swap With BANK OF AMERICA NA RCV 3.62 PAY 3.57	496676AC1 KINGSTON			BANK OF AMERICA NA																		
07/31/2035 BME1VFVT9	SOLAR LP	D 1	Currency	B4TYDEB6GKMZO031MB27	10/06/2016	07/31/2035	0	5,867,808	3.618%[3.571%]	0	0	(160)	(319,348)		(193,019)	0	(70,668)	0	0	107,168		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 3.54 PAY 2.62	BME1VGW25 FORTH PORTS																					
01/06/2027 BME1VH7K1	LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/07/2016	01/06/2027	0	5,220,600	3.536%[2.62%]	0	0	9,962	(297,150)		(229,885)	0	158,760	0	0	57,025		100/100
Currency Swap With CITIBANK NA RCV 3.76 PAY 2.81 12/31/2039	BME1VSDU8 HIGH SPEED																					
BME1VSF02	RAIL FINANCE PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/14/2016	12/31/2039	0	8,780,400	3.755%[2.81%]	0	0	17,666	(699,480)		(653,568)	0	272,160	0	0	185,037		100/100
Currency Swap With CITIGROUP INC RCV 3.09 PAY 2.30 03/31/2039	BME1VSC13 HIGH SPEED																					
BME1VSH91	RAIL FINANCE PLC SER E	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2016	03/31/2039	0	6,480,326	3.09%[2.3%]	0	0	10,973	(553,073)		(475,718)	0	125,726	0	0	133,638		100/100
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 3.47 PAY 2.70 11/23/2031				JPMORGAN CHASE BANK																		
BME1VV2R0	BME1VSXT9 AMETEK INC	D 1	Currency	N.A. 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031	0	5,846,400	3.4725%[2.7%]	0	0	8,612	(473,520)		(455,536)	0	181,440	0	0	90,830		100/100
Currency Swap With BNP PARIBAS SA RCV 3.91 PAY 5.17 01/19/2035	BME1VXN02 TRANSURBAN																					
BME1VXR65	QUEENSLAND FINANCE J	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2016	01/19/2035	0	10,023,000	3.913%[5.173%]	0	0	(25,734)	260,650		214,282	0	(310,700)	0	0	179,393		100/100
Currency Swap With BNP PARIBAS SA RCV 3.75 PAY 5.00 12/20/2031	BME1VXMZ6 TRANSURBAN																					
BME1VXRA6	QUEENSLAND FINANCE I	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2016	12/20/2031	0	3,392,400	3.747%[4.995%]	0	0	(9,643)	80,080		58,084	0	(105,160)	0	0	52,906		100/100

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)
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.73 PAY 2.91 11/10/2031 BME1VY690	BME1VXGB6 BROOKFIELD UTILITIES UK SER B	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	10/19/2016	11/10/2031	0	15,500,520	3.7275%[2.91%]	0	0	25,718	(1,089,270)		(995,578)	0	476,280	0	0	240,373		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.16 PAY 3.19 04/21/2037 BME1W5AQ9	BME1WEEH6 EVERSHOLT FUNDING PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	10/21/2016	04/21/2037	0	16,084,200	4.1625%[3.19%]	0	0	31,867	(1,295,580)		(1,164,838)	0	498,960	0	0	312,180		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 3.10 05/18/2029 BME1WZ7S3	BME1X5JJ5 INCHCAPE PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	11/01/2016	05/18/2029	0	5,622,120	3.8425%[3.1%]	0	0	7,713	(434,470)		(426,559)	0	173,880	0	0	75,098		100/100
Currency Swap With BARCLAYS CAPITAL CASA DE BOLSA RCV 3.33 PAY 1.35 11/16/2024 BME1X1AM6	BME1X3LH1 KINGSPAN SECURITIES 2016	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/02/2016	11/16/2024	0	19,974,600	3.325%[1.35%]	0	0	99,191	(15,300)		(123,551)	0	441,900	0	0	162,055		100/100
Currency Swap With CITIGROUP INC RCV 4.61 PAY 2.73 01/31/2040 BME1X1CP7	BME1X6304 P/F EYSTUR-OG SANDOYARTUNLAR	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2016	01/31/2040	0	9,887,900	4.614%[2.73%]	0	0	47,943	(14,685)		252,314	0	218,495	0	0	208,874		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.55 PAY 2.50 12/14/2033 BME1YJUL6	BME1YJNY6 ELENIA FINANCE OYJ	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	11/22/2016	12/14/2033	0	7,301,580	4.54625%[2.5%]	0	0	35,204	(375,705)		(38,190)	0	169,395	0	0	124,957		100/100
Currency Swap With CITIGROUP INC RCV 4.36 PAY 3.15 01/05/2037 BME1YXGL1	BME1YJ930 LOWLAND INVESTMENT COMPANY PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2016	01/05/2037	0	7,053,200	4.355%[3.15%]	0	0	18,459	(320,040)		(3,988)	0	211,680	0	0	135,571		100/100
Currency Swap With CITIBANK NA RCV 4.33 PAY 2.30 02/27/2032 BME1Z6BH3	BME1Z87T8 STERIS LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/06/2016	02/27/2032	0	5,149,440	4.334%[2.3%]	0	0	25,436	(191,280)		4,454	0	117,840	0	0	81,085		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 5.68 PAY 3.97 04/26/2037 BME22MAP5	BME22PKW2 SOHO ESTATES HOLDINGS LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	02/24/2017	04/26/2037	0	6,490,640	5.68%[3.97%]	0	0	26,557	(355,940)		262,178	0	196,560	0	0	126,035		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.55 PAY 3.90 04/26/2035 BME22PNH2	BME22PKT9 SOHO ESTATES HOLDINGS LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	02/24/2017	04/26/2035	0	5,750,000	5.545%[3.9%]	0	0	22,693	(309,810)		176,183	0	173,880	0	0	103,976		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.17 PAY 2.80 03/31/2037 BME245FK6	BME243RA0 ST JAMES ONCOLOGY FINANCING PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	03/28/2017	03/31/2037	0	7,843,019	4.165%[2.804%]	0	0	25,825	(471,822)		(27,805)	0	131,610	0	0	151,935		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.98 04/10/2028 BME249BD8	BME248UX5 EDINBURGH AIRPORT LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	03/30/2017	04/10/2028	0	6,500,000	4.435%[2.98%]	0	0	21,062	(350,480)		(48,689)	0	196,560	0	0	79,826		100/100
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.11 PAY 2.05 12/07/2029 BME24JAM7	BME24G0E4 UMICORE SA	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	04/05/2017	12/07/2029	0	7,561,500	4.1075%[2.05%]	0	0	37,399	(338,315)		(150,641)	0	174,305	0	0	104,865		100/100

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)
Currency Swap With BARC RCV 4.15 PAY 2.74 05/24/2037 BME253GW3	BME2533G2 BLACKROCK SMALLER COMPANIES TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2017	05/24/2037	0	4,350,640	4.146%[2.74%]	0	0	14,792	(125,970)		211,011	0	128,520	0	0	84,695		100/100
Currency Swap With CITIBANK NA RCV 4.08 PAY 2.77 08/22/2027 BME26WL2	BME26B4X5 BARRATT DEVELOPMENTS PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	08/22/2027	0	14,391,150	4.075%[2.77%]	0	0	42,972	(207,015)		312,210	0	419,580	0	0	167,168		100/99
Currency Swap With CITIBANK NA RCV 3.65 PAY 4.47 08/23/2029 BME26E7Z1	BME26E294 WSO FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2029	0	3,951,150	3.65%[4.47%]	0	0	(7,261)	(23,585)		9,598	0	(126,670)	0	0	53,751		100/100
Currency Swap With CITIBANK NA RCV 3.79 PAY 4.65 08/23/2032 BME26E880	BME26E2K9 WSO FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2032	0	3,951,150	3.7875%[4.65%]	0	0	(7,647)	(23,585)		57,339	0	(126,670)	0	0	63,727		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.97 PAY 1.96 06/27/2027 BME26VTD8	BME26XPL0 JONES LANG LASALLE FINANCE BV	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/07/2017	06/27/2027	0	8,445,000	3.965%[1.96%]	0	0	43,282	102,000		195,244	0	184,125	0	0	96,693		100/100
Currency Swap With CITIBANK NA RCV 5.48 PAY 3.94 06/18/2047 BME27GBA5	BME27FYR5 ROCK RAIL SOUTH WESTERN PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/19/2017	06/18/2047	0	19,749,707	5.475%[3.938%]	0	0	74,645	(47,607)		779,034	0	54,149	0	0	496,037		100/100
Currency Swap With CITIBANK NA RCV 4.18 PAY 2.78 09/18/2049 BME27S1E2	BME27SX31 UNIVERSITY OF SUSSEX	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2017	09/18/2049	0	3,829,800	4.184%[2.78%]	0	0	13,497	(116,850)		284,247	0	113,400	0	0	100,396		100/101
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.12 PAY 2.76 09/18/2044 BME27S2G6	BME27SWZ1 UNIVERSITY OF SUSSEX	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/27/2017	09/18/2044	0	3,831,000	4.12%[2.76%]	0	0	13,088	(116,850)		197,182	0	113,400	0	0	90,830		100/100
Currency Swap With BANK OF AMERICA NA RCV 3.96 PAY 2.86 09/28/2032 BME27VMF9	BME27V5B7 BAZALGETTE TUNNEL LTD	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/29/2017	09/28/2032	0	14,278,000	3.9615%[2.86%]	0	0	42,213	(186,450)		333,723	0	415,800	0	0	231,375		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.69 PAY 2.55 09/30/2028 BME283W44	BME284LX0 SCANDLINES APS	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/05/2017	09/30/2028	0	20,131,800	4.693%[2.55%]	0	0	109,938	360,450		534,910	0	436,990	0	0	256,766		100/100
Currency Swap With CREDIT AGRICOLE NY RCV 4.28 PAY 3.07 08/16/2025 BME28EZB1	BME28ENK4 WORKSPACE GROUP PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/13/2017	08/16/2025	0	3,230,500	4.2775%[3.07%]	0	0	9,009	(58,250)		6,888	0	94,500	0	0	29,700		100/100
Currency Swap With BARC RCV 4.07 PAY 5.20 10/16/2034 BME28QHJ7	BME28YEW4 NSW ELECTRICITY NETWORKS FINANCE P	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2017	10/16/2034	0	9,945,000	4.067%[5.2%]	0	0	(24,150)	563,750		700,688	0	(298,750)	0	0	176,180		100/100
Currency Swap With CITIGROUP INC RCV 3.78 PAY 4.86 10/01/2032 BME297YK6	BME297XN1 AUSGRID FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	0	4,944,128	3.7775%[4.857%]	0	0	(11,642)	286,130		342,992	0	(148,180)	0	0	80,151		100/100
Currency Swap With BANK OF AMERICA NA RCV 4.05 PAY 5.17 11/02/2047 BME29A3V9	BME29AY52 UNIVERSITY OF NEW SOUTH WALES	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/03/2017	11/02/2047	0	8,418,520	4.046%[5.17%]	0	0	(19,877)	470,110		485,780	0	(253,340)	0	0	213,008		100/99

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)
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.41 PAY 1.53 02/21/2028 BME2ATLS3	BME2AGF17 IMI GROUP LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/12/2017	02/21/2028	0	4,242,250	3.4075%[1.53%]	0	0	20,947	293,585		342,574	0	87,153	0	0	51,516		100/100
Currency Swap With CREDIT AGRICOLE NY RCV 3.76 PAY 1.57 11/19/2024 BME2BQYP0	BME2BSPH4 SONIC HEALTHCARE LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/04/2017	11/19/2024	0	9,997,700	3.76%[1.57%]	0	0	57,240	539,750		574,174	0	208,675	0	0	81,239		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.03 PAY 2.77 01/12/2048 BME2BTPM1	BME2BT3A1 THE UNIVERSITY OF BATH	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/05/2017	01/12/2048	0	18,644,600	4.033%[2.77%]	0	0	55,255	(38,340)		1,441,764	0	536,760	0	0	473,539		100/100
Currency Swap With CITIBANK NA RCV 3.62 PAY 1.40 11/30/2024 BME2C6JR6	BME2C7615 IRISH FERRIES FINANCE DAC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/16/2017	11/30/2024	0	5,897,500	3.615%[1.4%]	0	0	33,970	335,500		358,695	0	122,750	0	0	48,194		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.09 PAY 4.97 12/14/2027 BME2C8EY2	BME2C82S8 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2017	12/14/2027	0	7,994,760	4.088%[4.97%]	0	0	(14,037)	327,930		347,745	0	(243,780)	0	0	95,516		100/100
Currency Swap With BARC RCV 4.20 PAY 5.17 12/14/2029 BME2C8F47	BME2C87K0 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2017	12/14/2029	0	2,037,880	4.202%[5.17%]	0	0	(3,979)	83,590		102,092	0	(62,140)	0	0	28,297		100/100
Currency Swap With CREDIT AGRICOLE NY RCV 3.90 PAY 1.81 10/30/2027 BME2CA6C4	BME2CA8L2 GENUINE PARTS COMPANY	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2027	0	3,472,740	3.9%[1.81%]	0	0	19,225	191,750		262,055	0	72,423	0	0	41,040		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.17 PAY 2.32 10/30/2032 BME2CA7W9	BME2CA8S7 GENUINE PARTS COMPANY	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2032	0	3,590,460	4.1675%[2.32%]	0	0	18,015	198,250		332,112	0	74,878	0	0	58,426		100/100
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.00 PAY 2.02 10/30/2029 BME2CA7Z2	BME2CA8R9 GENUINE PARTS COMPANY	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2029	0	3,590,460	4%[2.02%]	0	0	19,019	198,250		296,436	0	74,878	0	0	49,455		100/100
Currency Swap With CREDIT AGRICOLE NY RCV 4.28 PAY 5.05 03/15/2028 BME2D1GE8	BME2D1H64 SKYCITY AUCKLAND HOLDINGS LIMITED	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/31/2017	03/15/2028	0	1,452,550	4.275%[5.05%]	0	0	(1,812)	30,020		35,650	0	(45,410)	0	0	17,733		100/100
Currency Swap With CITIGROUP INC RCV 4.19 PAY 2.03 12/15/2027 BME2D5E27	BME2D5BL8 VTTI BV	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027	0	8,941,372	4.186%[2.03%]	0	0	50,410	419,750		620,552	0	188,389	0	0	106,852		100/100
Currency Swap With CITIBANK NA RCV 4.28 PAY 2.85 01/19/2043 BME2DEZN9	BME2DEYF7 CANAL AND RIVER TRUST	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2017	01/19/2043	0	3,663,800	4.28%[2.85%]	0	0	12,447	(18,480)		320,480	0	105,840	0	0	83,586		100/100
Currency Swap With CITIBANK NA RCV 4.29 PAY 2.83 01/19/2048 BME2DEZY5	BME2DEYW0 CANAL AND RIVER TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/08/2017	01/19/2048	0	9,286,800	4.292%[2.83%]	0	0	32,280	(46,860)		1,019,028	0	268,380	0	0	235,956		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.94 PAY 2.52 01/31/2048 BME2DF0G9	BME2DETF3 HERTFORD COLLEGE	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/08/2017	01/31/2048	0	11,244,500	3.939%[2.52%]	0	0	40,112	(56,760)		1,201,361	0	325,080	0	0	285,878		100/101

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)
Currency Swap With JP MORGAN SECURITIES LLC RCV 3.71 PAY 4.52 11/30/2029 BME2DJ196	BME2DJ2B0 DEXUS FUNDS MANAGEMENT LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2029	0	5,748,750	3.707%[4.52%]	0	0	(11,042)	111,750		197,195	0	(179,250)	0	0	79,626		100/100
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.87 PAY 4.76 11/30/2032 BME2DJ1V7	BME2DJ295 DEXUS FUNDS MANAGEMENT LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2032	0	11,650,800	3.866%[4.76%]	0	0	(24,668)	231,420		509,772	0	(363,280)	0	0	190,346		100/100
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6J9	BME2DHPZ6 ANNO 2017	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2017	05/31/2033	0	6,102,608	4.512%[3.263%]	0	0	19,450	(6,900)		164,537	0	99,888	0	0	102,004		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.34 PAY 2.93 01/09/2048 BME2DL8U7	BME2DMN20 JPMORGAN GLOBAL GROWTH & INCOME PL	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/10/2017	01/09/2048	0	12,538,100	4.34125%[2.93%]	0	0	43,985	51,300		1,374,279	0	359,100	0	0	318,394		100/100
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.63 PAY 4.36 02/14/2030 BME2DTKR3	BME2DVXL7 NETWORK FINANCE COMPANY PTY LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030	0	7,594,000	3.6324%[4.36%]	0	0	(15,440)	85,000		238,249	0	(239,000)	0	0	106,602		100/100
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY 4.54 02/14/2033 BME2DTKX0	BME2DVYT9 NETWORK FINANCE COMPANY PTY LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2033	0	4,556,400	3.7385%[4.54%]	0	0	(10,146)	51,000		191,501	0	(143,400)	0	0	75,163		100/100
Currency Swap With ROYAL BANK OF CANADA RCV 4.14 PAY 4.14 12/31/2041 BME2DTQE6	32117PAD9 FIRST NATIONS ETF LP	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2017	12/31/2041	0	8,645,554	4.1375%[4.136%]	0	0	(1,753)	(66,078)		101,636	0	(36,372)	0	0	192,192		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.67 PAY 1.65 02/15/2030 BME2EOZS7	BME2EAE66 DIMENSIONAL FUND ADVISORS LP	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/21/2017	02/15/2030	0	8,097,150	3.669%[1.65%]	0	0	42,349	413,310		684,522	0	169,395	0	0	113,684		100/100
Currency Swap With BARC RCV 5.45 PAY 3.48 11/29/2052 BME2E86V5	BME2E7V80 ALBEA SAS	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2017	11/29/2052	0	14,762,200	5.447%[3.477%]	0	0	81,095	982,700		2,106,050	0	304,420	0	0	408,887		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.89 PAY 4.71 12/13/2042 BME2E9PW0	BME2E9YZ3 MONASH UNIVERSITY	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/28/2017	12/13/2042	0	5,772,200	3.89%[4.71%]	0	0	(11,496)	67,640		348,405	0	(181,640)	0	0	131,366		100/99
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BME2EKMJ7	BME2EEMP7 ANGEL TRAINS ROLLING STOCK	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/04/2017	11/30/2027	0	19,137,022	4.435%[3.15%]	0	0	69,417	187,578		1,122,026	0	445,108	0	0	227,868		100/100
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.81 PAY 4.42 01/16/2030 BME2EXH06	BME2F25K2 STOCKLAND TRUST MANAGEMENT LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2030	0	13,620,250	3.809%[4.42%]	0	0	(18,158)	27,150		401,897	0	(432,590)	0	0	190,230		100/100
Currency Swap With JPMORGAN CHASE & CO RCV 3.97 PAY 4.66 01/16/2033 BME2EXHC0	BME2F25P1 STOCKLAND TRUST MANAGEMENT LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2033	0	17,984,750	3.9685%[4.66%]	0	0	(24,984)	35,850		766,237	0	(571,210)	0	0	295,595		100/100
Currency Swap With CITIBANK NA RCV 5.11 PAY 3.66 01/31/2048 BME2F3SH2	BME2F3606 GREENSQUARE GROUP LIMITED	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2017	01/31/2048	0	18,732,000	5.105%[3.663%]	0	0	73,091	(230,329)		1,839,135	0	29,300	0	0	476,239		100/100

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)
Currency Swap With CREDIT AGRICOLE NY RCV 6.44 PAY 3.83 12/21/2025 BME2F88J9	BME2F7LF4 ESVAGT A/S	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/13/2017	12/21/2025	0	3,762,240	6.4425%[3.83%]	0	0	26,504	201,920		299,517	0	78,560	0	0	36,324		100/100
Currency Swap With CREDIT AGRICOLE NY RCV 6.87 PAY 4.31 12/21/2027 BME2F88N0	BME2F7M48 ESVAGT A/S	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/13/2017	12/21/2027	0	3,762,240	6.87%[4.31%]	0	0	26,252	201,920		375,001	0	78,560	0	0	45,024		100/100
Currency Swap With JPMORGAN CHASE BK RCV 4.21 PAY 4.81 02/15/2028 BME2FK1H3	BME2G1077 INVOCARE LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/20/2017	02/15/2028	0	8,349,400	4.2125%[4.81%]	0	0	(7,251)	170,040		292,328	0	(260,510)	0	0	101,250		100/100
Currency Swap With CREDIT AGRICOLE NY RCV 3.73 PAY 3.68 04/23/2032 BME2GWPU1	BME2GX6W6 MCCAIN FINANCE (CANADA) LTD.	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/23/2018	04/23/2032	0	7,073,386	3.7275%[3.68%]	0	0	551	31,445		338,742	0	(78,644)	0	0	112,238		100/100
Currency Swap With UBS RCV 4.31 PAY 2.90 03/14/2030 BME2GZSB3	BME2H1H37 SGN MIDCO LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2030	0	857,400	4.3125%[2.9%]	0	0	3,782	68,160		120,706	0	22,680	0	0	12,094		100/100
Currency Swap With CREDIT AGRICOLE NY RCV 4.02 PAY 2.62 03/14/2027 BME2GZUC8	BME2H15P1 BUUK INFRASTRUCTURE ISSUER PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2027	0	2,783,235	4.015%[2.62%]	0	0	11,997	221,520		332,941	0	73,710	0	0	30,981		100/100
Currency Swap With UBS RCV 4.46 PAY 3.02 03/14/2033 BME2GZX92	BME2H1HG8 SGN MIDCO LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2033	0	4,144,100	4.461%[3.02%]	0	0	18,723	329,440		665,587	0	109,620	0	0	68,602		100/100
Currency Swap With PARSW RCV 4.46 PAY 2.97 03/14/2038 BME2H01R3	BME2H17P9 BUUK INFRASTRUCTURE ISSUER PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2038	0	4,852,820	4.46%[2.97%]	0	0	22,409	386,240		894,567	0	128,520	0	0	96,948		100/100
Currency Swap With UBS RCV 4.38 PAY 1.30 04/25/2033 BME2HTEH8	BME2HT3T4 FRANKE FINANCE INTERNATIONAL LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2018	04/25/2033	0	10,657,572	4.3825%[1.3%]	0	0	81,709	(231,143)		1,112,336	0	108,529	0	0	177,351		100/100
Currency Swap With UBS RCV 4.37 PAY 2.93 06/05/2033 BME2J40A1	BME2J3M19 GREAT PORTLAND ESTATES PLC	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2033	0	5,331,780	4.3675%[2.93%]	0	0	22,023	332,310		756,213	0	143,640	0	0	89,174		100/105
Currency Swap With UBS RCV 4.20 PAY 2.79 06/05/2030 BME2J4AD4	BME2J3LT9 GREAT PORTLAND ESTATES PLC	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2030	0	1,824,030	4.1975%[2.79%]	0	0	7,351	113,685		224,245	0	49,140	0	0	26,094		100/104
Currency Swap With ROYAL BANK OF CANADA RCV 4.40 PAY 2.88 06/17/2033 BME2JBG26	BME2JDLP5 BRITVIC PLC	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2018	06/17/2033	0	3,062,400	4.3975%[2.88%]	0	0	12,905	170,060		432,742	0	83,160	0	0	51,294		100/100
Currency Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.60 PAY 4.19 04/15/2026 BME2JBQF6	BME2JDRV6 AIR CANADA	D 1	Currency	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	0	3,533,537	4.595%[4.19%]	0	0	2,994	64,824		(3,279)	0	36,536	0	0	35,528		100/100
Currency Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.60 PAY 4.19 04/15/2026 BME2JBQX7	BME2JDRV6 AIR CANADA	D 1	Currency	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	0	1,432,631	4.6%[4.19%]	0	0	1,232	26,282		(666)	0	14,813	0	0	14,405		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.69 PAY 2.47 03/31/2036 BME2JV916	BME2JXXB9 ROTTERDAM WORLD GATEWAY BV	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/06/2018	03/31/2036	0	9,295,500	4.69375%[2.47%]	3,050	0	57,547	958,175		1,438,296	0	184,125	0	0	173,971		100/102

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)
Currency Swap With DIR RCV 4.48 PAY 2.92 05/24/2048 BME2K31H5	BME2K3MX7 F&C INVESTMENT TRUST PLC	D 1	Currency	UBS AG BFM8T61CT2L10QEMIK50	03/08/2018	05/24/2048	0	16,728,250	4.475%[2.92%]	0	0	72,970	802,230		3,298,357	0	457,380	0	0	427,857		100/99
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.08 PAY 2.62 03/29/2029 BME2KKYS7	BME2KKVY7 WAREHOUSES DE PAUW COMM VA	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/19/2018	03/29/2029	0	19,699,200	5.07625%[2.62%]	0	0	149,378	1,925,600		3,023,780	0	392,800	0	0	260,596		100/100
Currency Swap With BANK OF AMERICA NA RCV 5.09 PAY 5.62 06/12/2035 BME2KTDG7	BME2KTZG3 TABCORP FINANCE PTY LTD	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2035	0	14,468,033	5.091%[5.62%]	0	0	(15,593)	345,999		1,527,690	0	(449,423)	0	0	262,907		100/100
Currency Swap With BANK OF AMERICA NA RCV 5.15 PAY 5.70 06/12/2036 BME2KTE01	BME2KTZH1 TABCORP FINANCE PTY LTD	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2036	0	14,468,033	5.152%[5.7%]	0	0	(16,229)	345,999		1,599,579	0	(449,423)	0	0	272,704		100/100
Currency Swap With HSBC BANK USA NA RCV 4.07 PAY 2.64 07/11/2033 BME2LM0K6	BME2LMONO RICH PRODUCTS CORPORATION	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/11/2018	07/11/2033	0	8,359,088	4.0705%[2.64%]	0	0	33,651	581,652		1,049,775	0	211,510	0	0	140,421		100/100
Currency Swap With CITIBANK NA RCV 4.36 PAY 4.87 05/22/2033 BME2LYWW9	BME2M6KS1 DWPF FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2018	05/22/2033	0	13,835,940	4.363%[4.87%]	0	0	(14,071)	500,180		1,373,781	0	(425,420)	0	0	231,009		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.62 PAY 2.96 06/04/2048 BME2MDZK7	BME2MG6G1 SCOTTISH MORTGAGE INVESTMENT TRUST	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/27/2018	06/04/2048	0	23,810,855	4.62%[2.96%]	0	0	107,802	1,089,900		5,045,607	0	653,940	0	0	609,359		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 5.23 PAY 3.49 06/28/2053 BME2MJTY1	BME2MLA18 CAIRN HOUSING ASSOCIATION LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/02/2018	06/28/2053	0	25,049,760	5.226%[3.49%]	0	0	118,995	358,110		5,844,395	0	312,984	0	0	700,339		100/101
Currency Swap With BARCLAYS PLC RCV 4.82 PAY 3.26 06/20/2030 BME2NCSJ9	BME2NC0F9 SAVILLS HOLDING COMPANY LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/22/2018	06/20/2030	0	6,031,417	4.824%[3.26%]	0	0	24,727	113,821		540,950	0	169,722	0	0	86,501		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.48 PAY 2.84 06/28/2048 BME2NQ0H4	BME2NQHY7 THE BRUNNER INVESTMENT TRUST PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2018	06/28/2048	0	8,633,300	4.48%[2.84%]	0	0	35,988	69,875		1,427,367	0	245,700	0	0	221,217		100/101
Currency Swap With BARCLAYS CAPITAL INC RCV 4.67 PAY 1.86 07/11/2025 BME2NXM00	BME2NYHB0 APPLUS SERVICES SA	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/04/2018	07/11/2025	0	21,659,800	4.671%[1.86%]	0	0	157,885	1,054,500		1,649,656	0	454,175	0	0	196,203		100/100
Currency Swap With HSBC SECURITIES USA INC RCV 4.44 PAY 4.11 03/31/2042 BME2NYZ38	66980CAB4 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/05/2018	03/31/2042	0	9,826,969	4.443%[4.114%]	0	0	3,241	(405,738)		618,431	0	(114,020)	0	0	219,813		100/102
Currency Swap With BARCLAYS PLC RCV 5.03 PAY 2.59 09/05/2030 BME2P6KE9	BME2P6C99 GRAFTON GROUP PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2018	09/05/2030	0	11,162,500	5.031%[2.59%]	0	0	76,989	607,525		1,348,457	0	233,225	0	0	162,129		100/100
Currency Swap With BRKLN RCV 4.93 PAY 2.38 09/05/2028 BME2P8U04	BME2P6BW9 GRAFTON GROUP PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2018	09/05/2028	0	11,162,500	4.926%[2.38%]	0	0	78,356	607,525		1,187,001	0	233,225	0	0	141,618		100/100

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)
Currency Swap With BARCLAYS PLC RCV 5.14 PAY 3.40 06/28/2048 BME2PDHG3	BME2PDAK1 KINGDOM HOUSING ASSOCIATION	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/13/2018	06/28/2048	0	6,947,720	5.138%[3.4%]	0	0	31,918	104,260		1,272,796	0	196,560	0	0	178,026		100/101
Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.48 06/28/2049 BME2PDHK4	BME2PDBC8 KINGDOM HOUSING ASSOCIATION	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/13/2018	06/28/2049	0	12,292,120	5.236%[3.48%]	0	0	57,062	184,460		2,342,579	0	347,760	0	0	320,910		100/101
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.19 PAY 4.81 06/21/2028 BME2PDJ63	BME2PDF42 PORTS OF AUCKLAND LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2028	0	6,819,100	4.19%[4.81%]	0	0	(9,701)	74,205		350,036	0	(105,730)	0	0	85,103		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.29 PAY 5.06 06/21/2030 BME2PDJC0	BME2PDF83 PORTS OF AUCKLAND LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2030	0	6,537,900	4.294%[5.06%]	0	0	(11,644)	71,145		393,520	0	(101,370)	0	0	93,780		100/100
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.36 PAY 5.32 06/21/2033 BME2PDJJ5	BME2PDFD2 PORTS OF AUCKLAND LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2033	0	6,537,900	4.364%[5.32%]	0	0	(14,704)	71,145		425,679	0	(101,370)	0	0	109,560		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.61 PAY 3.06 10/15/2028 BME2PSQR6	BME2PU5D5 SSP FINANCING LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2018	10/15/2028	0	9,264,500	4.605%[3.06%]	0	0	37,860	63,700		578,685	0	264,600	0	0	118,534		100/100
Currency Swap With CITIBANK NA RCV 4.43 PAY 4.74 10/01/2033 BME2Q1DC1	BME2Q18V5 LONSDALE FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2033	0	11,058,000	4.431%[4.74%]	0	0	(15,235)	(192,000)		681,519	0	(358,500)	0	0	187,598		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.16 PAY 2.66 08/28/2048 BME203KL9	BME2038N9 UNIVERSITY OF DURHAM	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/28/2018	08/28/2048	0	6,281,760	4.156%[2.66%]	0	0	22,770	(35,280)		770,323	0	181,440	0	0	161,473		100/101
Currency Swap With BARCLAYS CAPITAL INC RCV 4.08 PAY 2.67 10/03/2048 BME209N09	BME209EJ8 THE RHODES TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/03/2018	10/03/2048	0	10,799,400	4.075%[2.67%]	0	0	39,975	6,970		1,094,038	0	309,960	0	0	278,117		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.92 PAY 3.46 03/19/2038 BME2QKFK9	BME2N38X0 HEATHROW FUNDING LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/10/2018	03/19/2038	0	28,913,340	4.922%[3.46%]	0	0	115,463	214,730		2,748,152	0	824,040	0	0	577,871		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.33 PAY 2.92 06/30/2028 BME20PVG9	BME20MVH4 NORLAND ESTATES LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/11/2018	06/30/2028	0	27,551,680	4.325%[2.924%]	0	0	97,595	169,520		1,486,321	0	786,240	0	0	344,528		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.55 PAY 2.37 10/12/2033 BME20R4H3	BME20RFC2 SEGRO PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/12/2018	10/12/2033	0	18,321,900	4.554%[2.37%]	0	0	107,098	876,060		2,237,535	0	385,435	0	0	311,236		100/100
Currency Swap With CITIBANK NA RCV 4.16 PAY NZD3M 09/20/2030 BME2RFHW1	BME2REKV2 ORION NEW ZEALAND LIMITED	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2018	09/20/2030	0	9,229,368	4.164% / (3M NZDBBRFRA+161BP)	0	0	35,609	(221,680)		170,513	0	(148,240)	0	0	134,377		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap With BARCLAYS CAPITAL INC RCV 4.53 PAY 2.90 08/14/2048 BME2RR2B7	BME2RR136 CLEVELAND CLINIC UK FINANCING PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2018	08/14/2048	0	9,121,000	4.525%[2.9%]	0	0	35,775	(94,150)		1,119,912	0	264,600	0	0	234,286		100/100
Currency Swap With JPMORGAN CHASE & CO RCV 4.09 PAY 4.39 10/25/2038 BME2RYCZ8	BME2RXGX1 MONASH UNIVERSITY	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/08/2018	10/25/2038	0	3,034,820	4.085%[4.39%]	0	0	(3,586)	(36,285)		292,212	0	(97,990)	0	0	61,788		100/100
Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.70 08/16/2030 BME2S0TY6	BME2S0BV1 WIRELESS INFRASTRUCTURE GROUP LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2018	08/16/2030	0	6,823,750	5.244%[3.7%]	0	0	24,931	(157,940)		274,783	0	200,340	0	0	98,789		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 6.46 PAY 4.83 08/13/2030 BME2S3169	BME2RXEF2 HEATHROW FINANCE PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2018	08/13/2030	0	9,832,900	6.4575%[4.83%]	0	0	38,195	(60,368)		315,993	0	58,212	0	0	142,283		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.97 PAY 3.42 08/30/2033 BME2S8A60	BME2S7YC3 QUADGAS FINANCE PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/15/2018	08/30/2033	0	28,247,410	4.965%[3.42%]	0	0	100,463	(1,109,425)		1,027,553	0	842,940	0	0	477,387		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.80 PAY 3.29 08/30/2030 BME2S8AM5	BME2S7X91 QUADGAS FINANCE PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/15/2018	08/30/2030	0	1,646,710	4.795%[3.29%]	0	0	5,711	(64,675)		33,228	0	49,140	0	0	23,894		100/100
Currency Swap With CITIGROUP INC RCV 4.08 PAY NZD3M 12/13/2025 BME2SB9M0	BME2SBDZ6 POWERCO LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2025	0	3,819,880	4.083% / (3M NZDBBRFRA+158BP)	0	0	12,922	(207,060)		(199,992)	0	(63,220)	0	0	36,772		100/100
Currency Swap With CITIBANK NA RCV 4.27 PAY NZD3M 12/13/2030 BME2SBAV8	BME2SBE93 POWERCO HOLDINGS LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030	0	1,975,500	4.273% / (3M NZDBBRFRA+181BP)	0	0	6,877	(107,100)		(41,552)	0	(32,700)	0	0	29,150		100/100
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME2T6QT6	BME1VG4T7 DENTSPLY SIRONA INC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2031	0	894,960	3.444%[1.65%]	0	0	4,091	4,840		27,072	0	19,640	0	0	13,851		100/101
Currency Swap With CREDIT AGRICOLE CIB RCV 4.64 PAY 4.85 02/05/2044 BME2ULQC8	BME2ULLW9 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/02/2018	02/05/2044	0	8,598,000	4.635%[4.85%]	0	0	(3,868)	(370,800)		771,117	0	(286,800)	0	0	201,025		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 4.55 PAY 4.76 02/05/2039 BME2ULQR5	BME2ULLU3 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/02/2018	02/05/2039	0	5,445,400	4.545%[4.76%]	0	0	(2,459)	(234,840)		402,995	0	(181,640)	0	0	111,807		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.65 PAY 2.34 11/19/2033 BME2WAM18	BME2WC3A5 ROYAL GREENLAND A / S	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/11/2018	11/19/2033	0	2,196,400	4.6475%[2.34%]	0	0	13,280	82,365		274,799	0	46,645	0	0	37,478		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 5.01 PAY 3.21 01/24/2049 BME2XYMU1	BME2XYL32 BIRMINGHAM AIRPORT FINANCE PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/24/2018	01/24/2049	0	18,083,800	5.013%[3.21%]	0	0	77,400	(356,300)		2,548,233	0	529,200	0	0	468,422		100/100

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)
Currency Swap With BARCLAYS BANK PLC RCV 4.83 PAY 3.20 01/09/2044 BME2YT803	BME2YT522 HOWARD DE WALDEN ESTATES	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/16/2018	01/09/2044	0	6,544,320	4.83%[3.2%]	0	0	24,150	(167,535)		613,972	0	192,780	0	0	152,750		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 4.96 PAY 3.29 01/09/2049 BME2YT860	BME2YT548 HOWARD DE WALDEN ESTATES	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/16/2018	01/09/2049	0	8,727,800	4.9575%[3.29%]	0	0	34,152	(223,380)		1,036,589	0	257,040	0	0	225,902		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 5.39 PAY 3.65 01/15/2054 BME2Z4WB6	BME2Z0T02 NETWORK HOMES LIMITED	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/21/2018	01/15/2054	0	24,276,300	5.385%[3.65%]	0	0	101,458	(738,150)		3,344,464	0	718,200	0	0	684,665		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 5.02 PAY 3.52 03/21/2030 BME2ZHRH0	BME2ZH2T1 LONDONMETRIC PROPERTY PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/04/2018	03/21/2030	0	10,204,000	5.0175%[3.52%]	0	0	38,219	(350,800)		250,894	0	302,400	0	0	144,109		100/100
Currency Swap With CREDIT AGRICOLE CIB RCV 5.18 PAY 3.65 03/21/2034 BME2ZHRL1	BME2ZH2U8 LONDONMETRIC PROPERTY PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/04/2018	03/21/2034	0	15,306,000	5.175%[3.65%]	0	0	58,382	(526,200)		659,317	0	453,600	0	0	264,896		100/100
Currency Swap With BNP PARIBAS SA RCV 5.88 PAY 5.50 10/06/2026 BRSK9SLB8	BRS2SGFC8 BOUYGUES	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2013	10/06/2026	0	3,857,750	5.88%[5.5%]	0	0	13,294	566,125		617,884	0	94,500	0	0	41,011		100/100
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TD74	BRSJYUON5 STEDIN HOLDING NV	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	0	3,940,500	5.94%[5.041%]	0	0	18,596	602,550		531,693	0	73,650	0	0	44,032		100/100
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TDB5	BRSJYUON5 STEDIN HOLDING NV	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	0	3,940,500	5.94%[5.041%]	0	0	18,596	602,550		531,693	0	73,650	0	0	44,032		100/100
Currency Swap With CITIBANK NA RCV 5.96 PAY 5.84 07/30/2022 BRSK9TPD8	B0A05S316 ANGLIAN WATER SERVICES FINANCING P	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/04/2010	07/30/2022	0	2,049,710	5.96%[5.837%]	0	0	7,116	338,065		344,895	0	49,140	0	0	5,901		100/100
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 6.24 PAY 6.01 03/29/2041 BRSK9UOX8	BRSJYTYM3 CADOGAN ESTATES LIMITED	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/21/2011	03/29/2041	0	1,598,000	6.24%[6.01%]	0	0	5,973	282,450		286,208	0	37,800	0	0	34,835		100/100
Currency Swap With HSBC BANK USA NA RCV 5.62 PAY 8.25 07/14/2026 BRSK9U1Q2	BRSK9Q9R1 BRISBANE AIRPORT CORP PTY LTD	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/22/2011	07/14/2026	0	30,000,000	5.62%[8.25%]	0	0	(39,365)	7,727,632		6,908,927	0	(708,848)	0	0	310,700		100/100
Currency Swap With HSBC BANK USA NA RCV 6.31 PAY 7.96 07/07/2041 BRSK9U224	BRSJYTY76 WESTRAC PTY LTD	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/29/2011	07/07/2041	0	5,000,000	6.31%[7.96%]	0	0	8,138	1,333,252		2,002,523	0	(116,699)	0	0	109,779		100/102
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.40 PAY 8.26 07/12/2041 BRSK9U2V0	BRSJYU732 ENVESTRA VICTORIA PTY LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	0	3,097,500	6.4%[8.26%]	0	0	3,244	856,950		1,219,345	0	(71,700)	0	0	68,032		100/102
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.48 PAY 6.50 05/20/2036 BRSK9U3P2	BRSK9QDF2 PORTERBROOK RAIL FINANCE LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	0	50,415,300	6.475%[6.5%]	0	0	167,857	9,599,150		10,063,071	0	1,171,800	0	0	948,154		100/100

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)
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.48 PAY 6.50 05/20/2036 BRSK9U3S6	BRSK9QDF2 PORTERBROOK RAIL FINANCE LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	0	47,162,700	6.475%[6.5%]	0	0	157,028	8,981,850		9,414,686	0	1,096,200	0	0	886,983		100/100
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8K8	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	10,302,500	6.301% / (GBP6MLIB+328.1 BP)	0	0	82,972	1,740,375		2,613,089	0	245,700	0	0	171,442		100/100
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8U6	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	20,605,000	6.301% / (GBP6MLIB+328.1 BP)	0	0	165,943	3,486,450		5,226,178	0	491,400	0	0	342,885		100/100
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8X0	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	0	40,417,500	6.301% / (GBP6MLIB+328.1 BP)	0	0	325,504	6,842,925		10,251,349	0	963,900	0	0	672,581		100/100
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 4.75 PAY 4.72 03/30/2036 BRSK9UB73	BRSK7ZZA1 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/20/2012	03/30/2036	0	15,371,000	4.745%[4.72%]	0	0	40,869	2,862,825		2,603,029	0	359,100	0	0	287,649		100/100
Currency Swap With HSBC BANK USA NA RCV 4.57 PAY 3.79 04/15/2023 BRSK9UHL6	BRSJU9JW6 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/19/2013	04/15/2023	0	4,531,800	4.57%[3.79%]	0	0	15,565	637,525		594,958	0	85,925	0	0	23,120		100/100
Currency Swap With BANK OF AMERICA NA RCV 5.32 PAY 4.05 04/02/2024 BRSMDBUF7	BRSMV8P60 FRITZ DRAXLMAIER GMBH & CO	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2014	04/02/2024	0	3,292,800	5.316%[4.05%]	0	0	17,314	626,690		603,820	0	58,920	0	0	23,331		100/100
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMYZND4	BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	0	2,509,500	4.9625%[4.61%]	0	0	8,488	534,525		585,100	0	56,700	0	0	33,700		100/100
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMYZNP7	BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	0	2,509,500	4.9625%[4.61%]	0	0	8,488	534,525		585,100	0	56,700	0	0	33,700		100/100
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNNBN88	BME0M8KT9 QPH FINANCE CO PTY LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2014	08/14/2029	0	2,065,140	4.555%[6.28%]	0	0	(970)	413,600		393,800	0	(52,580)	0	0	28,047		100/100
Currency Swap With BNP PARIBAS SA RCV 4.74 PAY 3.26 07/24/2026 BRSNV9J97	BME0NMKX8 SHURGARD LUXEMBOURG SARL CB 3.26%	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/25/2014	07/24/2026	0	8,302,497	4.74%[3.26%]	0	0	43,160	1,526,763		1,535,754	0	149,510	0	0	86,260		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										1,756,404	0	8,917,489	95,277,987	XXX	220,503,495	0	40,953,314	0	0	53,276,171	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,756,404	0	8,917,489	95,277,987	XXX	220,503,495	0	40,953,314	0	0	53,276,171	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap With BARCLAYS BANK PLC RCV SOFR PAY 2.88 10/24/2024 BHF2CJPU4	BLIC IR-SPEC-A	D 1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/18/2020	10/24/2024	0	10,000,000	2.875% / (SOFR+151.2BP)	0	0	(34,129)	243,574		243,574	368,066	0	0	0	80,154		0003
Interest Rate Swap With BANK OF AMERICA NA RCV SOFR PAY 1.05 04/12/2024 BHF2L0LL9	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/06/2021	04/12/2024	0	300,000,000	1.053% / (SOFR+76BP)	0	0	(183,247)	11,541,702		11,541,702	8,231,198	0	0	0	2,140,125		0003

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)
Interest Rate Swap With WELLS FARGO BANK NA RCV SOFR PAY 2.13 08/03/2041 BHF2MUMP2	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/13/2021	08/03/2041	0	250,000,000	0.3205%[2.132%]	0	0	(1,132,188)	8,513,622		8,513,622	25,279,351	0	0	0	5,499,455		0002
Interest Rate Swap With BANK OF AMERICA NA RCV SOFR PAY 0.42 02/24/2023 BHF2T4580	Liability Portfolio	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/17/2021	02/24/2023	0	400,000,000	0.59%[0.4225%]	0	0	(37,387)	5,156,238		5,156,238	3,601,149	0	0	0	1,901,694		0003
Interest Rate Swap With CITIBANK NA RCV 1.68 PAY SOFR 01/10/2042 BHF30FTJ4	Macro Interest Rate Hedge	Exh 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2022	01/10/2042	0	100,000,000	1.6775% / (SOFR)	0	0	355,500	(6,591,881)		(6,591,881)	(6,591,881)	0	0	0	2,224,552		0002
Interest Rate Swap With CITIBANK NA RCV 1.71 PAY SOFR 01/12/2042 BHF30LU75	Macro Interest Rate Hedge	Exh 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2022	01/12/2042	0	75,000,000	1.707% / (SOFR)	0	0	262,533	(4,593,347)		(4,593,347)	(4,593,347)	0	0	0	1,668,645		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.62 PAY ULB3 06/21/2026 BME1S90T1	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/17/2011	06/21/2026	0	500,000,000	3.615% / (US3MLIB)	0	0	4,153,625	21,580,327		21,580,327	(28,508,307)	0	0	0	5,140,159		0002
Interest Rate Swap With CREDIT SUISSE INTERNATIONAL RCV 0.00 PAY ULB3 09/30/2038 BME288ZA6	Liability Portfolio	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/21/2010	09/30/2038	0	19,200,000	(US3MLIB)	0	0	(23,012)	22,442,306		22,442,306	(4,523,096)	0	0	0	390,100		0004
Interest Rate Swap With JPMORGAN CHASE BANK NA RCV 0.00 PAY ULB3 03/31/2038 BME289053	Liability Portfolio	N/A	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/27/2010	03/31/2038	0	21,653,290	(US3MLIB)	0	0	(13,304)	16,929,547		16,929,547	(4,116,442)	0	0	0	433,214		0004
Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 09/30/2040 BME2894L4	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2010	09/30/2040	0	17,345,000	(US3MLIB)	0	0	(20,788)	12,193,491		12,193,491	(3,407,200)	0	0	0	373,170		0004
Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 03/31/2040 BME289533	Liability Portfolio	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2010	03/31/2040	0	19,785,000	(US3MLIB)	0	0	(12,157)	14,092,406		14,092,406	(3,855,746)	0	0	0	419,863		0004
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.13 PAY ULB3 06/21/2026 BRSK35QJ2	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/21/2011	06/21/2026	0	330,000,000	3.127% / (US3MLIB)	0	0	2,338,793	7,821,598		7,821,598	(18,225,213)	0	0	0	3,392,505		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.18 PAY ULB3 10/11/2031 BRSK35QW3	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031	0	100,000,000	3.18% / (US3MLIB)	0	0	740,035	6,767,852		6,767,852	(8,078,688)	0	0	0	1,544,101		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.31 PAY ULB3 12/02/2026 BRSK35S76	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026	0	100,000,000	3.31% / (US3MLIB)	0	0	757,520	3,630,468		3,630,468	(5,750,848)	0	0	0	1,081,285		0002
Basis Swap With GOLDMAN SACHS BANK USA RCV 3.61 PAY ULB3 06/15/2044 BRSK35V07	Asset Portfolio	D 1	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/14/2012	06/15/2044	0	27,000,000	3.61% / (US3MLIB)	0	0	222,510	5,827,509		5,827,509	(3,569,886)	0	0	0	636,431		0003

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)
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.10 PAY ULB3 10/13/2040 BRSK35YM6	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040	0	50,000,000	4.1%[0.2444%]	0	0	484,093	12,817,317		12,817,317	(6,320,094)	0	0	0	1,076,763		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.13 PAY ULB3 10/13/2040 BRSK35YQ7	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	0	50,000,000	4.13%[0.2444%]	0	0	487,843	13,040,800		13,040,800	(6,339,217)	0	0	0	1,076,763		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.13 PAY ULB3 10/13/2040 BRSK35YX2	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	0	50,000,000	4.13%[0.2444%]	0	0	487,843	13,040,800		13,040,800	(6,339,217)	0	0	0	1,076,763		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.21 PAY ULB3 10/13/2030 BRSK36090	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030	0	50,000,000	4.21%[0.2444%]	0	0	497,843	6,974,131		6,974,131	(4,087,027)	0	0	0	730,687		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.30 PAY ULB3 10/15/2040 BRSK36116	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2040	0	50,000,000	4.3%[0.2384%]	0	0	510,563	14,318,083		14,318,083	(6,440,104)	0	0	0	1,076,922		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 5.09 PAY ULB3 12/15/2024 BRSK364Y1	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	12/10/2009	12/15/2024	0	100,000,000	5.0925% / (US3MLIB)	0	0	1,194,738	6,535,692		6,535,692	(4,957,410)	0	0	0	823,457		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 5.13 PAY ULB3 12/15/2024 BRSK365U8	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024	0	50,000,000	5.13% / (US3MLIB)	0	0	602,056	3,316,745		3,316,745	(2,484,406)	0	0	0	411,729		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 5.23 PAY ULB3 03/09/2026 BRSK36606	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026	0	50,000,000	5.2275% / (US3MLIB)	0	0	615,071	5,008,232		5,008,232	(3,030,632)	0	0	0	496,391		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 5.23 PAY ULB3 12/16/2029 BRSK366T0	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES ... I7331LVCZKQKX5T7XV54	12/11/2009	12/16/2029	0	50,000,000	5.23%[0.8847%]	0	0	613,352	9,873,038		9,873,038	(4,164,451)	0	0	0	694,524		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	12,867,706	210,480,250	XXX	210,480,250	(97,903,448)	0	0	0	34,389,452	XXX	XXX
Currency Swap With BARCLAYS BANK PLC RCV SOFR PAY 3MEBR 01/19/2025 BHF311KF1	BHF311KF1 CSWAP: USD/EUR 1/19/2025 - FLOOR	D 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	01/18/2022	01/19/2025	0	11,353,000	.SOFR+331.3BP / (EURIBOR3M+260BP)	0	0	31,154	277,846		277,846	277,846	0	0	0	95,125		0009
Currency Swap With BARCLAYS BANK PLC RCV SOFR PAY SONIA 03/31/2026 BHF31M2N8	BHF31S5N2 DAWSONGROUP PLC	D 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	01/28/2022	03/31/2026	0	13,411,000	1.576%[1.8308%]	0	0	0	225,226		225,226	225,226	0	0	0	134,156		0009
Currency Swap With BARCLAYS BANK PLC RCV SOFR PAY SONIA 03/31/2026 BHF31M2S7	BME507ZH4 DAWSONGROUP PLC	D 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	01/28/2022	03/31/2026	0	13,008,670	1.576%[1.8308%]	0	0	0	218,404		218,404	218,404	0	0	0	130,131		0009

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)
Currency Swap With CITIBANK NA RCV ULB3 PAY AUBR3 07/12/2027 BME12GYT6	BME12EZ45 AQUASURE FINANCE PTY LTD	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/15/2015	07/12/2027	0	24,320,000	US3MLIB+117.8BP / (AUDBBRBBSW3M+152BP)	0	0	(9,413)	264,050		264,050	(756,145)	0	0	0	279,546		0009
Currency Swap With CITIBANK NA RCV ULB3 PAY 3.88 06/26/2025 BME18MZP4	BME198PV2 Com - Shelbourne Hotel	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/23/2015	06/26/2025	0	25,793,600	US3MLIB+325.2BP / (3.875%)	0	0	(26,805)	48,419		48,419	1,354,959	0	0	0	232,182		0009
Currency Swap With CITIBANK EUROPE PLC/CZECH REPU RCV 6.30 PAY 4.38 12/15/2023 BME1L9N22	BRSXK3DV7 BALL CORPORATION	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2016	12/15/2023	0	949,813	6.2975%[4.375%]	0	0	4,305	(31,666)		(31,666)	7,854	0	0	0	6,209		0009
Currency Swap With CITIBANK NA RCV 4.28 PAY 2.50 07/01/2024 BME1L9NB2	BRSNJOS71 TESCO CORPORATE TREASURY SERVICES	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2016	07/01/2024	0	602,619	4.2835%[2.5%]	0	0	2,817	(21,461)		(21,461)	4,139	0	0	0	4,524		0009
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRE9	BME0YQU40 Com - Kennedy Wilson - Clancy Quay	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2015	04/22/2025	0	17,557,320	US3MLIB+232BP / (2.57%)	0	0	396	445,469		445,469	854,610	0	0	0	153,639		0009
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRH2	BME0YQU16 Com - Kennedy Wilson - Alliance	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2015	04/22/2025	0	11,879,208	US3MLIB+232BP / (2.57%)	0	0	268	301,403		301,403	578,226	0	0	0	103,952		0009
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRP4	BME0YQU24 Com - Kennedy Wilson - Sandford Lo	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2015	04/22/2025	0	7,097,640	US3MLIB+232BP / (2.57%)	0	0	160	180,083		180,083	345,481	0	0	0	62,110		0009
Currency Swap With CITIBANK NA RCV 3.81 PAY 3.31 04/05/2031 BME1RDN43	BME1RD8F5 GIBRALTAR CAPITAL ASSETS SERIES E	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2016	04/05/2031	0	4,740,450	3.8135%[3.31%]	0	0	10,622	383,629		383,629	63,563	0	0	0	71,182		0009
Currency Swap With CITIBANK NA RCV 4.57 PAY 3.81 04/05/2041 BME1RDNG6	BME1RD931 GIBRALTAR CAPITAL ASSETS SERIES C	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2016	04/05/2041	0	4,600,000	4.568%[3.813%]	0	0	13,913	426,414		426,414	145,237	0	0	0	100,327		0009
Currency Swap With CITIBANK NA RCV 4.31 PAY 3.67 04/05/2036 BME1RDNN1	BME1RD8Y4 GIBRALTAR CAPITAL ASSETS SERIES D	D 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2016	04/05/2036	0	3,881,250	4.3095%[3.669%]	0	0	10,461	341,464		341,464	83,551	0	0	0	72,675		0009
Currency Swap With BNP PARIBAS SA RCV 5.49 PAY 3.25 04/03/2023 BME1TYXK8	BRSMSAJK5 ANGLO AMERICAN CAPITAL PLC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2016	04/03/2023	0	1,117,000	5.4875%[3.25%]	0	0	7,002	3,979		3,979	10,955	0	0	0	5,608		0009
Currency Swap With CIBC WORLD MARKETS CORP. RCV 3.69 PAY 2.65 10/13/2026 BME1V4N14	BME1V5HH3 ASSURA FINANCING LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/27/2016	10/13/2026	0	2,727,900	3.685%[2.65%]	0	0	7,519	19,598		19,598	39,945	0	0	0	29,061		0009
Currency Swap With BARCLAYS BANK PLC RCV 3.54 PAY 2.62 12/15/2026 BME1VH0G7	BME1VGWS8 FORTH PORTS LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/07/2016	12/15/2026	0	3,729,000	3.535%[2.62%]	0	0	7,215	(164,843)		(164,843)	70,184	0	0	0	40,474		0009
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.00 PAY 1.84 12/07/2027 BME24J923	BME24G0B0 UMICORE SA	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2027	0	2,556,000	4%[1.84%]	0	0	13,349	(65,652)		(65,652)	40,253	0	0	0	30,486		0009

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)
Currency Swap With CITIBANK NA RCV 4.88 PAY 2.82 07/19/2027 BME28B8X9	BME28AP12 BUDAPEST AIRPORT ZRT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2027	0	2,928,660	4.883%[2.82%]	0	0	15,600	111,428		111,428	29,933	0	0	0	33,724		0009
Currency Swap With CITIBANK NA RCV 4.88 PAY 2.82 07/19/2027 BME28B900	BME28AQ78 AIRPORT HUNGARY KFT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2027	0	4,481,340	4.883%[2.82%]	0	0	23,870	170,425		170,425	45,808	0	0	0	51,604		0009
Currency Swap With CITIBANK NA RCV 5.19 PAY 3.31 07/19/2032 BME28BAH1	BME28AR51 BUDAPEST AIRPORT ZRT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2032	0	2,928,660	5.186%[3.31%]	0	0	14,317	154,719		154,719	80,343	0	0	0	47,018		0009
Currency Swap With CITIBANK NA RCV 5.19 PAY 3.31 07/19/2032 BME28BAL2	BME28AR69 AIRPORT HUNGARY KFT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2032	0	4,481,340	5.186%[3.31%]	0	0	21,907	236,746		236,746	122,939	0	0	0	71,945		0009
Currency Swap With CREDIT AGRICOLE NY RCV 4.39 PAY 3.19 08/16/2027 BME28GW60	BME28EP55 WORKSPACE GROUP PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/13/2017	08/16/2027	0	2,584,400	4.3925%[3.19%]	0	0	7,151	31,707		31,707	41,959	0	0	0	29,975		0009
Currency Swap With BARC RCV 3.78 PAY 4.86 10/01/2032 BME29H7M0	BME297XN1 AUSGRID FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	0	4,944,128	3.7775%[4.857%]	0	0	(11,642)	342,992		342,992	(65,456)	0	0	0	80,151		0009
Currency Swap With BARCLAYS BANK PLC RCV 3.88 PAY 2.42 11/01/2057 BME2AC814	BME2ABZJ7 CHURCHILL COLLEGE	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/31/2017	11/01/2057	0	14,789,000	3.8825%[2.42%]	0	0	53,693	2,102,251		2,102,251	1,049,913	0	0	0	441,283		0009
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5D4	BME2MRK55 Com - Kennedy Wilson - Alliance Up	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/27/2018	04/22/2025	0	5,429,481	US3MLIB+248.6BP / (2.542%)	0	0	4,933	527,618		527,618	241,592	0	0	0	47,512		0009
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5J1	BME2MXT61 Com - Kennedy Wilson - Sandford Lo	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/27/2018	04/22/2025	0	2,393,961	US3MLIB+248.6BP / (2.542%)	0	0	2,163	232,637		232,637	106,522	0	0	0	20,949		0009
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5Q5	BME2MRK63 Com - Kennedy Wilson -Clancy Quay	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/27/2018	04/22/2025	0	8,580,696	US3MLIB+248.6BP / (2.542%)	0	0	7,805	833,751		833,751	381,760	0	0	0	75,087		0009
Currency Swap With BARCLAYS BANK PLC RCV CMS10 PAY ULB3 06/28/2022 BRSK9SJA3	FA Hedge	Exh 7	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2007	06/28/2022	0	126,426,000	.CMSEUR10Y+40BP / (US3MLIB+18BP)	0	0	875,391	(19,656,128)		(19,656,128)	(3,581,312)	0	0	0	312,144		0010
Currency Swap With DEUTSCHE BANK AG RCV 5.68 PAY 5.19 07/07/2038 BRSK9SP65	72908LAB1 PLENARY PROPERTIES NDC GP	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2008	07/07/2038	0	25,047,809	5.68%[5.1876%]	0	0	98,430	8,065,563		8,065,563	(666,696)	0	0	0	505,312		0009
Currency Swap With CITIBANK NA RCV 5.29 PAY 4.63 11/02/2035 BRSK9TE40	BRS2WTJQ0 WELLS FARGO & COMPANY	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2007	11/02/2035	0	10,075,000	5.291%[4.625%]	0	0	58,993	4,551,516		4,551,516	(179,478)	0	0	0	185,774		0009
Currency Swap With DEUTSCHE BANK AG RCV 6.30 PAY 5.95 04/30/2041 BRSK9TGN6	667869AA9 NORTHWESTCONNECT GROUP	D 1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/14/2008	04/30/2041	0	11,670,023	6.3%[5.95%]	0	0	34,773	3,228,032		3,228,032	(231,342)	0	0	0	254,983		0009
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UC98	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	0	8,753,800	6.475%[6.55%]	0	0	24,006	1,468,102		1,468,102	106,401	0	0	0	173,465		0009

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)
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCH0	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	0	6,366,400	6.475%[6.55%]	0	0	17,459	1,067,711		1,067,711	77,383	0	0	0	126,156		0009
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCL1	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	0	6,366,400	6.475%[6.55%]	0	0	17,459	1,067,711		1,067,711	77,383	0	0	0	126,156		0009
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UDG1	BRSK7ZYB0 EVERSHOLT FUNDING PLC	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	0	15,304,500	5.155% / (GBP6MLIB+233BP)	0	0	112,811	3,762,904		3,762,904	(896,869)	0	0	0	293,706		0009
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UE13	BRSK7ZYB0 EVERSHOLT FUNDING PLC	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	0	13,693,500	5.155% / (GBP6MLIB+233BP)	0	0	103,411	3,366,809		3,366,809	(802,462)	0	0	0	262,790		0009
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UE47	BRSK7ZYB0 EVERSHOLT FUNDING PLC	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	0	35,442,000	5.155% / (GBP6MLIB+233BP)	0	0	261,246	8,716,505		8,716,505	(2,077,455)	0	0	0	680,161		0009
Currency Swap With JPMORGAN CHASE BANK NA RCV 5.58 PAY BLB6 12/26/2033 BRSK9UM89	BRSK802L9 ABP ACQUISITIONS UK LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/03/2013	12/26/2033	0	11,969,100	5.581% / (GBP6MLIB+220BP)	0	0	99,173	3,038,913		3,038,913	(764,605)	0	0	0	205,122		0009
Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033 BRSLHA672	BME0L3SB2 Com - Edwardian Hotel Group Upsize	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	73,203,200	7.012%[6.46%]	0	0	323,474	19,274,425		19,274,425	345,111	0	0	0	1,251,454		0009
Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033 BRSLHA9G9	BME0L3SB2 Com - Edwardian Hotel Group Upsize	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	31,372,800	7.012%[6.46%]	0	0	138,760	8,260,638		8,260,638	147,890	0	0	0	536,338		0009
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWY2	BME0L3SB2 Com - Edwardian Hotel Group Upsize	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	10,457,600	7.012%[6.46%]	0	0	46,296	2,753,489		2,753,489	49,302	0	0	0	178,779		0009
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	2,424,442	56,562,826	XXX	56,562,826	(2,797,148)	0	0	0	7,542,975	XXX	XXX
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 05/15/2024 BHF1LDUN9	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/14/2019	05/15/2024	0	165,487,594	MSCI Daily TR Gross EAFE USD / (FEDL01+70.5BP)	0	0	345,047	3,832,515		3,832,515	1,495,007	0	0	0	1,206,479		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 06/12/2022 BHF1ML9M6	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2019	06/12/2022	0	135,286,716	SPTR / (FEDL01+44BP)	0	0	205,774	(11,654,345)		(11,654,345)	(8,415,376)	0	0	0	302,510		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 06/12/2022 BHF1MLAD4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2019	06/12/2022	0	139,932,995	NASDAQ 100 Total Return / (FEDL01+40BP)	0	0	213,653	(19,249,182)		(19,249,182)	(16,661,678)	0	0	0	312,900		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2024 BHF1MW827	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2019	06/19/2024	0	97,133,480	MSCI Daily TR Gross EAFE USD / (FEDL01+70BP)	0	0	202,406	(1,436,640)		(1,436,640)	2,567,570	0	0	0	723,941		0001

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)
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 06/28/2024 BHF1N8BB5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/27/2019	06/28/2024	0	193,841,800	MSCI Daily TR Gross EAFE USD / (FEDL01+70BP)	0	0	425,935	(3,298,440)		(3,298,440)	(3,047,160)	0	0	0	1,452,707		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 07/08/2024 BHF1NNS75	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/08/2019	07/08/2024	0	315,331,057	NASDAQ 100 Total Return / (FEDL01+48BP)	0	0	460,113	15,171,124		15,171,124	45,863,835	0	0	0	2,377,548		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 07/09/2024 BHF1NPKS0	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	07/09/2024	0	97,897,230	SPTR / (FEDL01+49BP)	0	0	146,429	2,622,640		2,622,640	11,382,030	0	0	0	738,575		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 07/10/2024 BHF1NPKV3	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2019	07/10/2024	0	173,289,370	MSCI Daily TR Gross EAFE USD / (FEDL01+68BP)	0	0	344,181	7,928,136		7,928,136	12,993,884	0	0	0	1,308,149		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 07/10/2024 BHF1NRF29	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/10/2019	07/10/2024	0	157,908,225	SPTR / (FEDL01+51BP)	0	0	241,672	4,230,319		4,230,319	18,359,207	0	0	0	1,192,038		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 07/10/2024 BHF1NRF52	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/10/2019	07/10/2024	0	182,622,034	NASDAQ 100 Total Return / (FEDL01+47.5BP)	0	0	264,022	8,786,263		8,786,263	27,811,448	0	0	0	1,378,600		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 07/09/2024 BHF1PLTK5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2019	07/09/2024	0	418,348,800	MSCI Daily TR Gross EAFE USD / (FEDL01+68BP)	0	0	839,541	19,139,814		19,139,814	31,369,356	0	0	0	3,156,186		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 12/30/2024 BHF1TDZL0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2019	12/30/2024	0	220,583,297	SPTR / (FEDL01+56BP)	0	0	375,541	(6,694,238)		(6,694,238)	4,990,895	0	0	0	1,830,119		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 12/30/2024 BHF1TE010	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/22/2019	12/30/2024	0	231,216,793	SPTR / (FEDL01+55BP)	0	0	382,870	(7,016,927)		(7,016,927)	5,231,490	0	0	0	1,918,342		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/30/2024 BHF1TE069	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2019	12/30/2024	0	277,405,114	SPTR / (FEDL01+56BP)	0	0	471,971	(8,418,642)		(8,418,642)	6,276,543	0	0	0	2,301,553		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/23/2024 BHF1W7SU7	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/23/2019	12/23/2024	0	171,873,926	SPTR / (FEDL01+52.5BP)	0	0	290,840	(2,907,301)		(2,907,301)	(1,322,322)	0	0	0	1,421,016		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 01/14/2025 BHF1X8TL3	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2025	0	108,194,073	Russell 2000 TR / (FEDL01+35BP)	0	0	128,033	4,328,519		4,328,519	3,174,317	0	0	0	904,330		0001
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 01/23/2025 BHF1XVNW4	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/23/2020	01/23/2025	0	416,107,665	SPTR / (FEDL01+51BP)	0	0	647,966	(12,627,990)		(12,627,990)	7,383,870	0	0	0	3,493,309		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 01/24/2025 BHF1Y1UX9	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/24/2020	01/24/2025	0	68,697,544	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5BP)	0	0	130,718	577,112		577,112	818,224	0	0	0	577,010		0001

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)
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 01/28/2025 BHF1Y2QV6	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/28/2020	01/28/2025	0	43,935,918	MSCI Daily TR Gross EAFE USD / (FEDL01+62BP)	0	0	81,493	32,785		32,785	(218,731)	0	0	0	369,746		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 02/04/2025 BHF1YG209	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2020	02/04/2025	0	135,961,667	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	0	0	256,257	2,892,002		2,892,002	997,171	0	0	0	1,148,062		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/04/2025 BHF1YG944	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2020	02/04/2025	0	21,143,602	SPTR / (FEDL01+50BP)	0	0	32,602	(194,571)		(194,571)	262,804	0	0	0	178,537		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/04/2025 BHF1YG993	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2020	02/04/2025	0	22,511,356	Russell 2000 TR / (FEDL01+35BP)	0	0	27,816	(820,197)		(820,197)	(2,524,064)	0	0	0	190,086		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 02/13/2025 BHF1Z0815	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/13/2020	02/13/2025	0	101,005,042	SPTR / (FEDL01+48BP)	0	0	154,946	(3,177,722)		(3,177,722)	(1,065,375)	0	0	0	856,567		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 03/09/2025 BHF204QQ8	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2020	03/09/2025	0	442,774,998	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5BP)	0	0	900,092	(29,297,021)		(29,297,021)	(20,469,855)	0	0	0	3,797,596		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 03/06/2025 BHF204QU9	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/04/2020	03/06/2025	0	648,717,118	SPTR / (FEDL01+43BP)	0	0	927,911	(51,579,701)		(51,579,701)	(24,113,321)	0	0	0	5,556,146		0001
Total Return Swap With HSBC BANK USA NA RCV FEDL P Tot Ret 04/06/2023 BHF21DU33	Variable Annuities	Exh 5	Equity/Index.	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	04/03/2020	04/06/2023	0	43,757,194	SPTR / (FEDL01+50BP)	0	0	65,954	1,398,111		1,398,111	5,280,550	0	0	0	220,577		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 04/06/2025 BHF21DU66	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/03/2020	04/06/2025	0	114,649,854	MSCI Daily TR Gross EAFE USD / (FEDL01+75BP)	0	0	247,057	6,055,153		6,055,153	11,183,786	0	0	0	996,065		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 04/07/2023 BHF21MGL9	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2020	04/07/2023	0	41,793,791	SPTR / (FEDL01+47BP)	0	0	59,919	1,179,104		1,179,104	4,570,359	0	0	0	210,963		0001
Total Return Swap With HSBC BANK USA NA RCV FEDL P Tot Ret 04/07/2023 BHF21ND55	Variable Annuities	Exh 5	Equity/Index.	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	04/07/2020	04/07/2023	0	108,114,591	Russell 2000 TR / (FEDL01+37BP)	0	0	130,852	5,141,759		5,141,759	5,203,728	0	0	0	545,732		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 04/13/2025 BHF21QT28	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/08/2020	04/13/2025	0	122,057,581	MSCI Daily TR Gross EAFE USD / (FEDL01+71BP)	0	0	250,225	8,248,520		8,248,520	11,612,828	0	0	0	1,063,786		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 04/16/2025 BHF21V7X3	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/15/2020	04/16/2025	0	59,580,302	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	0	0	109,822	2,912,340		2,912,340	3,630,114	0	0	0	519,970		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/24/2025 BHF22EJF6	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/24/2020	04/24/2025	0	286,013,920	SPTR / (FEDL01+57BP)	0	0	494,791	(8,679,901)		(8,679,901)	5,075,350	0	0	0	2,505,069		0001

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)
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 04/28/2024 BHF22FL94	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/28/2020	04/28/2024	0	50,606,995	SPTR / (FEDL01+53BP)	0	0	82,648	(1,270,019)		(1,270,019)	807,071	0	0	0	364,884		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/28/2024 BHF22FN19	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2024	0	41,903,847	NASDAQ 100 Total Return / (FEDL01+48BP)	0	0	63,435	(1,180,291)		(1,180,291)	452,902	0	0	0	302,133		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/28/2022 BHF22FNW1	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/28/2020	04/28/2022	0	140,074,097	MSCI Daily TR Gross EAFE USD / (FEDL01+57BP)	0	0	242,751	104,526		104,526	(697,291)	0	0	0	193,982		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/04/2025 BHF244NB0	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/04/2020	06/04/2025	0	229,451,336	MSCI Daily TR Gross EAFE USD / (FEDL01+80BP)	0	0	576,557	(22,829,029)		(22,829,029)	(18,702,702)	0	0	0	2,046,116		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 06/04/2025 BHF244P28	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/04/2020	06/04/2025	0	267,903,113	NASDAQ 100 Total Return / (FEDL01+48BP)	0	0	439,209	(19,494,859)		(19,494,859)	(10,244,700)	0	0	0	2,389,007		0001
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 06/09/2025 BHF244PE2	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/04/2020	06/09/2025	0	448,780,611	Russell 2000 TR / (FEDL01+43BP)	0	0	734,058	(12,538,967)		(12,538,967)	(6,519,145)	0	0	0	4,010,578		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/04/2025 BHF244PP7	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/04/2020	06/04/2025	0	92,513,710	SPTR / (FEDL01+54BP)	0	0	155,832	(4,409,131)		(4,409,131)	(607,715)	0	0	0	824,984		0001
Total Return Swap With CREDIT SUISSE INTERNATIONAL RCV FEDL P Tot Ret 06/04/2025 BHF245PF6	Variable Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/04/2020	06/04/2025	0	49,808,079	SPTR / (FEDL01+59BP)	0	0	90,432	(2,373,814)		(2,373,814)	(327,185)	0	0	0	444,160		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/10/2025 BHF24J4H5	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/10/2020	06/10/2025	0	132,135,992	MSCI Daily TR Gross EAFE USD / (FEDL01+78BP)	0	0	322,386	(9,558,556)		(9,558,556)	(5,756,426)	0	0	0	1,181,354		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 06/17/2025 BHF24URS1	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2020	06/17/2025	0	102,745,326	MSCI Daily TR Gross EAFE USD / (FEDL01+76BP)	0	0	232,173	(1,561,575)		(1,561,575)	2,675,680	0	0	0	921,340		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 06/18/2025 BHF24URZ5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2020	06/18/2025	0	65,548,450	MSCI Daily TR Gross EAFE USD / (FEDL01+76BP)	0	0	148,120	(996,238)		(996,238)	1,707,004	0	0	0	588,037		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2025 BHF24WA22	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2020	06/19/2025	0	31,747,387	SPTR / (FEDL01+56BP)	0	0	54,813	(503,062)		(503,062)	914,549	0	0	0	284,928		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2025 BHF24WA71	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2020	06/19/2025	0	62,952,208	MSCI Daily TR Gross EAFE USD / (FEDL01+70BP)	0	0	134,281	(931,086)		(931,086)	924,696	0	0	0	564,987		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/18/2025 BHF24WAB2	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/17/2020	06/18/2025	0	115,966,847	SPTR / (FEDL01+57BP)	0	0	203,046	(1,792,546)		(1,792,546)	3,383,723	0	0	0	1,040,343		0001

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)
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/22/2025 BHF254230	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/18/2020	06/22/2025	0	48,821,626	MSCI Daily TR Gross EAFE USD / (FEDL01+70BP)	0	0	104,564	(424,006)		(424,006)	505,066	0	0	0	438,725		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/22/2025 BHF2556F6	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/19/2020	06/22/2025	0	74,057,756	SPTR / (FEDL01+54BP)	0	0	126,013	(332,644)		(332,644)	821,394	0	0	0	665,505		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 09/29/2025 BHF2ABJY2	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2020	09/29/2025	0	154,639,150	SPTR / (FEDL01+50.5BP)	0	0	(492,882)	(3,352,629)		(3,352,629)	648,607	0	0	0	1,446,800		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 01/30/2025 BHF2GWQW6	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/30/2020	01/30/2025	0	39,891,605	MSCI Daily TR Gross EAFE USD / (FEDL01+61BP)	0	0	71,766	404,414		404,414	37,939	0	0	0	336,035		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 02/24/2023 BHF2HMM35	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/22/2021	02/24/2023	0	610,203,736	SPTR / (FEDL01+40BP)	0	0	(818,782)	35,376,887		35,376,886	25,273,735	0	0	0	2,901,051		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 01/23/2025 BHF2J4AX0	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/03/2021	01/23/2025	0	369,873,480	SPTR / (FEDL01+42BP)	0	0	(492,503)	11,224,880		11,224,880	(6,563,440)	0	0	0	3,105,163		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 10/10/2023 BHF2KAX01	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/23/2021	10/10/2023	0	365,023,377	NASDAQ 100 Total Return / (FEDL01+42BP)	0	0	485,667	17,561,907		17,561,907	55,589,286	0	0	0	2,256,635		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 12/23/2024 BHF2KCUB6	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/23/2021	12/23/2024	0	593,515,451	SPTR / (FEDL01+45BP)	0	0	(860,713)	10,039,550		10,039,550	4,566,323	0	0	0	4,907,054		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 06/04/2025 BHF2KCV33	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/23/2021	06/04/2025	0	267,903,113	NASDAQ 100 Total Return / (FEDL01+49BP)	0	0	(440,962)	19,494,859		19,494,859	10,244,700	0	0	0	2,389,007		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/07/2022 BHF2KCYJ5	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/24/2021	11/07/2022	0	125,409,156	MSCI Daily TR Gross EAFE USD / (FEDL01+41.5BP)	0	0	179,641	(1,647,729)		(1,647,729)	(647,280)	0	0	0	487,920		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 02/11/2025 BHF2KECM8	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2021	02/11/2025	0	229,006,760	Russell 2000 TR / (FEDL01+31BP)	0	0	(194,293)	5,022,404		5,022,404	31,890,307	0	0	0	1,940,227		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 08/07/2023 BHF2KEPE2	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/24/2021	08/07/2023	0	130,527,143	MSCI Daily TR Gross EAFE USD / (FEDL01+44BP)	0	0	182,507	3,470,259		3,470,259	1,306,969	0	0	0	759,255		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 03/06/2025 BHF2KEPV4	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/25/2021	03/06/2025	0	399,187,458	SPTR / (FEDL01+50BP)	0	0	(645,437)	31,739,493		31,739,493	14,838,075	0	0	0	3,418,969		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 11/07/2022 BHF2KG1Y9	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/24/2021	11/07/2022	0	130,527,143	MSCI Daily TR Gross EAFE USD / (FEDL01+39.5BP)	0	0	167,497	3,470,259		3,470,259	1,306,969	0	0	0	507,833		0001

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)
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/07/2024 BHF2KG3J0	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/25/2021	04/07/2024	0	217,258,116	Russell 2000 TR / (FEDL01+22.5BP)	0	0	202,163	726,058		726,058	(1,018,689)	0	0	0	1,544,642		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 02/07/2023 BHF2KG8E6	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/24/2021	02/07/2023	0	130,527,143	MSCI Daily TR Gross EAFE USD / (FEDL01+41BP)	0	0	172,500	3,470,259		3,470,259	1,306,969	0	0	0	604,361		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 08/07/2023 BHF2KGSB0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/26/2021	08/07/2023	0	127,499,362	MSCI Daily TR Gross EAFE USD / (FEDL01+49BP)	0	0	189,446	3,389,749		3,389,749	1,276,602	0	0	0	741,643		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 11/07/2022 BHF2KGSJ3	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/26/2021	11/07/2022	0	111,783,453	MSCI Daily TR Gross EAFE USD / (FEDL01+43BP)	0	0	158,615	2,971,920		2,971,920	858,604	0	0	0	434,908		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 02/07/2023 BHF2KGSZ7	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/26/2021	02/07/2023	0	127,499,362	MSCI Daily TR Gross EAFE USD / (FEDL01+44BP)	0	0	173,671	3,389,749		3,389,749	1,276,602	0	0	0	590,342		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL R Tot Ret PAY FEDL 03/09/2025 BHF2KGT29	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/26/2021	03/09/2025	0	465,647,772	MSCI Daily TR Gross EAFE USD / (FEDL01+64BP)	0	0	(941,574)	30,810,393		30,810,393	21,527,436	0	0	0	3,993,772		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 02/07/2023 BHF2KH6R7	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2021	02/07/2023	0	125,409,156	MSCI Daily TR Gross EAFE USD / (FEDL01+41BP)	0	0	176,285	(1,647,729)		(1,647,729)	(442,784)	0	0	0	580,664		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 08/07/2023 BHF2KH8R5	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2021	08/07/2023	0	125,409,156	MSCI Daily TR Gross EAFE USD / (FEDL01+45BP)	0	0	189,632	(1,647,729)		(1,647,729)	(647,316)	0	0	0	729,485		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 04/14/2025 BHF2KHCY5	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2021	04/14/2025	0	501,636,624	MSCI Daily TR Gross EAFE USD / (FEDL01+65BP)	0	0	(1,025,947)	6,590,915		6,590,915	2,589,273	0	0	0	4,373,955		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 06/27/2022 BHF2KHDW8	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2021	06/29/2022	0	191,312,205	Russell 2000 TR / (FEDL01+88P)	0	0	102,750	5,572,028		5,572,028	5,253,164	0	0	0	474,993		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL R Tot Ret PAY FEDL 04/15/2025 BHF2KN6J2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/25/2021	04/15/2025	0	521,972,775	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	0	0	(974,380)	(25,514,509)		(25,514,509)	(29,604,178)	0	0	0	4,553,323		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 08/07/2023 BHF2KN7A0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/25/2021	08/07/2023	0	127,509,488	MSCI Daily TR Gross EAFE USD / (FEDL01+49BP)	0	0	189,461	3,390,018		3,390,018	1,276,703	0	0	0	741,702		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 02/07/2023 BHF2KN7H5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/25/2021	02/07/2023	0	127,509,488	MSCI Daily TR Gross EAFE USD / (FEDL01+44BP)	0	0	173,685	3,390,018		3,390,018	1,276,703	0	0	0	590,389		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 11/07/2022 BHF2KN7M4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/25/2021	11/07/2022	0	127,499,362	MSCI Daily TR Gross EAFE USD / (FEDL01+43BP)	0	0	170,516	3,389,749		3,389,749	1,276,602	0	0	0	496,053		0001

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)
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 04/04/2024 BHF2KNHW1	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/29/2021	04/04/2024	0	551,185,402	SPTR / (FEDL01+50.5BP)	0	0	(838,254)	(28,385,144)		(28,385,144)	(83,590,730)	0	0	0	3,910,794		0001
Total Return Swap With BARCLAYS BANK PLC RCV FEDL P Tot Ret 12/01/2023 BHF2LTCN2	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2021	12/01/2023	0	228,473,319	Russell 2000 TR / (FEDL01+22BP)	0	0	193,503	(4,749,783)		(4,749,783)	(11,672,899)	0	0	0	1,476,808		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 12/15/2023 BHF2M40M1	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2021	12/15/2023	0	68,311,620	MSCI Daily TR Gross EAFE USD / (FEDL01+45BP)	0	0	102,817	(4,630,254)		(4,630,254)	(2,239,832)	0	0	0	446,591		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/12/2024 BHF2N05C5	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2021	11/12/2024	0	32,989,426	Russell 2000 TR / (FEDL01+29BP)	0	0	35,743	(876,293)		(876,293)	(3,346,362)	0	0	0	267,088		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/02/2024 BHF2Q1LG3	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2021	04/02/2024	0	432,268,048	SPTR / (FEDL01+37.5BP)	0	0	532,167	22,492,036		22,492,036	65,762,720	0	0	0	3,062,871		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/12/2024 BHF202GY8	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/23/2021	04/12/2024	0	198,147,520	SPTR / (FEDL01+37BP)	0	0	233,760	7,598,340		7,598,340	25,557,680	0	0	0	1,413,535		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/11/2024 BHF2Q31H9	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2021	02/11/2024	0	439,650,307	SPTR / (FEDL01+39BP)	0	0	559,824	(12,122,744)		(12,122,744)	424,913	0	0	0	3,004,852		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 10/18/2024 BHF2QSYD7	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/01/2021	10/18/2024	0	214,603,289	SPTR / (FEDL01+51.5BP)	0	0	(332,366)	(1,531,196)		(1,531,196)	(15,240,686)	0	0	0	1,714,620		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 10/18/2024 BHF2QUMS2	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/02/2021	10/18/2024	0	114,805,659	SPTR / (FEDL01+51BP)	0	0	(176,407)	(819,139)		(819,139)	(8,153,263)	0	0	0	917,265		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 07/19/2022 BHF2RSAD2	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2021	07/19/2022	0	23,196,352	Russell 2000 TR / (FEDL01+10BP)	0	0	(11,936)	147,450		147,450	426,779	0	0	0	63,671		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/19/2022 BHF2RSB25	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/19/2021	07/19/2022	0	281,235,777	SPTR / (FEDL01+40BP)	0	0	(356,443)	719,823		719,823	(15,366,692)	0	0	0	771,952		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL R Tot Ret PAY FEDL 07/19/2022 BHF2RSDN7	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/19/2021	07/19/2022	0	17,462,192	MSCI Daily TR Gross EAFE USD / (FEDL01+49BP)	0	0	(26,506)	(764,429)		(764,429)	(860,736)	0	0	0	47,931		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 01/15/2025 BHF2S6KM8	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/27/2021	01/15/2025	0	17,554,788	SPTR / (FEDL01+52.5BP)	0	0	289,558	(880,845)		(880,845)	11,442,802	0	0	0	146,802		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 03/18/2025 BHF2S6L54	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/27/2021	03/18/2025	0	265,456,495	NASDAQ 100 Total Return / (FEDL01+49BP)	0	0	411,293	(16,304,465)		(16,304,465)	(2,214,185)	0	0	0	2,286,289		0001

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)
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/02/2025 BHF2SV3S9	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/05/2021	04/02/2025	0	22,663,992	MSCI Daily TR Gross EAFE USD / (FEDL01+56BP)	0	0	37,717	1,510,844		1,510,844	2,306,044	0	0	0	196,545		0001
Total Return Swap With CITNA_CSA R Tot Ret PAY FEDL 07/08/2025 BHF2T7K29	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2021	07/08/2025	0	90,962,293	Russell 2000 TR / (FEDL01+28BP)	0	0	(101,983)	(3,981,902)		(3,981,902)	(5,026,086)	0	0	0	822,941		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 08/05/2025 BHF2T8R12	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2021	08/05/2025	0	230,705,227	Russell 2000 TR / (FEDL01+30BP)	0	0	261,750	(7,183,930)		(7,183,930)	(28,548,420)	0	0	0	2,111,515		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 07/10/2024 BHF2T8TG7	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/18/2021	07/10/2024	0	655,705,857	SPTR / (FEDL01+50.5BP)	0	0	(995,011)	(17,566,180)		(17,566,180)	(77,711,112)	0	0	0	4,949,876		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 04/14/2025 BHF2T8VH2	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2021	04/14/2025	0	269,442,093	MSCI Daily TR Gross EAFE USD / (FEDL01+48BP)	0	0	402,154	15,328,324		15,328,324	20,132,659	0	0	0	2,349,365		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 04/15/2025 BHF2T8VL3	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/18/2021	04/15/2025	0	260,986,388	MSCI Daily TR Gross EAFE USD / (FEDL01+48BP)	0	0	390,678	12,757,255		12,757,255	14,802,089	0	0	0	2,276,661		0001
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 02/24/2023 BHF2T8WB4	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/19/2021	02/24/2023	0	342,285,108	SPTR / (FEDL01+47.5BP)	0	0	527,048	(19,844,119)		(19,844,119)	(14,176,977)	0	0	0	1,627,303		0001
Total Return Swap With WELBK_VCSA R Tot Ret PAY FEDL 02/12/2024 BHF2T9WU0	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/19/2021	02/12/2024	0	495,381,116	SPTR / (FEDL01+47BP)	0	0	(751,821)	26,809,384		26,809,384	18,155,098	0	0	0	3,388,234		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 08/12/2024 BHF2TNJ42	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2021	08/12/2024	0	62,769,375	Russell 2000 TR / (FEDL01+27BP)	0	0	65,276	(782,452)		(782,452)	(701,284)	0	0	0	483,147		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 11/12/2024 BHF2TNJL4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2021	11/12/2024	0	102,046,677	Russell 2000 TR / (FEDL01+28BP)	0	0	108,891	(1,272,120)		(1,272,120)	(1,140,162)	0	0	0	826,187		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 07/08/2024 BHF2TNK24	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/26/2021	07/08/2024	0	92,111,860	NASDAQ 100 Total Return / (FEDL01+47BP)	0	0	(105,725)	3,945,627		3,945,627	423,680	0	0	0	694,509		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 08/15/2025 BHF2TNL56	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/26/2021	08/15/2025	0	100,907,070	MSCI Daily TR Gross EAFE USD / (FEDL01+51BP)	0	0	159,937	2,336,950		2,336,950	911,600	0	0	0	927,314		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 07/19/2022 BHF2TWJ3	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2021	07/19/2022	0	73,209,263	MSCI Daily TR Gross EAFE USD / (FEDL01+41BP)	0	0	94,874	3,204,827		3,204,827	3,608,597	0	0	0	200,949		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL RCV FEDL P Tot Ret 08/12/2024 BHF2TUNW9	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/30/2021	08/12/2024	0	42,788,879	Russell 2000 TR / (FEDL01+26BP)	0	0	43,833	(1,136,595)		(1,136,595)	(4,566,393)	0	0	0	329,354		0001

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)
Total Return Swap With GOLDMANSACHSINTERNATIONAL R Tot Ret PAY FEDL 10/10/2023 BHF2TUP31	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/30/2021	10/10/2023	0	19,898,994	NASDAQ 100 Total Return / (FEDL01+42BP)	0	0	(66,585)	(957,374)		(957,374)	(12,820,032)	0	0	0	123,019		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 02/24/2023 BHF2TUPV9	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/30/2021	02/24/2023	0	205,250,347	SPTR / (FEDL01+47BP)	0	0	313,508	(11,899,498)		(11,899,498)	(8,501,165)	0	0	0	975,808		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 07/08/2024 BHF2TUYE7	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/30/2021	07/08/2024	0	121,858,953	NASDAQ 100 Total Return / (FEDL01+45BP)	0	0	(184,261)	5,217,951		5,217,951	3,578,346	0	0	0	918,798		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 04/07/2024 BHF2TX487	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/31/2021	04/07/2024	0	23,839,247	Russell 2000 TR / (FEDL01+24BP)	0	0	(20,785)	(1,043,570)		(1,043,570)	(1,242,253)	0	0	0	169,490		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 07/15/2024 BHF2TZ6H0	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/31/2021	07/15/2024	0	16,156,843	MSCI Daily TR Gross EAFE USD / (FEDL01+52BP)	0	0	(25,362)	(789,761)		(789,761)	(916,351)	0	0	0	122,333		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 08/05/2025 BHF2VD6L7	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/30/2021	08/05/2025	0	22,993,392	Russell 2000 TR / (FEDL01+27BP)	0	0	(23,565)	715,832		715,832	2,845,138	0	0	0	210,446		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 08/15/2025 BHF2VD6T0	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2021	08/15/2025	0	16,266,220	MSCI Daily TR Gross EAFE USD / (FEDL01+55BP)	0	0	(27,142)	(376,716)		(376,716)	(147,249)	0	0	0	149,483		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 08/05/2025 BHF2X03P7	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	10/25/2021	08/05/2025	0	20,523,113	Russell 2000 TR / (FEDL01+24BP)	0	0	(19,339)	638,927		638,927	2,539,472	0	0	0	187,837		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 01/15/2025 BHF2X2Y20	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/26/2021	01/15/2025	0	78,763,361	SPTR / (FEDL01+54BP)	0	0	(127,428)	(561,977)		(561,977)	(4,069,305)	0	0	0	658,659		0001
Total Return Swap With GOLDMANSACHSINTERNATIONAL R Tot Ret PAY FEDL 01/15/2025 BHF2X2YG9	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/26/2021	01/15/2025	0	176,833,724	SPTR / (FEDL01+54BP)	0	0	(289,776)	(1,261,710)		(1,261,710)	(9,136,105)	0	0	0	1,478,773		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 02/07/2023 BHF2X5HW6	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/26/2021	02/07/2023	0	15,260,233	MSCI Daily TR Gross EAFE USD / (FEDL01+49BP)	0	0	(23,287)	(405,716)		(405,716)	(152,801)	0	0	0	70,657		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/04/2024 BHF2XC0M1	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/29/2021	04/04/2024	0	253,036,156	SPTR / (FEDL01+47BP)	0	0	367,446	(1,537,549)		(1,537,549)	8,126,434	0	0	0	1,795,353		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 07/10/2024 BHF2XC0R0	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/29/2021	07/10/2024	0	634,285,504	SPTR / (FEDL01+48BP)	0	0	930,403	(3,854,173)		(3,854,173)	20,370,524	0	0	0	4,788,175		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 02/07/2023 BHF2ZFSK6	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/10/2021	02/07/2023	0	25,264,951	MSCI Daily TR Gross EAFE USD / (FEDL01+49BP)	0	0	(37,850)	(671,706)		(671,706)	(1,331,616)	0	0	0	116,981		0001

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)
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 08/05/2025 BHF2ZFS03	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2021	08/05/2025	0	32,238,679	Russell 2000 TR / (FEDL01+31BP)	0	0	(35,007)	1,003,679		1,003,679	435,711	0	0	0	295,063		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 06/04/2025 BHF2ZFUY3	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/10/2021	06/04/2025	0	131,845,450	SPTR / (FEDL01+55BP)	0	0	(268,498)	6,283,651		6,283,651	4,581,464	0	0	0	1,175,722		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 06/04/2025 BHF2ZFV30	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2021	06/04/2025	0	131,845,450	SPTR / (FEDL01+55BP)	0	0	(229,946)	6,283,651		6,283,651	4,542,789	0	0	0	1,175,722		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 06/04/2025 BHF2ZFV63	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/10/2021	06/04/2025	0	131,845,450	SPTR / (FEDL01+55BP)	0	0	(229,906)	6,283,651		6,283,651	4,542,789	0	0	0	1,175,722		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 09/29/2025 BHF30AMF0	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/03/2022	09/29/2025	0	420,863,122	SPTR / (FEDL01+52BP)	0	0	642,271	9,124,453		9,124,453	9,124,453	0	0	0	3,937,584		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 12/13/2022 BHF30ANM4	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/03/2022	12/13/2022	0	37,682,693	Russell 2000 TR / (FEDL01+20BP)	0	0	30,846	(2,524,109)		(2,524,109)	(2,524,109)	0	0	0	158,100		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 08/10/2022 BHF325P66	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/10/2022	08/10/2022	0	100,000,052	Russell 2000 TR / (FEDL01+-5BP)	0	0	10,694	(83,931)		(83,931)	(83,931)	0	0	0	300,684		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 10/10/2023 BHF32D4T2	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2022	10/10/2023	0	152,264,533	NASDAQ 100 Total Return / (FEDL01+35BP)	0	0	90,597	(6,428,445)		(6,428,445)	(6,428,445)	0	0	0	941,325		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 10/10/2023 BHF32H4H9	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/16/2022	10/10/2023	0	159,783,133	XNDX INDEX / (1D USOIS + 34BP)	0	0	(87,526)	2,708,673		2,708,673	2,708,673	0	0	0	987,806		0001
Total Return Swap With ROYAL BANK OF CANADA R Tot Ret PAY FEDL 12/11/2023 BHF33GKW9	Variable Annuities	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	12/11/2023	0	20,700,229	Russell 2000 TR / (FEDL01+25BP)	0	0	(5,612)	1,290,823		1,290,823	1,290,823	0	0	0	134,895		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 11/10/2022 BHF33J567	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/07/2022	11/10/2022	0	13,363,946	MSCI Daily TR Gross EAFE USD / (FEDL01+49BP)	0	0	(5,372)	1,461,001		1,461,001	1,461,001	0	0	0	52,346		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 09/09/2022 BHF33TXS6	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/15/2022	09/09/2022	0	241,659,776	SPTR / (FEDL01+24BP)	0	0	(46,855)	17,620,521		17,620,521	17,620,521	0	0	0	804,981		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 09/09/2022 BHF33WV5	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2022	09/09/2022	0	243,830,392	SPTR / (FEDL01+27BP)	0	0	(50,121)	15,449,879		15,449,878	15,449,878	0	0	0	812,211		0001
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 04/10/2025 BHF33Y184	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/16/2022	04/10/2025	0	234,270,934	SPTR / (FEDL01+49BP)	0	0	(64,490)	9,384,303		9,384,303	9,384,303	0	0	0	2,039,011		0001

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)
Total Return Swap With BANK OF AMERICA NA R Tot Ret PAY FEDL 11/10/2022 BHF3451B9	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/17/2022	11/10/2022	0	15,059,346	MSCI Daily TR Gross EAFE USD / (FEDL01+42.5BP)	0	0	(2,842)	228,880		228,880	228,880	0	0	0	58,987		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 10/10/2024 BHF34FQ04	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	10/10/2024	0	13,552,751	MSCI Daily TR Gross EAFE USD / (FEDL01+55.5BP)	0	0	666	(178,067)		(178,067)	(178,067)	0	0	0	107,817		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 03/10/2025 BHF34H925	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/10/2025	0	25,558,041	MSCI Daily TR Gross EAFE USD / (FEDL01+50BP)	0	0	589	(434,900)		(434,900)	(434,900)	0	0	0	219,308		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 10/10/2024 BHF34HAZ0	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	10/10/2024	0	297,760,389	MSCI Daily TR Gross EAFE USD / (FEDL01+55.5BP)	0	0	7,320	(5,066,741)		(5,066,741)	(5,066,741)	0	0	0	2,368,790		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 10/10/2023 BHF34HBC0	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	10/10/2023	0	298,264,378	MSCI Daily TR Gross EAFE USD / (FEDL01+55BP)	0	0	6,214	(5,074,240)		(5,074,240)	(5,074,240)	0	0	0	1,843,920		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	10,948,466	32,982,506	XXX	32,982,504	203,854,017	0	0	0	176,992,233	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	26,240,614	300,025,582	XXX	300,025,580	103,153,421	0	0	0	218,924,660	XXX	XXX
Credit Default Swap With BNP PARIBAS SA RCV 0.53 PAY 100.00 12/20/2023 BHF1HV4W3	CDT15-100_MET_2019_A	DB C	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2019	12/20/2023	0	50,000,000	0.53%[0%]	0	0	66,226	0		346,584	0	0	0	0	50,000,000		N/A
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 1.00 PAY 100.00 12/20/2024 BHF1SRD34	CDX.NA.IG.33 7-15%	DB C	Credit	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/07/2019	12/20/2024	0	50,000,000	1%[0%]	600,345	0	125,000	331,616		661,280	0	0	(29,685)	0	50,000,000		N/A
Credit Default Swap With GOLDMANSACHSINTERNATIONAL RCV 1.00 PAY 100.00 12/20/2024 BHF200324	CDX.NA.IG.33 7-15%	DB C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/27/2020	12/20/2024	0	25,000,000	1%[0%]	336,111	0	62,500	192,033		330,640	0	0	(17,200)	0	25,000,000		N/A
Credit Default Swap With BNP PARIBAS SA RCV 0.55 PAY 100.00 12/20/2024 BHF208F24	CDT30-100_MET_2020_NEWBURGH5Y	DB C	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/04/2020	12/20/2024	0	40,000,000	0.545%[0%]	0	0	54,500	0		330,644	0	0	0	0	40,000,000		N/A
Credit Default Swap With BNP PARIBAS SA RCV 1.38 PAY 100.00 12/20/2024 BHF2296K0	SUPER SENIOR 30-100 CROSSOVER BESPOKE	DB C	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2020	12/20/2024	0	25,000,000	1.38%[0%]	0	0	86,250	0		762,215	0	0	0	0	25,000,000		N/A
Credit Default Swap With BNP PARIBAS SA RCV 1.40 PAY 100.00 12/20/2024 BHF2296R5	SUPER SENIOR 30-100 CROSSOVER BESPOKE	DB C	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2020	12/20/2024	0	175,000,000	1.4%[0%]	0	0	612,500	0		5,428,653	0	0	0	0	175,000,000		N/A
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2025 BHF2J9AZ4	CDX.NA.IG.35 0-3%	DB C	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/05/2021	12/20/2025	0	4,300,000	1%[0%]	(1,495,588)	0	10,750	(1,223,713)		(1,193,595)	0	0	65,816	0	4,300,000		N/A
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2025 BHF2J9B26	CDX.NA.IG.35 3-7%	DB C	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/05/2021	12/20/2025	0	5,700,000	1%[0%]	(368,853)	0	14,250	(290,756)		(181,419)	0	0	18,337	0	5,700,000		N/A

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)
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 0.77 PAY 100.00 12/20/2026 BHF2X5NG4	CDX.HY.BB.37 15-100%	DB C	Credit	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	10/28/2021	12/20/2026	0	20,000,000	0.77%[0%]	0	0	38,500	0		(267,270)	0	0	0	0	20,000,000		N/A
Credit Default Swap With BNP PARIBAS SA RCV 0.75 PAY 100.00 12/20/2026 BHF30GWD1	CDX.HY.BB.37 15-100%	DB C	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/07/2022	12/20/2026	0	10,000,000	0.745%[0%]	0	0	16,556	0		(95,311)	0	0	0	0	10,000,000		N/A
Credit Default Swap With BARCLAYS BANK PLC RCV 5.00 PAY 100.00 12/20/2026 BHF32JKV6	CDX.NA.HY.BB.37.V1	DB C	Credit	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/17/2022	12/20/2026	0	12,000,000	5%[0%]	0	1,450,072	168,333	1,422,198		1,382,505	0	0	(27,874)	0	12,000,000		N/A
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 5.00 PAY 100.00 12/20/2026 BHF3342K2	CDX.NA.HY.BB.37.V1	DB C	Credit	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	02/24/2022	12/20/2026	0	12,000,000	5%[0%]	0	1,344,907	168,333	1,323,396		1,382,505	0	0	(21,511)	0	12,000,000		N/A
Credit Default Swap With FICC - BANK OF AMERICA N.A. - RCV 1.00 PAY 100.00 06/20/2024 BME0MGYV1	MCDX.NA.22.V1	DB C	Credit	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	0	6,000,000	1%[0%]	(34,594)	0	15,000	(17,423)		60,805	0	0	1,904	0	6,000,000		N/A
Credit Default Swap With FICC - BANK OF AMERICA N.A. - RCV 1.00 PAY 100.00 06/20/2024 BME0MGZH1	MCDX.NA.22.V1	DB C	Credit	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	0	3,000,000	1%[0%]	(17,297)	0	7,500	(8,712)		30,402	0	0	952	0	3,000,000		N/A
Credit Default Swap With JP MORGAN SECURITIES LLC RCV 1.00 PAY 100.00 12/20/2022 BME2KZQW4	ITRAXX.EUR.28 6-12%	DB C	Credit	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	03/27/2018	12/20/2022	0	49,580,000	1%[0%]	522,922	0	110,159	127,804		322,774	0	0	(43,598)	0	49,580,000		N/A
Credit Default Swap With BNPP RCV 1.00 PAY 100.00 12/20/2022 BME2NNW76	ITRAXX.EUR.28 6-12%	DB C	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/25/2018	12/20/2022	0	46,618,000	1%[0%]	395,894	0	110,159	96,833		322,774	0	0	(33,022)	0	46,618,000		N/A
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 1.00 PAY 100.00 12/20/2022 BME2P6LG3	ITRAXX.EUR.28 6-12%	DB C	Credit	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	06/08/2018	12/20/2022	0	23,532,000	1%[0%]	50,658	0	55,080	12,420		161,387	0	0	(4,231)	0	23,532,000		N/A
Credit Default Swap With BNP PARIBAS SA RCV 1.00 PAY 100.00 12/20/2023 BME2ZYDV7	CDX.NA.IG.31 7-15%	DB C	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/13/2018	12/20/2023	0	50,000,000	1%[0%]	(52,237)	0	125,000	(22,904)		621,678	0	0	3,249	0	50,000,000		N/A
Credit Default Swap With BNP PARIBAS SA RCV 1.00 PAY 100.00 12/20/2023 BME2ZYDY1	CDX.NA.IG.31 7-15%	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	12/14/2018	12/20/2023	0	25,000,000	1%[0%]	(28,146)	0	62,500	(12,353)		310,839	0	0	1,749	0	25,000,000		N/A
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2026 Z91ZCOPA3	ITRAXX.EUR.36.V1	DB C	Credit	Ice Clear US Inc	549300HWWR1D80TS2G29	10/14/2021	12/20/2026	0	229,472,100	1%[0%]	5,736,381	0	545,288	5,245,953		3,476,408	0	0	(270,329)	0	229,472,100		N/A

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)
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2027 Z95NC66G9	CDX.NA.IG.38.V1	DB C	Credit	Ice Clear US Inc 549300HWWR1D8OTS2G29	03/21/2022	06/20/2027	0	687,000,000	1%[0%]	0	9,962,446	171,750	9,916,503		10,860,096	0	0	(45,943)	0	687,000,000		N/A
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2032 Z95NC66S5	CDX.NA.IG.38.V1	DB C	Credit	Ice Clear US Inc 549300HWWR1D8OTS2G29	03/21/2022	06/20/2032	0	50,000,000	1%[0%]	0	(263,068)	12,500	(262,469)		(169,800)	0	0	600	0	50,000,000		N/A
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2027 Z95NC66W6	ITRAXX.EUR.37.V1	DB C	Credit	Ice Clear US Inc 549300HWWR1D8OTS2G29	03/21/2022	06/20/2027	0	193,366,250	1%[0%]	0	2,144,990	48,716	2,135,115		2,632,725	0	0	(9,875)	0	193,366,250		N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										5,645,596	14,639,347	2,687,350	18,965,541	XXX	27,517,519	0	0	(410,661)	0	1,792,568,350	XXX	XXX
1229999999. Subtotal - Swaps - Replication										5,645,596	14,639,347	2,687,350	18,965,541	XXX	27,517,519	0	0	(410,661)	0	1,792,568,350	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	12,867,706	210,480,250	XXX	210,480,250	(97,903,448)	0	0	0	34,389,452	XXX	XXX
1369999999. Total Swaps - Credit Default										5,645,596	14,639,347	2,687,350	18,965,541	XXX	27,517,519	0	0	(410,661)	0	1,792,568,350	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										1,756,404	0	11,341,931	151,840,813	XXX	277,066,321	(2,797,148)	40,953,314	0	0	60,819,146	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	10,948,466	32,982,506	XXX	32,982,504	203,854,017	0	0	0	176,992,233	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										7,402,000	14,639,347	37,845,453	414,269,110	XXX	548,046,594	103,153,421	40,953,314	(410,661)	0	2,064,769,181	XXX	XXX
CALL OPTION BFWD 6/15/22 C UST30 BHF1NPFS6	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/25/2019	06/15/2022	0	30,000,000	102.282	0	0	0	1,418,839		1,418,839	(3,839,116)	0	0	0	68,447		100/100
CALL OPTION BFWD 9/15/22 C UST30 BHF1NPFY3	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/25/2019	09/15/2022	0	30,000,000	102.377399999999	0	0	0	1,294,033		1,294,033	(3,767,128)	0	0	0	101,765		100/100
CALL OPTION BFWD 12/15/22 C UST30 BHF1NPFZ0	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/25/2019	12/15/2022	0	30,000,000	102.1412	0	0	0	1,316,134		1,316,134	(3,663,426)	0	0	0	126,356		100/100
CALL OPTION BFWD 3/15/23 C UST30 BHF1NPG06	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/31/2019	03/15/2023	0	20,000,000	103.34087	0	0	0	631,186		631,186	(2,360,319)	0	0	0	97,784		100/100
CALL OPTION BFWD 6/15/23 C UST30 BHF1NPG55	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/26/2019	06/15/2023	0	20,000,000	101.616	0	0	0	975,867		975,867	(2,275,775)	0	0	0	109,919		100/100
CALL OPTION BFWD 9/15/23 C UST30 BHF1NPGA4	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/31/2019	09/15/2023	0	20,000,000	102.855219999999	0	0	0	748,818		748,818	(2,185,053)	0	0	0	120,842		100/100
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	6,384,877	XXX	6,384,877	(18,090,817)	0	0	0	625,113	XXX	XXX
CALL OPTION BFWD 08/18/23 C UST30 BHF1QL9V2	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2019	08/18/2023	0	111,500,000	102.47808	0	3,071,000	0	(8,398,895)		(8,398,895)	(15,960,368)	0	0	0	655,759		0002
CALL OPTION BFWD 5/28/24 C UST30 BHF23WDS3	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	05/28/2020	05/28/2024	0	44,000,000	91.0664099999999	0	0	0	(6,324,065)		(6,324,065)	(3,472,740)	0	0	0	323,456		0003
CALL OPTION BFWD 5/31/2024 C UST30 BHF23XCJ2	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	05/29/2020	05/31/2024	0	46,000,000	91.7020299999999	0	0	0	(6,884,664)		(6,884,664)	(3,619,258)	0	0	0	338,800		0003
CALL OPTION BFWD 5/31/2024 C UST30 BHF23XCL7	Macro Interest Rate Hedge	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/29/2020	05/31/2024	0	46,000,000	91.8163199999999	0	0	0	(6,934,607)		(6,934,607)	(3,617,925)	0	0	0	338,800		0003

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)
UNITED STATES TREASURY BFIWD 5/31/24 C UST30 BHF240P00	Macro Interest Rate Hedge	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/01/2020	05/31/2024	0	85,000,000	91.3146299999999	0	0	0	(12,408,837)		(12,408,837)	(6,696,108)	0	0	0	626,044		0003
UNITED STATES TREASURY BFIWD 5/31/24 C UST30 BHF240P34	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/01/2020	05/31/2024	0	88,000,000	91.3018499999999	0	0	0	(12,836,113)		(12,836,113)	(6,932,726)	0	0	0	648,140		0003
UNITED STATES TREASURY BFIWD 6/03/24 C UST30 BHF241EV2	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/02/2020	06/03/2024	0	88,000,000	90.8962999999999	0	0	0	(12,488,425)		(12,488,425)	(6,934,480)	0	0	0	649,366		0003
UNITED STATES TREASURY BFIWD 5/30/24 C UST30 BHF243PD6	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2020	05/30/2024	0	46,000,000	89.13698	0	0	0	(5,765,221)		(5,765,221)	(3,650,450)	0	0	0	338,587		0003
UNITED STATES TREASURY BFIWD 6/06/24 C UST30 BHF24CKT6	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/09/2020	06/06/2024	0	46,000,000	88.6531799999999	0	0	0	(5,543,742)		(5,543,742)	(3,647,379)	0	0	0	340,081		0003
CALL OPTION BFIWD 6/13/24 C UST30 BHF24RX28	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/16/2020	06/13/2024	0	69,000,000	89.30902	0	0	0	(8,730,065)		(8,730,065)	(5,446,419)	0	0	0	512,355		0003
CALL OPTION BFIWD 6/17/24 C UST30 BHF24UDY3	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/17/2020	06/17/2024	0	46,000,000	89.51632	0	0	0	(5,904,713)		(5,904,713)	(3,623,495)	0	0	0	342,417		0003
CALL OPTION BFIWD 7/19/24 C UST30 BHF269162	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/16/2020	07/19/2024	0	45,000,000	94.9628099999999	0	0	0	(8,051,234)		(8,051,234)	(3,440,969)	0	0	0	341,534		0003
CALL OPTION BFIWD 7/19/24 C UST30 BHF2691J4	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/16/2020	07/19/2024	0	45,000,000	94.9153299999999	0	0	0	(8,031,013)		(8,031,013)	(3,441,542)	0	0	0	341,534		0003
CALL OPTION BFIWD 7/19/24 C UST30 BHF26CDS4	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/20/2020	07/19/2024	0	90,000,000	94.7396299999999	0	0	0	(15,912,371)		(15,912,371)	(6,887,327)	0	0	0	683,068		0003
CALL OPTION BFIWD 7/19/24 C UST30 BHF26ES05	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/20/2020	07/19/2024	0	45,000,000	94.7712799999999	0	0	0	(7,969,668)		(7,969,668)	(3,443,281)	0	0	0	341,534		0003
CALL OPTION BFIWD 7/23/24 C UST30 BHF26JAS2	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/22/2020	07/23/2024	0	38,000,000	95.43788	0	0	0	(6,964,351)		(6,964,351)	(2,896,640)	0	0	0	289,092		0003
CALL OPTION BFIWD 8/02/24 C UST30 BHF274E50	Macro Interest Rate Hedge	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/31/2020	08/02/2024	0	38,000,000	96.77627	0	0	0	(7,431,927)		(7,431,927)	(2,872,304)	0	0	0	290,797		0003
CALL OPTION BFIWD 8/09/24 C UST30 BHF27QV86	Macro Interest Rate Hedge	N/A	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/10/2020	08/09/2024	0	34,000,000	96.38543	0	0	0	(6,515,680)		(6,515,680)	(2,567,122)	0	0	0	261,250		0003
UNITEDSTATESTREASURY BFIWD 10/12/22 C UST30 BHF2AL1E3	Macro Interest Rate Hedge	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2020	10/12/2022	0	375,000,000	92.46	0	0	0	(58,296,811)		(58,296,811)	(38,916,009)	0	0	0	1,370,478		0003
CALL OPTION BFIWD 12/15/22 C UST30 BHF2DJ1R6	Macro Interest Rate Hedge	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/15/2020	12/15/2022	0	113,400,000	96.79651	0	0	0	(16,704,189)		(16,704,189)	(11,837,256)	0	0	0	477,624		0003
CALL OPTION BFIWD 1/26/23 C UST20 BHF2FZVD6	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/27/2021	01/26/2023	0	59,000,000	94.0475299999999	0	0	0	(7,166,752)		(7,166,752)	(5,084,647)	0	0	0	267,891		0002
CALL OPTION BFIWD 2/08/23 C UST20 BHF2GTQ52	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2021	02/08/2023	0	59,000,000	91.47103	0	0	0	(5,644,071)		(5,644,071)	(5,064,293)	0	0	0	273,615		0002
CALL OPTION BFIWD 2/10/23 C UST20 BHF2GWNT6	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/12/2021	02/10/2023	0	58,000,000	90.431	0	0	0	(4,949,847)		(4,949,847)	(4,978,027)	0	0	0	269,833		0002

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)
CALL OPTION BFWD 2/16/23 C UST20 BHF2H4KG8	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/17/2021	02/16/2023	0	58,000,000	88.81849	0	0	0	(4,017,573)		(4,017,573)	(4,971,033)	0	0	0	272,383		0002
CALL OPTION BFWD 2/01/23 C UST20 BHF2H6G94	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/18/2021	02/01/2023	0	55,000,000	95.7836599999999	0	0	0	(3,848,856)		(3,848,856)	(4,982,938)	0	0	0	252,206		0002
CALL OPTION BFWD 2/23/23 C UST20 BHF2HJDD0	Macro Interest Rate Hedge	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/23/2021	02/23/2023	0	170,000,000	94.5605199999999	0	0	0	(9,774,415)		(9,774,415)	(15,260,334)	0	0	0	806,994		0002
CALL OPTION BFWD 3/2/23 C UST20 BHF2HL2S4	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/24/2021	03/02/2023	0	130,000,000	93.7825099999999	0	0	0	(6,461,541)		(6,461,541)	(11,639,753)	0	0	0	623,644		0002
CALL OPTION BFWD 3/16/23 C UST20 BHF2HMMN1	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/25/2021	03/16/2023	0	138,000,000	92.33091	0	0	0	(4,850,842)		(4,850,842)	(12,292,046)	0	0	0	675,673		0002
CALL OPTION BFWD 3/6/23 C UST20 BHF2H05N1	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/26/2021	03/06/2023	0	110,000,000	92.60074	0	0	0	(4,178,595)		(4,178,595)	(9,840,874)	0	0	0	530,830		0002
CALL OPTION BFWD 3/13/23 C UST20 BHF2HQB61	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/26/2021	03/13/2023	0	68,000,000	93.1809099999999	0	0	0	(2,963,010)		(2,963,010)	(6,060,643)	0	0	0	331,510		0002
CALL OPTION BFWD 04/09/24 C UST20 BHF2KWS74	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/06/2021	04/09/2024	0	83,000,000	83.4749	0	0	0	(363,067)		(363,067)	(5,934,767)	0	0	0	590,905		0002
CALL OPTION BFWD 4/08/24 C UST20 BHF2KYJF2	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2021	04/05/2024	0	133,000,000	80.16783	0	0	0	(265,956)		(265,956)	(9,126,754)	0	0	0	944,309		0002
CALL OPTION BFWD 5/03/24 C UST20 BHF2M81X7	Macro Interest Rate Hedge	Exh 5	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/30/2021	05/03/2024	0	90,000,000	90.63	0	0	0	(851,342)		(851,342)	(6,634,524)	0	0	0	651,048		0002
CALL OPTION BFWD 5/16/24 C UST30 BHF2MWJ6D3	Macro Interest Rate Hedge	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2024	0	131,000,000	94.35145	0	0	0	4,596,100		4,596,100	(12,816,980)	0	0	0	955,664		0003
CALL OPTION BFWD 5/13/24 C UST30 BHF2MWCV6	Macro Interest Rate Hedge	N/A	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/14/2021	05/13/2024	0	100,000,000	94.6812499999999	0	0	0	3,192,775		3,192,775	(9,784,839)	0	0	0	728,105		0003
CALL OPTION BFWD 5/17/24 C UST30 BHF2N09H0	Macro Interest Rate Hedge	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/17/2021	05/17/2024	0	183,000,000	103.624	0	0	0	5,691,738		5,691,738	(18,219,617)	0	0	0	1,335,871		0003
CALL OPTION BFWD 5/22/24 C UST30 BHF2N1W66	Macro Interest Rate Hedge	N/A	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/18/2021	05/22/2024	0	130,000,000	94.21094	0	0	0	4,739,614		4,739,614	(12,700,390)	0	0	0	952,024		0003
CALL OPTION BFWD 05/24/24 C UST30 BHF2N46L6	Macro Interest Rate Hedge	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2021	05/24/2024	0	200,000,000	103.741379999999	0	0	0	5,997,449		5,997,449	(19,860,020)	0	0	0	1,466,521		0003
CALL OPTION BFWD 05/17/24 C UST30 BHF2N47G6	Macro Interest Rate Hedge	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2021	05/17/2024	0	183,000,000	94.25006	0	0	0	6,598,131		6,598,131	(17,903,784)	0	0	0	1,335,871		0003
CALL OPTION BFWD 06/18/24 C UST30 BHF2N61D4	Macro Interest Rate Hedge	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/20/2021	06/18/2024	0	200,000,000	103.914059999999	0	0	0	5,668,187		5,668,187	(19,688,952)	0	0	0	1,489,691		0003
CALL OPTION BFWD 6/18/24 C UST30 BHF2N66Q0	Macro Interest Rate Hedge	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3V05H2G7GRS05BHJ91	05/21/2021	06/18/2024	0	175,000,000	103.82031	0	0	0	5,115,300		5,115,300	(17,232,082)	0	0	0	1,303,479		0003
CALL OPTION BFWD 06/27/24 C UST30 BHF2NHAD0	Macro Interest Rate Hedge	N/A	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/26/2021	06/27/2024	0	173,000,000	96.6328099999999	0	0	0	1,883,601		1,883,601	(15,988,498)	0	0	0	1,295,721		0003

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)
CALL OPTION BFWD 06/4/24 C UST30 BHF2NK7T2	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/27/2021	06/04/2024	0	115,000,000	93.38636	0	0	0	1,943,788		1,943,788	(10,728,003)	0	0	0	849,137		0003
CALL OPTION BFWD 06/4/24 C UST30 BHF2NRJG9	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/01/2021	06/04/2024	0	112,000,000	92.8723799999999	0	0	0	2,439,786		2,439,786	(10,462,807)	0	0	0	826,986		0003
CALL OPTION BFWD 06/11/24 C UST30 BHF2NUAB5	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2021	06/11/2024	0	225,000,000	93.3615899999999	0	0	0	3,868,680		3,868,680	(20,945,387)	0	0	0	1,668,645		0003
CALL OPTION BFWD 06/18/24 C UST30 BHF2NWI8S7	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/04/2021	06/18/2024	0	162,000,000	94.3585199999999	0	0	0	1,262,425		1,262,425	(15,006,033)	0	0	0	1,206,649		0003
CALL OPTION BFWD 6/21/24 C UST30 BHF2NW915	Macro Interest Rate Hedge	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/21/2024	0	120,000,000	97.05186	0	0	0	1,162,418		1,162,418	(11,529,424)	0	0	0	895,468		0003
CALL OPTION BFWD 6/5/24 C UST30 BHF2P1846	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/07/2021	06/05/2024	0	194,000,000	96.7819299999999	0	0	0	1,806,609		1,806,609	(18,048,412)	0	0	0	1,433,357		0003
CALL OPTION BFWD 6/10/24 C UST30 BHF2P22X6	Macro Interest Rate Hedge	N/A	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/08/2021	06/10/2024	0	174,000,000	97.40435	0	0	0	598,818		598,818	(16,133,992)	0	0	0	1,289,615		0003
CALL OPTION BFWD 6/05/25 C UST30 BHF2PCK06	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/28/2021	06/05/2025	0	190,000,000	100.105509999999	0	0	0	(3,367,172)		(3,367,172)	(16,443,707)	0	0	0	1,695,041		0003
CALL OPTION BFWD 6/05/25 C UST30 BHF2PFQ03	Macro Interest Rate Hedge	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/16/2021	06/05/2025	0	230,000,000	106.01187	0	0	0	1,572,602		1,572,602	(20,348,202)	0	0	0	2,051,892		0003
CALL OPTION BFWD 6/16/25 C UST30 BHF2Q3109	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/24/2021	06/16/2025	0	200,000,000	108.64858	0	0	0	(3,524,871)		(3,524,871)	(17,462,118)	0	0	0	1,792,679		0003
CALL OPTION BFWD 7/1/2024 C UST30 BHF2Q31U0	Macro Interest Rate Hedge	N/A	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3V05H2G7GRS05BHJ91	06/24/2021	07/01/2024	0	200,000,000	109.935999999999	0	0	0	(5,748,039)		(5,748,039)	(19,289,750)	0	0	0	1,501,597		0003
CALL OPTION BFWD 6/25/24 C UST30 BHF2QGPX9	Macro Interest Rate Hedge	N/A	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/25/2021	06/25/2024	0	200,000,000	109.04945	0	0	0	(4,071,055)		(4,071,055)	(19,376,136)	0	0	0	1,496,114		0003
CALL OPTION BFWD 6/19/25 C UST30 BHF2QGWB9	Macro Interest Rate Hedge	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2021	06/19/2025	0	125,000,000	106.87109	0	0	0	(154,457)		(154,457)	(10,983,915)	0	0	0	1,121,856		0003
CALL OPTION BFWD 6/26/25 C UST30 BHF2QGXP7	Macro Interest Rate Hedge	N/A	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2021	06/26/2025	0	80,000,000	98.5418099999999	0	0	0	(264,541)		(264,541)	(6,934,850)	0	0	0	720,122		0003
CALL OPTION BFWD 6/05/25 C UST30 BHF2QMYH1	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/28/2021	06/05/2025	0	139,000,000	108.482379999999	0	0	0	(2,223,692)		(2,223,692)	(12,177,517)	0	0	0	1,240,056		0003
CALL OPTION BFWD 1/17/23 C UST10 BHF2RWM32	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/22/2021	01/17/2023	0	145,000,000	101.26472	0	0	0	(10,191,203)		(10,191,203)	(8,785,170)	0	0	0	648,460		0002
CALL OPTION BFWD 7/12/22 C UST5 BHF2RWM65	Macro Interest Rate Hedge	Exh 5	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/23/2021	07/12/2022	0	126,000,000	100.05716	0	0	0	(8,355,393)		(8,355,393)	(5,985,123)	0	0	0	334,667		0002
CALL OPTION BFWD 07/12/2022 C UST5 BHF2RWM73	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/23/2021	07/12/2022	0	209,500,000	100.06502	0	0	0	(13,908,918)		(13,908,919)	(9,951,451)	0	0	0	556,450		0002
CALL OPTION BFWD 04/10/24 C UST20 BHF30DR69	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/05/2022	04/10/2024	0	205,000,000	96.43915	0	0	0	(10,829,102)		(10,829,102)	(10,829,102)	0	0	0	1,460,449		0002

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)
CALL OPTION BFWD 08/18/22 C UST20 BHF30DTW0	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/05/2022	08/18/2022	0	294,000,000	97.02416	0	0	0	(20,270,648)		(20,270,648)	(20,270,648)	0	0	0	910,406		0002
CALL OPTION BFWD 5/03/24 C UST20 BHF30DU40	Macro Interest Rate Hedge	Exh 5	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/05/2021	05/03/2024	0	284,000,000	96.24681	0	0	0	(14,359,632)		(14,359,632)	(14,359,632)	0	0	0	2,054,417		0002
CALL OPTION BFWD 07/06/22 C UST20 BHF30FNC5	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/06/2022	07/06/2022	0	400,000,000	97.20249	0	0	0	(28,064,039)		(28,064,039)	(28,064,039)	0	0	0	1,031,026		0002
CALL OPTION BFWD 04/08/22 C UST20 BHF30FNJ0	Macro Interest Rate Hedge	Exh 5	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/06/2022	04/08/2022	0	200,000,000	97.6570599999999	0	0	0	(14,425,419)		(14,425,419)	(14,425,419)	0	0	0	148,047		0002
CALL OPTION BFWD 04/07/22 C UST20 BHF30FPG4	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/06/2022	04/07/2022	0	200,000,000	97.6495999999999	0	0	0	(14,403,501)		(14,403,501)	(14,403,501)	0	0	0	138,485		0002
CALL OPTION BFWD 01/06/23 C UST20 BHF30FQV0	Macro Interest Rate Hedge	Exh 5	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/06/2022	01/06/2023	0	50,000,000	96.59187	0	0	0	(3,222,354)		(3,222,354)	(3,222,354)	0	0	0	219,355		0002
CALL OPTION BFWD 04/29/24 C UST20 BHF30H5S6	Macro Interest Rate Hedge	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/07/2022	04/29/2024	0	203,500,000	95.56432	0	0	0	(8,981,376)		(8,981,376)	(8,981,376)	0	0	0	1,468,232		0002
CALL OPTION BFWD 08/14/23 C UST20 BHF30MZZ6	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/11/2022	08/14/2023	0	401,300,000	95.95442	0	0	0	(21,520,428)		(21,520,428)	(21,520,428)	0	0	0	2,350,778		0002
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 07/20/2022 BHF313184	Pending Settlement	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	07/20/2022	0	1,320,144	1	0	0	0	25,043		25,043	0	25,043	0	0	3,640		0011
CALL OPTION BFWD 08/18/23 C UST20 BHF313FF3	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2022	08/18/2023	0	286,000,000	94.94921	0	0	0	(12,513,119)		(12,513,119)	(12,513,119)	0	0	0	1,682,036		0002
CALL OPTION BFWD 1/10/23 C UST20 BHF31TJ39	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/02/2022	01/10/2023	0	69,000,000	96.4251299999999	0	0	0	(4,329,667)		(4,329,667)	(4,329,667)	0	0	0	304,856		0002
CALL OPTION BFWD 1/19/23 C UST20 BHF31TL77	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/03/2022	01/19/2023	0	73,000,000	95.37728	0	0	0	(3,816,703)		(3,816,703)	(3,816,703)	0	0	0	327,582		0002
CALL OPTION BFWD 1/19/23 C UST20 BHF31TL85	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/03/2022	01/19/2023	0	73,000,000	95.56439	0	0	0	(3,951,682)		(3,951,682)	(3,951,682)	0	0	0	327,582		0002
CALL OPTION BFWD 2/23/23 C UST20 BHF32JKJ3	Macro Interest Rate Hedge	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2022	12/17/2022	0	177,000,000	99.10678	0	0	0	(5,570,251)		(5,570,251)	(5,570,251)	0	0	0	748,371		0002
CITNA_VCSA BFWD 2/13/23 C UST20 BHF32JL60	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/25/2022	02/13/2023	0	91,000,000	98.60012	0	0	0	(2,415,969)		(2,415,969)	(2,415,969)	0	0	0	425,364		0002
UNITED STATES TREASURY BFWD 8/13/23 C UST20 BHF32VVN5	Macro Interest Rate Hedge	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/23/2022	08/13/2023	0	189,000,000	99.40288	0	0	0	(6,024,974)		(6,024,974)	(6,024,974)	0	0	0	1,106,039		0002
UNITED STATES TREASURY BFWD 8/11/23 C UST20 BHF32XDK7	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/24/2022	12/17/2022	0	158,400,000	99.42392	0	0	0	(5,087,582)		(5,087,582)	(5,087,582)	0	0	0	669,729		0002
UNITED STATES TREASURY BFWD 3/09/23 C UST20 BHF32YWC2	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/25/2022	03/09/2023	0	62,000,000	98.9135	0	0	0	(1,825,669)		(1,825,669)	(1,825,669)	0	0	0	300,512		0002
CITNA_VCSA BFWD 08/11/23 C UST20 BHF335WB6	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/01/2022	08/11/2023	0	159,500,000	101.201299999999	0	0	0	(7,880,722)		(7,880,722)	(7,880,722)	0	0	0	931,534		0002

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)
CALL OPTION BFWD 2/26/24 C UST20 BHF3375Z9	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/02/2022	02/26/2024	0	194,000,000	89.4344999999999	0	0	0	(4,013,592)		(4,013,592)	(4,013,592)	0	0	0	1,340,422		0002
UNITED STATES TREASURY BFWD 08/18/23 C UST30 BHF33BM99	Macro Interest Rate Hedge	Exh 5	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/04/2022	08/18/2023	0	111,500,000	99.7136699999999	0	0	0	5,402,127		5,402,127	5,402,127	0	0	0	655,759		0002
UNITED STATES TREASURY BFWD 08/18/23 C UST20 BHF33F0F0	Macro Interest Rate Hedge	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2022	08/18/2023	0	157,700,000	91.1211599999999	0	0	0	(6,603,239)		(6,603,239)	(6,603,239)	0	0	0	927,472		0002
UNITED STATES TREASURY BFWD 04/25/24 C UST20 BHF33GM15	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/08/2022	04/25/2024	0	166,000,000	89.75769	0	0	0	(3,745,374)		(3,745,374)	(3,745,374)	0	0	0	1,194,518		0002
UNITED STATES TREASURY BFWD 4/08/24 C UST20 BHF33JAV6	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/09/2022	04/08/2024	0	176,000,000	89.5032299999999	0	0	0	(3,603,798)		(3,603,798)	(3,603,798)	0	0	0	1,252,156		0002
CALL OPTION BFWD 4/05/24 C UST20 BHF33LOS9	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2022	04/05/2024	0	154,000,000	88.49739	0	0	0	(1,684,493)		(1,684,493)	(1,684,493)	0	0	0	1,093,410		0002
CALL OPTION BFWD 4/08/24 C UST20 BHF345475	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/21/2022	04/08/2024	0	133,000,000	86.18091	0	0	0	1,491,924		1,491,924	1,491,924	0	0	0	946,232		0002
Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 04/28/2022 BHF34AVL3	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	6,600,991	1	0	0	0	7,587		7,587	0	7,587	0	0	9,141		0011
Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 04/28/2022 BHF34AVQ2	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	17,444,229	1	0	0	0	20,049		20,049	0	20,049	0	0	24,158		0011
Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 04/28/2022 BHF34AVR0	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	34,126,306	1	0	0	0	39,221		39,221	0	39,221	0	0	47,260		0011
Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 04/28/2022 BHF34AVS8	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	14,332,636	1	0	0	0	16,472		16,472	0	16,472	0	0	19,849		0011
Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 04/28/2022 BHF34AVT6	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	6,704,140	1	0	0	0	7,705		7,705	0	7,705	0	0	9,284		0011
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 04/28/2022 BHF34BOM3	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	86,354,409	1	0	0	0	(1,003,951)		(1,003,951)	0	(1,003,951)	0	0	119,588		0011
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 04/28/2022 BHF34BON1	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	28,462	1	0	0	0	(331)		(331)	0	(331)	0	0	39		0011

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)
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 04/28/2022 BHF34B0P6	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	14,238,120	1	0	0	0	(165,531)		(165,531)	0	(165,531)	0	0	19,718		0011
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 04/28/2022 BHF34B0Q4	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	35,796,180	1	0	0	0	(416,164)		(416,164)	0	(416,164)	0	0	49,572		0011
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 04/28/2022 BHF34B0R2	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	40,509,146	1	0	0	0	(470,957)		(470,957)	0	(470,957)	0	0	56,099		0011
Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 04/28/2022 BHF34B0S0	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	04/28/2022	0	41,341,439	1	0	0	0	(480,633)		(480,633)	0	(480,633)	0	0	57,252		0011
Total Return Swap With GOLDMANSACHSINTERNATIONAL R Tot Ret PAY SPTR 12/16/2022 BRTA61AA5	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/11/2013	12/16/2022	9,074	90,744,100	27.55	0	0	0	3,760,000		3,760,000	(51,000)	0	0	0	382,938		0001
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/15/2023 BRTA61AT4	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2	0	0	0	(688,000)		(688,000)	6,000	0	0	0	194,570		0001
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/16/2022 BRTA64X48	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6	0	0	0	(756,000)		(756,000)	10,000	0	0	0	76,449		0001
Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/16/2022 BRTA6Y998	Variable Annuities	Exh 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/12/2013	12/16/2022	14,231	142,310,000	26.35	0	0	0	5,079,000		5,079,000	(73,000)	0	0	0	600,545		0001
1439999999. Subtotal - Forwards - Hedging Other										0	3,071,000	0	(474,379,550)	XXX	(474,379,551)	(838,918,872)	(2,421,490)	0	0	73,878,166	XXX	XXX
1479999999. Subtotal - Forwards										0	3,071,000	0	(467,994,673)	XXX	(467,994,674)	(857,009,689)	(2,421,490)	0	0	74,503,279	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,756,404	0	8,917,489	101,662,864	XXX	226,888,372	(18,090,817)	40,953,314	0	0	53,901,284	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										912,006,078	103,340,832	26,240,614	84,588,963	XXX	84,588,957	(920,293,965)	(2,421,490)	(1,434,575)	0	315,861,177	XXX	XXX
1719999999. Subtotal - Replication										5,645,596	14,639,347	2,687,350	18,965,541	XXX	27,517,519	0	0	(410,661)	0	1,792,568,350	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										919,408,078	117,980,179	37,845,453	205,217,368	XXX	338,994,848	(938,384,782)	38,531,824	(1,845,236)	0	2,162,330,811	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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Y	Y	48,389,696	0	111,929,634	(151,619,530)	0	115,010,345	(151,141,866)	0	47,876,627	0
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	41,837,763	9,859,177	142,800,617	(162,659,469)	0	184,441,993	(160,152,142)	0	47,063,841	0
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Y	Y	10,806,632	32,154,429	44,857,291	(84,988,431)	0	52,472,211	(84,387,892)	0	419,680,980	336,588,778
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	173,677,714	32,473,197	140,607,779	(95,804,333)	0	156,253,555	(87,465,439)	0	52,311,284	0
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Y	Y	64,712,800	0	77,230,524	(44,840,742)	0	100,157,176	(37,342,352)	0	14,343,290	0
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	23,168,000	0	28,930,735	(2,660,323)	3,102,412	28,930,735	(2,660,323)	3,102,412	834,260	834,260
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	35,889,468	13,949,179	49,124,391	0	0	49,124,391	0	13,234,923	1,488,400	774,144
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	5,610,000	0	5,827,509	(33,291,051)	0	5,827,509	(33,291,051)	0	2,153,322	0
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	328,555,000	17,438,148	508,530,289	(165,676,273)	0	508,668,896	(165,676,274)	14,437,622	73,111,818	69,972,686
HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	Y	Y	5,008,000	0	6,539,870	0	1,531,870	6,539,870	0	1,531,870	766,309	766,309
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	38,706,000	(69,377,679)	240,524,794	(527,051,015)	0	244,308,868	(527,264,016)	0	182,137,608	0
MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857OP30	Y	Y	0	0	10,873,081	(46,171,596)	0	10,799,581	(46,320,793)	0	5,214,010	0
MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	Y	Y	493,950	51,613,624	21,558,167	(22,678,163)	0	21,558,167	(22,678,163)	0	117,285	0
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Y	Y	138,640,000	0	171,745,113	(177,895,705)	0	171,964,846	(177,887,297)	0	64,945,420	0
NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3VO5H2G7GRS05BHJ91	Y	Y	0	0	5,895,796	(5,748,039)	147,757	5,895,796	(5,748,039)	147,757	2,805,076	2,805,076
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	20,150,000	0	15,475,590	(1,585,298)	0	18,398,623	(555,084)	0	3,581,330	0
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Y	Y	28,761,000	0	96,586,007	(60,948,519)	6,876,488	96,586,007	(60,948,519)	6,876,488	23,268,276	23,268,276
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	10,220,000	0	5,203,425	(231,143)	0	9,721,064	0	0	1,071,438	0
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y	160,741,337	0	202,024,926	(114,233,642)	0	212,020,614	(112,965,578)	0	59,721,887	0
0299999999. Total NAIC 1 Designation			1,135,367,360	88,110,075	1,886,265,538	(1,698,083,272)	11,658,527	1,998,680,247	(1,676,484,828)	39,331,072	1,002,492,461	435,009,529
			0	0	0	0	0	0	0	0	0	0
0399999999. Total NAIC 2 Designation			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
0499999999. Total NAIC 3 Designation			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
0599999999. Total NAIC 4 Designation			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
0699999999. Total NAIC 5 Designation			0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0
0799999999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			17,313,143	0	17,297,571	(262,469)	0	16,969,229	(169,800)	0	1,159,838,350	1,159,560,309
0999999999 - Gross Totals			1,152,680,503	88,110,075	1,903,563,109	(1,698,345,741)	11,658,527	2,015,649,476	(1,676,654,628)	39,331,072	2,162,330,811	1,594,569,838
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,903,563,109	(1,698,345,741)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NOMURA GLOBAL FINANCIAL PRODUCTS INC. 0Z3V05H2G7GRS05BHJ91	Corporate	040555-CN-2	ARIZONA PUBLIC SERVICE COMPANY	435,607	428,000	445,353	04/01/2042	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	040555-DC-5	ARIZONA PUBLIC SERVICE COMPANY	8,154,280	10,701,000	10,660,630	09/15/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	023135-BJ-4	AMAZON.COM INC	795,245	731,000	698,247	08/22/2047	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	037833-AL-4	APPLE INC	726,919	690,000	663,163	05/04/2043	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	023135-BJ-4	AMAZON.COM INC	8,356,052	7,681,000	7,336,852	08/22/2047	I
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	04352E-AA-3	ASCENSION HEALTH	4,809,115	5,000,000	5,000,000	11/15/2029	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	049560-AL-9	ATMOS ENERGY CORPORATION	5,012,415	5,000,000	4,410,315	01/15/2043	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	05723K-AG-5	BAKER HUGHES HOLDINGS LLC	4,390,925	4,500,000	4,500,000	11/07/2029	IV
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	040555-CN-2	ARIZONA PUBLIC SERVICE COMPANY	2,228,923	2,190,000	2,278,790	04/01/2042	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	023135-BJ-4	AMAZON.COM INC	348,124	320,000	335,182	08/22/2047	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	037833-AK-6	APPLE INC	2,517,850	2,500,000	2,520,670	05/03/2023	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	037833-BA-7	APPLE INC	933,042	938,000	975,334	02/09/2045	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	037833-BX-7	APPLE INC	6,938,972	5,872,000	6,447,386	02/23/2046	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	038222-AN-5	APPLIED MATERIALS INC	3,837,048	4,224,000	4,210,584	06/01/2030	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	039483-BQ-4	ARCHER DANIELS MIDLAND CO	13,919,067	12,007,000	11,886,656	03/15/2049	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	035242-AB-2	ANHEUSER-BUSCH INBEV FINANCE INC	6,848,989	7,000,000	6,640,599	01/17/2043	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	031162-CF-5	AMGEN INC	12,752,679	11,577,000	11,577,000	06/15/2051	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	023135-BS-4	AMAZON.COM INC	1,790,748	2,000,000	1,998,161	06/03/2030	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	040555-CH-5	ARIZONA PUBLIC SERVICE COMPANY	5,487,730	5,000,000	5,217,860	09/01/2035	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	039483-BQ-4	ARCHER DANIELS MIDLAND CO	7,117,770	6,140,000	6,078,460	03/15/2049	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	845011-AB-1	SOUTHWEST GAS CORP	4,057,431	4,160,000	4,157,991	06/01/2049	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	072863-AC-7	BAYLOR SCOTT & WHITE HOLDINGS	7,283,480	6,750,000	6,764,275	11/15/2045	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	16876Y-AA-0	CHILDRENS HEALTH CARE	13,672,627	13,700,000	14,598,779	08/15/2049	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	17275R-AF-9	CISCO SYSTEMS INC	1,969,771	1,560,000	1,528,994	01/15/2040	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	17275R-AF-9	CISCO SYSTEMS INC	14,176,041	11,227,000	11,003,856	01/15/2040	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	17275R-AF-9	CISCO SYSTEMS INC	2,142,758	1,697,000	1,663,271	01/15/2040	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	189054-AU-3	CLOROX COMPANY	5,576,571	5,500,000	5,498,447	12/15/2024	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	19565C-AA-8	COLONIAL ENTERPRISES INC	2,936,388	3,000,000	2,998,725	05/15/2030	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	20030N-AX-9	COMCAST CORPORATION	2,218,376	1,701,000	1,698,293	05/15/2038	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	20030N-CJ-8	COMCAST CORPORATION	10,262,600	10,000,000	9,958,908	03/01/2038	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	202795-JL-5	COMMONWEALTH EDISON COMPANY	2,458,686	2,485,000	2,386,927	08/15/2047	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	202795-JP-6	COMMONWEALTH EDISON COMPANY	6,880,705	6,634,000	6,583,170	03/01/2049	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	202795-JP-6	COMMONWEALTH EDISON COMPANY	8,038,207	7,750,000	7,690,619	03/01/2049	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	1,290,180	1,105,000	1,078,282	03/15/2036	IV
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	5,951,176	5,097,000	4,973,760	03/15/2036	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	2,175,209	1,863,000	1,817,955	03/15/2036	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	2,569,852	2,201,000	2,147,782	03/15/2036	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	210518-DE-3	CONSUMERS ENERGY COMPANY	4,964,822	4,928,000	4,873,307	02/15/2050	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	16876B-AB-8	THE CHILDRENS HOSP CORP	4,311,518	5,200,000	5,200,000	02/01/2050	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	06654D-AE-7	BANNER HEALTH	3,460,755	3,968,000	3,963,390	01/01/2051	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	15189Y-AF-3	CENTERPOINT ENERGY RESOURCES CORPORATION	5,682,300	6,500,000	6,496,922	10/01/2030	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	110122-AQ-1	BRISTOL-MYERS SQUIBB CO	8,599,558	6,972,000	6,932,571	05/01/2038	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	114259-AU-8	BROOKLYN UNION GAS CO	3,236,425	3,211,000	3,450,409	03/04/2049	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC	343,968	268,000	268,366	05/01/2037	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC	2,160,065	1,683,000	1,685,300	05/01/2037	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	125523-AJ-9	CIGNA CORP	6,353,632	5,775,000	6,525,147	08/15/2038	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	125523-AK-6	CIGNA CORP	11,209,540	10,000,000	11,615,042	12/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	126408-GY-3	CSX CORP	5,125,490	5,000,000	4,984,912	03/15/2044	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	126408-HS-5	CSX CORP	1,510,574	1,500,000	1,516,422	04/15/2050	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	141781-BJ-2	CARGILL INC	10,114,274	9,676,000	9,549,837	05/23/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	141781-BJ-2	CARGILL INC	563,414	539,000	531,972	05/23/2049	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	149123-BS-9	CATERPILLAR INC	1,603,780	1,324,000	1,489,763	05/27/2041	I
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	15189W-AD-2	CENTERPOINT ENERGY RESOURCES CORPORATION	7,692,793	6,298,000	6,759,151	11/01/2037	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORPORATION	5,997,070	5,000,000	5,451,594	01/15/2041	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	023135-BJ-4	AMAZON.COM INC	18,145,938	16,680,000	17,471,353	08/22/2047	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	92826C-AJ-1	VISA INC	8,841,954	8,594,000	8,256,768	09/15/2047	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	927804-FP-4	VIRGINIA ELECTRIC AND POWER COMPANY	5,458,680	5,000,000	4,997,993	08/15/2043	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	927804-FA-7	VIRGINIA ELECTRIC AND POWER COMPANY	11,015,665	9,080,000	9,067,342	01/15/2036	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	91338C-AA-3	UNITYPOINT HEALTH (FKA IOWA HEALTH SYSTEM)	6,024,168	6,227,000	7,087,072	02/15/2050	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	91338C-AA-3	UNITYPOINT HEALTH (FKA IOWA HEALTH SYSTEM)	1,497,577	1,548,000	1,749,245	02/15/2050	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	91324P-DQ-2	UNITEDHEALTH GROUP INC	3,051,676	2,725,000	2,714,452	12/15/2048	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	91324P-DQ-2	UNITEDHEALTH GROUP INC	5,907,372	5,275,000	5,254,582	12/15/2048	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	91324P-DL-3	UNITEDHEALTH GROUP INC	3,788,618	3,459,000	3,370,902	06/15/2048	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	91324P-BZ-4	UNITEDHEALTH GROUP INC	2,010,300	2,000,000	1,979,997	02/15/2023	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	91324P-BU-5	UNITEDHEALTH GROUP INC	7,212,230	6,404,000	6,802,798	11/15/2041	I
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	913017-BJ-7	RAYTHEON TECHNOLOGIES CORPORATION	7,025,724	6,000,000	6,415,276	05/01/2035	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	931142-BF-9	WALMART INC	1,326,930	1,000,000	1,083,374	02/15/2030	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	931142-CV-3	WALMART INC	5,875,310	5,000,000	4,941,022	07/08/2040	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	94106L-AV-1	WASTE MANAGEMENT INC	5,185,176	4,062,000	4,045,097	11/30/2039	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	94106L-AV-1	WASTE MANAGEMENT INC	9,675,931	7,580,000	7,548,458	11/30/2039	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. OZ3VO5H2G7GRS05BHJ91	Corporate	94106L-AV-1	WASTE MANAGEMENT INC	402,100	315,000	313,689	11/30/2039	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	95040Q-AN-4	WELLTOWER INC	13,646,310	15,000,000	14,961,320	01/15/2029	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	976826-BD-8	WISCONSIN POWER AND LIGHT COMPANY	4,328,366	3,571,000	3,762,855	07/31/2034	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATION	5,939,574	6,501,000	6,494,010	09/01/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATION	0	2,788,000	0	09/01/2049	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. OZ3VO5H2G7GRS05BHJ91	Corporate	92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC	2,728,125	2,378,000	2,482,938	08/01/2026	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC	2,759,100	2,405,000	2,511,130	08/01/2026	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	92826C-AJ-1	VISA INC	2,994,988	2,911,000	2,796,771	09/15/2047	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORPORATION	1,167,325	1,000,000	1,105,544	03/15/2041	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	001192-AK-9	SOUTHERN COMPANY GAS CAPITAL CORPORATION	2,491,006	2,524,000	2,526,944	06/01/2043	I
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	001192-AK-9	SOUTHERN COMPANY GAS CAPITAL CORPORATION	21,274,220	21,556,000	21,581,143	06/01/2043	IV
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Corporate	001192-AK-9	SOUTHERN COMPANY GAS CAPITAL CORPORATION	5,348,163	5,419,000	5,425,321	06/01/2043	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	001306-AB-5	AHS HOSPITAL CORP	10,919,616	8,968,000	9,376,379	07/01/2045	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	001306-AB-5	AHS HOSPITAL CORP	239,871	197,000	205,971	07/01/2045	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	002819-AC-4	ABBOTT LABORATORIES	1,143,262	870,000	867,491	11/30/2037	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	002824-BB-5	ABBOTT LABORATORIES	9,127,196	9,067,000	8,825,193	03/15/2025	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	002824-BB-5	ABBOTT LABORATORIES	939,194	933,000	908,118	03/15/2025	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	219350-AR-6	CORNING INC	4,915,626	4,325,000	4,401,615	08/15/2036	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	007589-AC-8	ADVOCATE HEALTH AND HOSPITALS CORP	4,738,090	5,000,000	5,000,000	10/15/2049	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	010392-FF-0	ALABAMA POWER COMPANY	1,373,695	1,236,000	1,294,439	06/01/2041	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	00115A-AL-3	AEP TRANSMISSION COMPANY LLC	6,670,148	7,500,000	7,448,112	09/15/2049	IV
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Corporate	219350-AR-6	CORNING INC	1,335,459	1,175,000	1,195,814	08/15/2036	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP	4,499,735	4,878,000	5,077,928	11/01/2049	IV
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Corporate	65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC	1,992,542	2,181,000	2,233,938	06/01/2030	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC	1,661,822	1,819,000	1,863,151	06/01/2030	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC	1,370,387	1,500,000	1,499,549	06/01/2030	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	65364U-AN-6	NIAGARA MOHAWK POWER CORPORATION	1,323,060	1,500,000	1,500,000	06/27/2030	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	655844-BR-8	NORFOLK SOUTHERN CORPORATION	3,970,162	3,525,000	3,504,424	01/15/2046	IV
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Corporate	65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	2,270,149	2,250,000	2,217,879	05/01/2027	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	666807-BH-4	NORTHROP GRUMMAN CORP	22,491,281	19,912,000	20,815,946	06/01/2043	IV
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Corporate	667274-AD-6	NORTHWELL HEALTHCARE INC	2,997,906	3,128,000	3,143,231	11/01/2049	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	66988A-AE-4	NOVANT HEALTH INC	10,045,899	9,500,000	8,755,040	11/01/2043	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	68233J-AH-7	ONCOR ELECTRIC DELIVERY COMPANY LLC	6,643,141	5,630,000	5,377,488	09/30/2040	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	651639-AW-6	NEWMONT CORPORATION	10,570,378	9,025,000	11,226,709	04/01/2035	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	64110D-AK-0	NETAPP INC	3,539,693	3,824,000	3,838,451	06/22/2030	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	58601V-AC-6	MEMORIAL HEALTH SERVICES	8,224,937	8,700,000	8,701,990	11/01/2049	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	589331-AQ-0	MERCK & CO INC	1,677,934	1,303,000	1,301,035	06/30/2039	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	589331-AQ-0	MERCK & CO INC	7,336,295	5,697,000	5,688,410	06/30/2039	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	592189-AA-2	METROPOLITAN MUSEUM OF ART	6,571,910	6,600,000	6,330,095	07/01/2045	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	594918-AM-6	MICROSOFT CORPORATION	2,534,444	2,000,000	2,055,515	02/08/2041	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	594918-BT-0	MICROSOFT CORPORATION	5,333,690	5,000,000	4,754,441	08/08/2046	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	595620-AB-1	MIDAMERICAN ENERGY COMPANY	125,816	100,000	99,360	12/30/2031	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO	3,035,783	2,484,000	2,475,432	05/15/2037	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	62952E-AB-3	NYU LANGONE HOSPITALS	6,164,685	5,000,000	5,141,109	07/01/2043	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	641062-AL-8	NESTLE HOLDINGS INC.	6,030,313	5,750,000	5,696,164	09/24/2038	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	641062-AL-8	NESTLE HOLDINGS INC.	12,623,804	12,037,000	11,924,301	09/24/2038	IV
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Corporate	641062-AL-8	NESTLE HOLDINGS INC.	4,168,781	3,975,000	3,937,783	09/24/2038	IV
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Corporate	641062-AN-4	NESTLE HOLDINGS INC.	486,690	453,000	447,233	09/24/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	641062-AN-4	NESTLE HOLDINGS INC.	1,504,118	1,400,000	1,351,263	09/24/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	641062-AN-4	NESTLE HOLDINGS INC.	1,163,543	1,083,000	1,069,214	09/24/2048	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	68389X-BX-2	ORACLE CORPORATION	471,692	568,000	566,110	04/01/2050	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	742718-DF-3	PROCTER & GAMBLE CO	702,551	552,000	545,361	03/05/2037	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	742718-DF-3	PROCTER & GAMBLE CO	6,634,778	5,213,000	5,150,301	03/05/2037	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	743820-AB-8	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP	6,982,548	8,725,000	8,681,614	10/01/2051	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	87305Q-CN-9	TTX COMPANY	5,856,940	5,000,000	4,990,062	02/01/2049	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	745332-CH-7	PUGET SOUND ENERGY INC	1,744,082	1,676,000	2,001,819	06/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	87305Q-CB-5	TTX COMPANY	2,169,494	1,750,000	1,738,827	12/01/2040	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	74834L-AX-8	QUEST DIAGNOSTICS INCORPORATED	6,688,654	6,654,000	6,653,060	03/30/2025	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	742718-DB-2	PROCTER & GAMBLE CO	522,274	417,000	409,218	08/15/2034	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	756109-AG-9	REALTY INCOME CORPORATION	2,455,226	2,066,000	1,985,860	03/15/2035	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	771196-AU-6	ROCHE HOLDINGS INC	8,745,954	6,000,000	5,870,565	03/01/2039	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	776743-AN-6	ROPER TECHNOLOGIES INC	1,816,036	2,000,000	2,030,311	09/15/2027	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	692,471	640,000	714,003	05/01/2038	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	3,185,367	2,944,000	3,284,416	05/01/2038	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC	3,556,813	2,915,000	2,906,201	01/15/2038	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC	6,292,448	5,157,000	5,141,433	01/15/2038	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	854502-AJ-0	STANLEY BLACK & DECKER INC	6,934,668	6,000,000	6,736,768	11/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	872540-AU-3	TJX COMPANIES INC	572,090	488,000	518,054	04/15/2050	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	740816-AD-5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	6,652,180	5,265,000	5,949,630	10/01/2038	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	731020-AA-4	POLAR TANKERS INC	2,974,282	2,620,000	2,620,000	05/10/2037	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	718172-BM-0	PHILIP MORRIS INTERNATIONAL INC	129,937	129,000	132,102	11/10/2024	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	695114-BT-4	PACIFICORP	7,923,438	6,000,000	6,679,950	11/15/2031	I
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	70109H-AJ-4	PARKER HANNIFIN CORPORATION	1,221,018	1,000,000	999,595	05/15/2038	IV
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Corporate	70450Y-AD-5	PAYPAL HOLDINGS INC	2,037,080	2,067,000	2,078,322	10/01/2026	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	70450Y-AD-5	PAYPAL HOLDINGS INC	1,407,330	1,428,000	1,435,822	10/01/2026	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	70450Y-AD-5	PAYPAL HOLDINGS INC	2,534,770	2,572,000	2,586,088	10/01/2026	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	70462G-AA-6	PEACEHEALTH SYSTEM SERVICES	5,563,058	4,795,000	4,808,492	11/15/2048	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	713448-BS-6	PEPSICO INC	5,937,750	5,000,000	5,321,024	11/01/2040	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	713448-DD-7	PEPSICO INC	8,194,293	7,075,000	7,058,428	04/14/2046	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	717081-EK-5	PFIZER INC	5,860,028	5,205,000	5,193,457	09/15/2048	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	717081-EK-5	PFIZER INC	11,258,460	10,000,000	9,801,100	09/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	717081-EK-5	PFIZER INC	3,017,267	2,680,000	2,674,057	09/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	717081-EK-5	PFIZER INC	6,934,086	6,159,000	6,145,341	09/15/2048	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC. OZ3V05H2G7GRS05BHJ91	Corporate	717081-EK-5	PFIZER INC	1,738,306	1,544,000	1,540,576	09/15/2048	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	US AGENCY - LOAN BACKED	880591-EH-1	TENNESSEE VALLEY AUTHORITY	1,152,318	904,000	896,358	09/15/2039	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	71713U-AW-2	PHARMACIA LLC	6,772,375	5,700,000	5,633,175	12/01/2028	I
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	68389X-BX-2	ORACLE CORPORATION	1,062,138	1,279,000	1,274,745	04/01/2050	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	585055-AQ-9	MEDTRONIC INC	13,560,430	10,000,000	9,980,662	03/15/2039	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	582839-AF-3	MEAD JOHNSON NUTRITION CO	3,703,093	2,946,000	3,249,612	11/01/2039	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	341081-FX-0	FLORIDA POWER & LIGHT CO	6,792,671	7,266,000	7,222,260	10/01/2049	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	341081-FX-0	FLORIDA POWER & LIGHT CO	2,473,632	2,646,000	2,707,388	10/01/2049	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	907818-FC-7	UNION PACIFIC CORPORATION	7,214,231	6,583,000	6,539,341	03/01/2049	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	375558-BG-7	GILEAD SCIENCES INC	5,703,571	5,253,000	5,284,581	09/01/2035	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	8,159,108	6,138,000	6,123,916	05/15/2038	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	793,579	597,000	595,630	05/15/2038	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	341081-FX-0	FLORIDA POWER & LIGHT CO	1,869,714	2,000,000	2,046,401	10/01/2049	I
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	907818-FC-7	UNION PACIFIC CORPORATION	10,684,908	9,750,000	9,685,337	03/01/2049	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING	2,278,185	2,500,000	2,496,841	07/06/2027	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC	12,948,634	12,570,000	12,840,969	09/15/2025	I
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	416515-BD-5	HARTFORD FINANCIAL SERVICES GROUP INC	1,972,666	1,900,000	1,797,320	03/15/2048	IV
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	437076-AS-1	HOME DEPOT INC	3,064,974	2,417,000	2,385,893	12/16/2036	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Corporate	907818-FC-7	UNION PACIFIC CORPORATION	4,018,621	3,667,000	3,642,680	03/01/2049	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	437076-BX-9	HOME DEPOT INC	7,146,253	6,313,000	6,946,336	12/06/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	437076-BX-9	HOME DEPOT INC	1,230,473	1,087,000	1,196,051	12/06/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	391382-AB-4	GREAT-WEST LIFECO FINANCE DELAWARE LP	954,342	934,000	987,310	06/03/2047	IV
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912803-BM-4	United States Treasury	4,700,953	5,400,000	4,173,617	11/15/2027	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	341081-FX-0	FLORIDA POWER & LIGHT CO	11,092,078	11,865,000	11,793,575	10/01/2049	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	341081-FU-6	FLORIDA POWER & LIGHT CO	1,685,503	1,580,000	1,579,219	03/01/2049	I
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL CORPORATION	3,525,941	3,740,000	3,747,379	10/01/2046	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	233835-AQ-0	DAIMLER FINANCE NORTH AMERICA LLC	1,759,419	1,300,000	1,430,336	01/18/2031	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	244199-AZ-8	DEERE & CO	1,736,708	1,306,000	1,361,704	05/15/2030	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	244199-AZ-8	DEERE & CO	7,011,993	5,273,000	5,497,908	05/15/2030	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	244199-AZ-8	DEERE & CO	1,309,845	985,000	1,027,013	05/15/2030	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	244199-AZ-8	DEERE & CO	1,138,302	856,000	892,511	05/15/2030	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	254687-EF-9	WALT DISNEY CO	6,564,360	5,180,000	7,101,379	03/01/2037	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	26882P-AR-3	ERAC USA FINANCE LLC	4,971,472	4,000,000	4,262,484	06/01/2034	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	26882P-AR-3	ERAC USA FINANCE LLC	37,286	30,000	31,969	06/01/2034	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	26884T-AS-1	ERAC USA FINANCE LLC	5,034,780	5,000,000	5,330,371	11/01/2046	IV
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912810-SS-8	United States Treasury	10,704,959	13,030,000	13,053,621	11/15/2050	I
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	29364W-AM-0	ENTERGY LOUISIANA LLC	5,206,105	5,000,000	4,998,281	01/15/2026	IV
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912810-RT-7	United States Treasury	20,146,172	21,500,000	22,401,655	08/15/2046	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	30040W-AH-1	EVERSOURCE ENERGY	9,070,130	10,000,000	10,569,877	01/15/2050	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	30231G-BM-3	EXXON MOBIL CORP	3,856,015	3,987,000	3,995,914	04/15/2051	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	309588-AC-5	FARMERS EXCHANGE CAPITAL	9,197,376	8,000,000	7,953,674	07/15/2028	I
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912810-QL-5	United States Treasury	5,605,549	4,485,000	4,346,497	11/15/2040	I
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912810-QB-7	United States Treasury	2,252,813	1,800,000	1,799,639	05/15/2039	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY LLC	1,098,661	1,200,000	1,197,610	07/01/2030	I
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912803-BM-4	United States Treasury	44,044,448	50,594,000	39,103,696	11/15/2027	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Corporate	454889-AM-8	INDIANA MICHIGAN POWER CO	1,555,605	1,309,000	1,307,046	03/15/2037	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC	1,356,032	1,182,000	1,234,160	08/01/2026	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	454889-AM-8	INDIANA MICHIGAN POWER CO	14,385,485	12,105,000	12,086,930	03/15/2037	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	454889-AM-8	INDIANA MICHIGAN POWER CO	691,644	582,000	581,131	03/15/2037	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	532457-BC-1	ELI LILLY AND COMPANY	985,983	775,000	769,324	11/15/2037	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	532457-BT-4	ELI LILLY AND COMPANY	10,919,860	10,000,000	9,947,382	03/15/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	89417E-AH-2	TRAVELERS COMPANIES INC	4,787,364	3,961,000	3,960,147	11/01/2040	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	539830-BD-0	LOCKHEED MARTIN CORPORATION	9,717,561	9,509,000	9,421,312	03/01/2045	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	539830-BD-0	LOCKHEED MARTIN CORPORATION	1,370,412	1,341,000	1,328,634	03/01/2045	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	539830-BL-2	LOCKHEED MARTIN CORPORATION	1,839,063	1,580,000	1,718,289	05/15/2046	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	539830-BL-2	LOCKHEED MARTIN CORPORATION	8,869,406	7,620,000	8,286,938	05/15/2046	IV
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Corporate	559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP	3,591,969	3,830,000	3,900,559	03/01/2050	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	571676-AF-2	MARS INC	5,209,810	5,000,000	4,980,501	04/01/2049	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	571676-AF-2	MARS INC	15,679,444	15,048,000	14,989,316	04/01/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	571676-AF-2	MARS INC	2,659,087	2,552,000	2,542,048	04/01/2049	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	571748-AX-0	MARSH & MCLENNAN COMPANIES INC	5,041,845	5,000,000	5,081,460	03/10/2025	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	57636Q-AL-8	MASTERCARD INC	4,015,896	3,924,000	3,918,627	06/01/2049	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Corporate	58013M-FC-3	MCDONALDS CORPORATION	194,974	182,000	173,409	03/01/2047	IV
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Corporate	58013M-FC-3	MCDONALDS CORPORATION	2,271,124	2,120,000	2,019,930	03/01/2047	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	58013M-FC-3	MCDONALDS CORPORATION	2,890,327	2,698,000	2,570,647	03/01/2047	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	58013M-FF-6	MCDONALDS CORPORATION	475,994	461,000	460,682	04/01/2028	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	58013M-FR-0	MCDONALDS CORPORATION	1,045,476	1,000,000	988,953	04/01/2050	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	58013M-FR-0	MCDONALDS CORPORATION	522,738	500,000	494,476	04/01/2050	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	50540R-AQ-5	LABORATORY CORPORATION OF AMERICA HOLDINGS	12,108,660	12,000,000	11,994,229	02/01/2025	I
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Corporate	219350-BK-0	CORNING INC	1,858,809	1,564,000	1,952,533	11/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	49446R-AQ-2	KIMCO REALTY CORPORATION	936,920	950,000	737,538	12/01/2046	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	454889-AT-3	INDIANA MICHIGAN POWER CO	953,417	928,000	1,104,378	08/15/2048	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	907818-EW-4	UNION PACIFIC CORPORATION	9,714,751	8,720,000	8,713,303	09/10/2048	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	907818-DL-9	UNION PACIFIC CORPORATION	5,312,450	5,000,000	4,949,612	06/15/2042	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Corporate	461070-AG-9	INTERSTATE POWER AND LIGHT CO	7,613,634	6,000,000	6,850,725	07/15/2039	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	46124H-AC-0	INTUIT INC.	1,117,197	1,224,000	1,223,128	07/15/2027	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	465685-AK-1	ITC HOLDINGS CORP	497,567	500,000	499,685	06/30/2026	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	904764-AH-0	UNILEVER CAPITAL CORP	1,024,262	837,000	834,714	11/15/2032	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	478165-AH-6	SC JOHNSON & SON INC	616,919	527,000	541,992	10/15/2046	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Corporate	48305Q-AB-9	KAISER FOUNDATION HOSPITALS	10,287,782	8,944,000	8,298,104	04/01/2042	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	48305Q-AB-9	KAISER FOUNDATION HOSPITALS	639,536	556,000	515,848	04/01/2042	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	48305Q-AC-7	KAISER FOUNDATION HOSPITALS	2,993,502	3,000,000	2,993,998	05/01/2027	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Corporate	491674-BG-1	KENTUCKY UTILITIES COMPANY	8,396,798	7,500,000	7,436,440	11/01/2040	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	494368-BC-6	KIMBERLY-CLARK CORPORATION	217,297	161,000	167,888	08/01/2037	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Corporate	89838Q-AA-1	TRUSTEES OF BOSTON UNIVERSITY	507,284	480,000	489,462	10/01/2048	IV
0199999999 - Total				1,190,463,154	1,117,333,000	1,118,219,168	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	454889-AM-8	INDIANA MICHIGAN POWER CO	1,570,800	1,309,000	XXX	03/15/2037	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	341081-EV-5	FLORIDA POWER & LIGHT CO	90,750	75,000	XXX	02/01/2037	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	US AGENCY - LOAN BACKED	3137H2-KW-3	FHLMC_5138L	4,165,918	4,524,600	XXX	12/25/2049	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	US AGENCY - LOAN BACKED	3137AM-NN-3	FHLMC_4012	1,472,323	24,620,000	XXX	12/15/2040	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Corporate	29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC	13,419,277	13,381,000	XXX	02/15/2048	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Corporate	29364W-AK-4	ENTERGY LOUISIANA LLC	10,212,498	9,474,000	XXX	11/01/2024	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	291011-BG-8	EMERSON ELECTRIC CO	1,155,440	1,144,000	XXX	06/01/2025	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	237450-AA-2	DARTMOUTH-HITCHCOCK HEALTH	1,478,050	1,435,000	XXX	08/01/2048	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Corporate	233851-DL-5	DAIMLER FINANCE NORTH AMERICA LLC	5,990,345	5,813,000	XXX	05/04/2023	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Corporate	233835-AQ-0	DAIMLER FINANCE NORTH AMERICA LLC	10,171,645	7,413,000	XXX	01/18/2031	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	04352E-AB-1	ASCENSION HEALTH	26,320	28,000	XXX	11/15/2039	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	023135-BJ-4	AMAZON.COM INC	4,473,360	4,104,000	XXX	08/22/2047	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	002824-BG-4	ABBOTT LABORATORIES	2,547,620	2,159,000	XXX	11/30/2036	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	GOVERNMENT BOND	001455-54-1	KINGDOM OF THE NETHERLANDS BOND	38,656,131	41,123,544	XXX	07/15/2030	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	05723K-AF-7	BAKER HUGHES HOLDINGS LLC	3,039,600	2,980,000	XXX	12/15/2047	I
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Corporate	828807-DF-1	SIMON PROPERTY GROUP LP	10,544,491	11,330,000	XXX	09/13/2029	IV
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Corporate	756109-AW-4	REALTY INCOME CORPORATION	4,918,784	4,921,000	XXX	06/15/2029	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	747525-BJ-1	QUALCOMM INCORPORATED	1,629,600	1,680,000	XXX	05/20/2050	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO	304,580	314,000	XXX	09/15/2042	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	717081-ET-6	PFIZER INC	1,736,580	1,686,000	XXX	03/15/2029	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	717081-EP-4	PFIZER INC	1,203,280	1,157,000	XXX	09/15/2028	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	66989H-AR-9	NOVARTIS CAPITAL CORP	1,007,680	1,072,000	XXX	08/14/2030	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO	1,713,600	1,360,000	XXX	09/15/2037	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	58933Y-AR-6	MERCK & CO INC	909,000	900,000	XXX	02/10/2025	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	532457-BR-8	ELI LILLY AND COMPANY	1,622,160	1,502,000	XXX	05/15/2047	I
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Corporate	46647P-CB-0	JPMORGAN CHASE & CO	14,409,575	15,500,000	XXX	04/22/2027	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	458140-BD-1	INTEL CORPORATION	1,810,500	1,775,000	XXX	05/11/2024	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	458140-AU-4	INTEL CORPORATION	1,206,000	1,206,000	XXX	05/19/2026	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	458140-AM-2	INTEL CORPORATION	280,500	275,000	XXX	12/15/2022	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	438516-BU-9	HONEYWELL INTERNATIONAL INC	500,780	511,000	XXX	08/15/2029	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	437076-AV-4	HOME DEPOT INC	22,610	17,000	XXX	04/01/2041	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Corporate	539830-AW-9	LOCKHEED MARTIN CORPORATION	3,802,500	3,042,000	XXX	06/01/2040	I
Ice Clear US Inc	549300HWIR1D8OTS2G29	Cash		Cash	17,313,143	17,313,143	XXX		V
UBS AG	BFM8T61CT2L1QCEMIK50	Cash		Cash	10,220,000	10,220,000	XXX		IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Cash		Cash	28,761,000	28,761,000	XXX		IV
ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	Cash		Cash	20,150,000	20,150,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	Cash		Cash	138,640,000	138,640,000	XXX		IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Cash		Cash	493,951	493,951	XXX		IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Cash		Cash	38,706,000	38,706,000	XXX		IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	Cash		Cash	5,008,000	5,008,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		Cash	328,555,000	328,555,000	XXX		IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Cash		Cash	4,052,000	4,052,000	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Cash		Cash	20,268,000	20,268,000	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Cash		Cash	2,900,000	2,900,000	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Cash		Cash	64,280,800	64,280,800	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Cash		Cash	432,000	432,000	XXX		IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Cash		Cash	37,619,000	37,619,000	XXX		IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Cash		Cash	1,860,000	1,860,000	XXX		IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Cash		Cash	858,000	858,000	XXX		IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash		Cash	5,610,000	5,610,000	XXX		IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	GOVERNMENT BOND	120169-1K-7	JAPAN BOND	8,946,632	9,417,508	XXX	06/20/2039	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	GOVERNMENT BOND	000893-26-6	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND BOND	105	27	XXX	07/22/2030	I
CITIBANK NA	E57ODZWZ7FF32TWEFA76	GOVERNMENT BOND	000113-53-2	FEDERAL REPUBLIC OF GERMANY BOND	580	360	XXX	07/04/2039	I
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Treasury	91282C-AY-7	United States Treasury	7,990,000	8,500,000	XXX	11/30/2027	I
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Treasury	912828-Z9-4	United States Treasury	3,217,345	3,433,000	XXX	02/15/2030	IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Treasury	912828-ZW-3	United States Treasury	3,000,946	3,224,000	XXX	06/30/2025	IV

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Treasury	912828-ZW-3	United States Treasury	149,750,390	160,881,000	XXX	06/30/2025	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Treasury	912828-ZX-1	United States Treasury	9,427,000	9,427,000	XXX	06/30/2022	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	913017-BT-5	RAYTHEON TECHNOLOGIES CORPORATION	4,008,616	3,626,000	XXX	06/01/2042	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	91282C-CB-5	United States Treasury	6,544,800	6,967,000	XXX	05/15/2031	IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Treasury	91282C-BW-0	United States Treasury	52,726,908	56,695,600	XXX	04/30/2026	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Treasury	912828-XQ-8	United States Treasury	35,247,990	34,899,000	XXX	07/31/2022	I
0299999999 - Total				1,152,680,503	1,190,628,533	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
912828-4L-1	UNITEDSTATESTREASURY SENIOR GOVT_BND		1.A	20,203,125	19,962,613	04/30/2023
912828-Z7-8	UNITEDSTATESTREASURY SENIOR GOVT BND		1.A	215,332,031	222,782,145	01/31/2027
91282C-CZ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND		1.A	46,593,750	49,290,468	09/30/2026
91282C-DG-3	UNITEDSTATESTREASURY SENIOR GOVT_BND		1.A	94,156,250	99,271,864	10/31/2026
91282C-DK-4	UNITEDSTATESTREASURY SENIOR GOVT_BND		1.A	94,734,375	99,590,953	11/30/2026
91282C-DQ-1	UNITEDSTATESTREASURY SENIOR GOVT BND		1.A	331,132,813	347,046,337	12/31/2026
91282C-DR-9	UNITEDSTATESTREASURY SENIOR GOVT BND		1.A	48,734,375	49,783,454	12/31/2023
91282C-DV-0	UNITEDSTATESTREASURY SENIORGOVTBND		1.A	48,757,813	49,725,719	01/31/2024
91282C-DZ-1	UNITEDSTATESTREASURY SENIOR GOVT BND		1.A	48,656,250	49,508,999	02/15/2025
91282C-ED-9	UNITEDSTATESTREASURY SENIOR GOVT BND		1.A	49,000,000	49,529,112	03/15/2025
91282C-DR-9	UNITEDSTATESTREASURY SENIOR GOVT BND		1.A	87,721,875	89,595,909	12/31/2023
91282C-DV-0	UNITEDSTATESTREASURY SENIORGOVTBND		1.A	237,011,727	240,090,903	01/31/2024
91282C-DZ-1	UNITEDSTATESTREASURY SENIOR GOVT BND		1.A	224,815,230	229,776,933	02/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				1,546,849,614	1,595,955,409	XXX
36202E-6E-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		1.A	2,144,830	1,979,696	06/20/2039
36225B-ND-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		1.A	605,058	557,587	05/15/2031
36241K-LQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 782		1.A	237,778	214,007	01/15/2037
36292C-BU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 644		1.A	533,370	490,463	07/15/2035
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities				3,521,036	3,241,753	XXX
0109999999. Total - U.S. Government Bonds				1,550,370,650	1,599,197,162	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3130AP-J5-5	FEDERAL HOME LOAN BANKS SENIOR AGENCY_BN		1.B FE	14,116,620	15,000,000	10/26/2026
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				14,116,620	15,000,000	XXX
20754R-AA-4	CONNECTICUT AVENUE SECURITIES SENIOR WHO		1.A	648,610	653,218	10/25/2041
30711X-AF-1	CONNECTICUT AVENUE SECURITIES MEZZANIN W		1.D	598,154	591,359	05/25/2024
30711X-HT-4	FANNIE MAE FNMA_17-C02 MEZZANIN WHOLE_CM		1.D	4,267,417	4,319,152	09/25/2029
30711X-HU-1	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W		1.D	2,260,992	2,269,492	09/25/2029
30711X-K2-9	FANNIE MAE FNMA_18-C03 MEZZANIN WHOLE_CM		1.D	267,370	267,617	10/25/2030
30711X-PM-0	FANNIE MAE FNMA_17-C05 MEZZANIN WHOLE_CM		1.D	3,813,434	3,834,520	01/25/2030
3128LB-2V-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A77		1.A	45,602	43,593	06/01/2038
3128M7-QY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G05		1.A	248,521	235,926	06/01/2039
3128M8-B6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	959,484	932,808	10/01/2040
3128M9-U2-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	749,776	768,887	10/01/2043
31292H-4K-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	207,036	187,441	12/01/2033
31292S-CF-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C09		1.A	105,248	106,982	12/01/2044
3131WQ-NR-4	FREDDIE MAC FHLMC_K020 POOL# ZJ0400		1.A	2,321,596	2,265,031	09/01/2040
3131WQ-NU-7	FREDDIE MAC FHLMC_K020 POOL# ZJ0403		1.A	5,521,390	5,395,049	09/01/2040
3131WQ-PX-9	FREDDIE MAC FHLMC_K020 POOL# ZJ0438		1.A	4,321,130	4,218,756	09/01/2040
3131WQ-QQ-3	FREDDIE MAC FHLMC_K020 POOL# ZJ0463		1.A	3,955,704	3,857,273	09/01/2040
3131WR-AS-4	FREDDIE MAC FHLMC_K020 POOL# ZJ0917		1.A	2,940,912	2,940,198	12/01/2040
3131WR-FX-8	FREDDIE MAC FHLMC_K020 POOL# ZJ1082		1.A	10,320,143	9,742,657	01/01/2041
3131WR-GC-3	FREDDIE MAC FHLMC_K020 POOL# ZJ1095		1.A	2,336,820	2,238,225	01/01/2041
3131X5-YM-8	FREDDIE MAC FHLMC_K020 POOL# ZK2516		1.A	2,221,439	2,194,984	09/01/2025
3131XP-QJ-0	FREDDIE MAC FHLMC_K020 POOL# ZL7657		1.A	2,915,825	2,933,866	01/01/2044
3131XR-NV-2	FREDDIE MAC FHLMC_K020 POOL# ZL9404		1.A	1,881,037	1,930,392	04/01/2045
3131XT-6S-4	FREDDIE MAC FHLMC_K020 POOL# ZM0881		1.A	1,522,063	1,569,711	03/01/2046
3131XT-7C-8	FREDDIE MAC FHLMC_K020 POOL# ZM0891		1.A	3,268,410	3,350,948	03/01/2046
3131XX-QU-8	FREDDIE MAC FHLMC_K020 POOL# ZM4067		1.A	11,605,203	11,833,005	09/01/2047
3131XY-GY-9	FREDDIE MAC FHLMC_K020 POOL# ZM4715		1.A	9,453,024	9,586,754	11/01/2047
31329J-FD-4	FREDDIE MAC FHLMC_K020 POOL# ZA1064		1.A	5,777,165	5,633,728	09/01/2040
31329J-HT-7	FREDDIE MAC FHLMC_K020 POOL# ZA1142		1.A	5,495,664	5,515,782	03/01/2042
31329K-NJ-9	FREDDIE MAC FHLMC_K020 POOL# ZA2193		1.A	3,384,656	3,311,316	01/01/2031
31329N-CC-0	FREDDIE MAC FHLMC_K020 POOL# ZA4567		1.A	10,973,195	11,086,643	09/01/2045
3132A5-HQ-1	FREDDIE MAC FHLMC_K020 POOL# ZS4739		1.A	8,553,950	8,681,174	10/01/2047
3132A9-Q7-5	FREDDIE MAC FHLMC_K020 POOL# ZS8578		1.A	1,196,330	1,215,872	08/01/2030
3132AA-NA-8	FREDDIE MAC FHLMC_K020 POOL# ZS9385		1.A	4,904,385	4,966,979	01/01/2044
3132AA-R7-1	FREDDIE MAC FHLMC_K020 POOL# ZS9510		1.A	7,393,023	7,504,816	01/01/2045
3132AA-RQ-9	FREDDIE MAC FHLMC_K020 POOL# ZS9495		1.A	2,460,738	2,452,731	10/01/2045
3132AC-EP-1	FREDDIE MAC FHLMC_K020 POOL# ZT0142		1.A	21,181,072	21,571,809	09/01/2047
3132QT-HS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q36		1.A	262,145	267,717	10/01/2045
3133A7-NR-6	FREDDIE MAC FHLMC_K020 POOL# QB1300		1.A	17,703,878	19,457,866	07/01/2050
3133AQ-PX-9	FREDDIE MAC FHLMC_K020 POOL# QC5838		1.A	46,914,101	51,535,686	08/01/2051
3133AQ-SB-4	FREDDIE MAC FHLMC_K020 POOL# QC5914		1.A	55,483,666	60,633,582	08/01/2051
3133B3-7J-0	FREDDIE MAC FHLMC_K020 POOL#QD6297		1.A	27,388,803	28,517,588	02/01/2052
3133KJ-GE-6	FREDDIE MAC FHLMC_K020 POOL# RA2897		1.A	16,347,409	17,637,618	06/01/2050
3133KK-FL-8	FREDDIE MAC FHLMC_K020 POOL# RA3771		1.A	13,002,034	14,485,319	10/01/2050
3133KM-VJ-1	FREDDIE MAC FHLMC_K020 POOL# RA6017		1.A	44,332,203	49,099,795	10/01/2051
3138A4-X7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3		1.A	3,707,677	3,526,908	01/01/2041
3138A4-Y3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3		1.A	1,227,058	1,230,171	01/01/2026
3138E0-RK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ7		1.A	5,277,513	5,212,405	12/01/2041
3138EK-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2		1.A	3,303,094	3,336,977	11/01/2042
3138EK-H6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2		1.A	3,249,317	3,310,922	12/01/2042
3138EL-JN-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL3		1.A	4,668,759	4,525,474	06/01/2042
3138EQ-RZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7		1.A	23,990,183	24,289,621	11/01/2045
3138ER-JQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	2,288,498	2,304,313	10/01/2046
3138ER-P8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	5,213,696	5,227,325	10/01/2046
3138LT-L6-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO3		1.A	1,798,155	1,831,545	06/01/2042
3138LU-S2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO4		1.A	826,356	831,513	06/01/2042
3138M6-A4-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP2		1.A	930,203	935,161	10/01/2027
3138NX-RW-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR1		1.A	4,410,590	4,493,725	01/01/2043
3138WC-CL-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS2		1.A	718,892	727,471	07/01/2044
3138WD-3S-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	2,563,789	2,605,049	02/01/2045
3138WE-KK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	1,558,278	1,581,536	04/01/2045
3138WE-KT-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	1,417,832	1,436,929	04/01/2045
3138WE-QJ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	2,265,138	2,309,551	05/01/2030
3138WE-XE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		1.A	1,796,209	1,818,798	06/01/2045
3138WF-2Z-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		1.A	9,375,478	9,423,815	11/01/2045
3138WF-BX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		1.A	3,044,412	3,044,878	07/01/2045
3138WG-3W-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	11,554,646	11,871,637	05/01/2046
3138WG-5R-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	5,756,303	6,018,311	05/01/2046
3138WG-LA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		1.A	10,001,884	10,256,361	02/01/2046
3138WH-EX-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	8,217,429	8,442,031	06/01/2046
3138WK-4W-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		1.A	6,337,606	6,416,335	06/01/2032
3138WK-QV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		1.A	6,053,830	5,970,636	04/01/2047
3138WX-4U-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT9		1.A	1,122,027	1,119,829	06/01/2043
3138WZ-U2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU0		1.A	1,429,446	1,452,524	08/01/2043
3138XU-QR-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AW4		1.A	614,634	622,847	05/01/2029
3138XY-CD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AW8		1.A	24,030,027	24,330,210	02/01/2042
3138YK-WB-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6		1.A	834,869	847,260	05/01/2045
3138YK-X5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6		1.A	3,123,318	3,168,748	06/01/2045
3138YX-FR-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ5		1.A	831,438	844,752	08/01/2045
31392R-E3-1	FREDDIE MAC FHLMC_2469 SENIOR AGENCY_CMO		1.A	264,234	233,020	07/15/2032
3140E1-AW-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ8		1.A	1,221,394	1,256,062	09/01/2045
3140E8-YM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4		1.A	4,529,862	4,619,382	11/01/2045
3140E8-YT-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4		1.A	1,148,933	1,174,931	11/01/2045
3140EU-GT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0		1.A	3,633,326	3,736,875	02/01/2046
3140F0-G5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC4		1.A	4,336,819	4,487,013	10/01/2046
3140FE-4E-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BD7		1.A	14,559,924	14,852,406	04/01/2047
3140GS-PZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH4		1.A	8,910,505	9,020,248	09/01/2032
3140H6-N8-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ4		1.A	2,465,961	2,469,889	02/01/2048

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3140HB-JA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ9		1.A	3,812,843	3,739,318	06/01/2048
3140HN-AX-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BK8		1.A	11,228,381	12,530,986	10/01/2050
3140J6-A3-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		1.A	6,022,988	6,122,055	10/01/2047
3140J7-LR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	3,536,358	3,590,402	10/01/2047
3140KC-NY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BP4		1.A	8,266,000	9,054,354	04/01/2050
3140KY-LC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR1		1.A	21,546,453	23,451,030	05/01/2051
3140L7-XU-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR8		1.A	25,329,865	27,542,931	05/01/2051
31400T-UC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		1.A	8,782,373	8,889,781	10/01/2032
31400Q-C2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		1.A	4,037,456	3,997,740	06/01/2048
31400C-5Q-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5		1.A	6,992,025	7,523,773	03/01/2050
31400C-MR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA4		1.A	20,637,642	22,275,295	12/01/2049
31400D-L4-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5		1.A	7,995,111	8,514,803	05/01/2050
31400E-A5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		1.A	33,564,688	36,922,166	07/01/2050
31400E-DP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		1.A	54,749,279	60,705,656	07/01/2050
31400E-J9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		1.A	26,647,803	29,555,182	08/01/2050
31400E-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	20,678,997	23,015,758	09/01/2050
31400E-ZS-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	17,153,290	18,706,524	09/01/2050
31400F-BS-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	38,962,093	43,104,292	10/01/2050
31400F-F4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	8,440,880	9,329,719	10/01/2050
31400K-C9-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		1.A	44,706,720	48,688,422	04/01/2051
31400L-DE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		1.A	18,180,730	19,801,788	07/01/2051
31400L-R5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		1.A	46,561,111	50,471,560	08/01/2051
31400M-JL-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2		1.A	24,019,874	25,769,618	11/01/2051
31400M-JM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2		1.A	24,224,640	26,159,372	11/01/2051
3140X9-N4-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM5		1.A	20,082,444	21,790,289	01/01/2051
31410L-K3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 890		1.A	599,962	596,161	12/01/2042
31416Q-EZ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AA6		1.A	3,629,255	3,575,060	09/01/2040
31416X-RN-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2		1.A	2,477,956	2,426,573	02/01/2031
31417A-H8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3		1.A	1,573,085	1,536,086	11/01/2041
31417F-3E-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8		1.A	2,527,360	2,546,394	04/01/2043
31417G-RY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		1.A	8,963,306	9,133,921	05/01/2043
31417G-XM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		1.A	372,414	378,876	06/01/2043
31417Y-UM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	3,151,897	3,090,991	12/01/2030
31417Y-VJ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	4,434,732	4,297,333	01/01/2031
31417Y-WV-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	2,908,184	2,847,451	02/01/2031
31418A-KW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1		1.A	298,410	303,553	10/01/2042
31418B-T5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2		1.A	113,848	117,749	08/01/2045
31418C-S5-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		1.A	1,757,652	1,791,470	01/01/2048
31418C-XN-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		1.A	1,377,182	1,359,632	06/01/2048
31418M-XJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		1.A	196,313	187,613	09/01/2036
31418S-2E-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD5		1.A	3,840,986	3,788,523	09/01/2040
31418W-DA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD8		1.A	2,914,120	2,887,992	09/01/2025
31419D-MM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE3		1.A	105,728	104,719	09/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				1,123,522,733	1,191,282,170	XXX
3137G0-AD-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.D	593,060	589,911	11/25/2023
3137G0-NL-9	STRUCTURED AGENCY CREDIT RISK AJ WHOLE_C		1.D	5,250,832	5,248,260	08/25/2029
3137G0-PE-3	FREDDIE MAC FHLMC_17-DNA2 MEZZANIN WHOLE		1.D	6,424,849	6,424,738	10/25/2029
3137G0-QC-6	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.D	10,055,121	10,086,477	12/25/2029
35563T-AH-4	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.A	2,988,613	2,981,143	12/25/2030
35563T-AL-5	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.A	4,209,071	4,232,377	12/25/2030
35563W-AB-0	STRUCTURED AGENCY CREDIT RISK WHOLE_CMO		1.A	1,691,759	1,695,346	09/25/2048
35563X-AQ-5	STRUCTURED AGENCY CREDIT RISK WHOLE_CMO		1.A	16,194,537	16,354,041	10/25/2048
35564C-AN-7	FREDDIE MAC - SLST SLST_18-2 SENIOR AGEN		1.A	7,223,535	7,059,175	11/25/2028
35564K-HE-2	STRUCTURED AGENCY CREDIT RISK SENIOR WHO		1.A	983,769	1,000,000	01/25/2034
35564K-RE-1	STRUCTURED AGENCY CREDIT RISK WHOLE CMO		1.A	3,752,643	3,775,415	02/25/2042
57563N-AB-4	MASSACHUSETTS EDL FING AUTH SENIOR ABS_A		1.A FE	1,669,619	1,644,512	05/25/2033
63939F-AC-4	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A		1.C FE	11,547,569	11,864,651	07/25/2052
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				72,584,977	72,956,046	XXX
0909999999. Total - U.S. Special Revenues Bonds				1,210,224,330	1,279,238,216	XXX
05964H-AD-7	BANCO SANTANDERSA SRBN CORP_BND		1.G FE	10,051,110	10,000,000	02/23/2023
17401Q-AR-2	CITIZENS BANK NA SENIOR CORP_BND		2.A FE	5,023,445	5,000,000	03/29/2023
20030N-CX-7	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	3,026,466	2,985,891	04/15/2024
225433-AT-8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO		2.A FE	3,026,316	2,998,391	06/09/2023
257469-AJ-5	DOMINION ENERGY INC SENIOR CORP_BND		2.B FE	3,641,007	3,406,452	08/01/2033
36962G-X7-4	GENERAL ELECTRIC CO SENIOR CORP_BND		2.B FE	14,621,768	16,080,447	08/15/2036
66765R-AZ-9	NORTHWEST NATURAL GAS COMPANY SECURED CO		1.F FE	14,540,669	13,163,826	11/10/2027
90331H-PD-9	US BANK NATIONAL ASSOCIATION SENIOR CORP		1.D FE	2,499,683	2,498,873	05/23/2022
00912X-B8-2	AIR LEASE CORPORATION SENIOR CORP_BND		1.G PL	30,000,000	30,000,000	11/06/2022
04317@-BC-1	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		2.B PL	14,700,000	14,700,000	06/13/2024
04317@-BH-0	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		2.B PL	5,100,122	5,000,000	02/13/2024
375916-B*-3	GILDAN ACTIVEWEAR INC SENIOR CORP_BND		3.A	25,000,000	25,000,000	08/25/2023
42241@-AG-4	HEARST CORP SENIOR CORP_BND		1.G	32,000,000	31,492,379	04/30/2025
48121@-AE-1	JRD HOLDINGS LLC SENIOR CORP_BND		2.B PL	4,800,000	4,800,000	04/25/2025
58174#-AD-6	MCKINSEY & COMPANY INC SENIOR CORP_BND		1.E FE	9,744,193	9,700,000	06/11/2023
62927#-AD-8	NFL VENTURES LP SENIOR CORP_BND		1.E FE	2,007,311	2,003,725	03/31/2024
63486*-AA-9	NATIONAL BASKETBALL ASSOCIATIO SECURED C		1.G FE	2,489,820	2,500,000	12/16/2023
Q0458*-AE-9	AQUASURE FINANCE PTY LTD SECURED CORP_BN		1.G FE	24,030,400	24,030,400	07/12/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				206,302,310	205,360,384	XXX
004375-BP-5	ACCREDITED MORTGAGE LOAN TRUST SENIOR AB		1.A FM	6,280,009	6,591,058	10/25/2034
00968F-AA-4	AJAX MORTGAGE LOAN TRUST AJAXM SENIOR WH		1.A FE	4,746,444	4,739,085	09/25/2065
00969P-AA-1	AJAX MORTGAGE LOAN TRUST AJAXM SENIOR WH		1.A FE	1,724,107	1,746,841	07/25/2059
00971A-AA-0	AJAX MORTGAGE LOAN TRUST AJAXM WHOLE_CMO		1.A FE	2,385,118	2,544,128	09/25/2065
009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH		1.A FE	16,071,299	17,402,417	12/25/2060
02151D-AC-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	8,119,934	7,759,186	09/25/2047
03463U-AA-5	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A	309,176	309,705	07/26/2049
042855-AA-4	ARROYOMORTGAGETRUSTARRW_22- WHOLE CMO -1		1.A FE	6,078,142	6,228,089	12/25/2056
07325N-DV-1	BAYVIEW FINANCIAL ACQUISITION SUB ABS_AB		1.A FM	3,293,287	3,231,788	04/28/2036
07332G-AA-6	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		1.A	352,040	359,612	10/28/2057
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		1.A	2,252,495	2,307,473	04/26/2060
10569B-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A	1,058,454	1,134,105	05/25/2059
12557L-AC-9	CIM TRUST CIM_19-INV3 SUPSEN WHOLE_CMO _		1.A	224,951	229,335	08/25/2049
12567R-AA-8	CIM TRUST CIM_21-R6 WHOLE_CMO _21-R6 144		1.A	2,531,254	2,691,290	07/25/2061
12571Y-AA-7	CIMTRUSTCIM_22-R1 WHOLE CMO R1-A1 144A		1.A FE	1,428,637	1,460,198	01/25/2061
12596X-AA-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		1.A	2,378,657	2,477,183	07/25/2049
12653T-BX-8	CSMC TRUST 2018-J1 CSMC_18-J1 WHOLE_CMO		1.A	3,526,949	3,772,186	02/25/2048
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C SENIORWHO		1.A FE	3,381,893	3,436,655	01/25/2067
12661G-AA-7	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		1.A FE	3,571,424	3,735,600	01/25/2060
126671-PV-2	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		1.A FM	2,022	2,031	05/25/2032
126673-BB-7	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		1.A FM	668,453	680,599	11/25/2034
161546-GC-4	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN		1.A FM	68,701	68,366	03/25/2033
172987-BA-6	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.D FM	1,839,140	1,597,852	11/25/2036
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		1.A	414,939	425,611	10/25/2043
17329M-CL-1	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.A	8,478,590	9,022,140	07/25/2051
17330C-AA-6	CITIGROUPMORTGAGELOANTRUST WHOLE CMO 2-J		1.A FE	2,826,862	2,912,727	02/25/2052
19687Y-AA-3	COLT FUNDING LLC COLT_20-RPL1 SENIOR WHO		1.A FE	8,019,620	8,509,882	01/25/2065
19688J-AC-1	COLT FUNDING LLC COLT_20-2 WHOLE_CMO _20		1.C FE	1,403,458	1,422,094	03/25/2065
225470-UB-7	CREDIT SUISSE MORTGAGE CAPITAL SUB ABS_A		1.A FM	4,313,266	4,324,605	11/25/2035
302985-AA-4	FWD SECURITIZATION TRUST FWD_2 SENIOR WH		1.A FE	694,017	702,731	01/25/2050
31573C-AA-3	ELLINGTONFINANCIALMORTGAGET WHOLE CMO 2-		1.A FE	929,866	975,196	02/25/2026
31574P-AA-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		1.A	708,588	712,721	05/25/2065
31738Q-AA-4	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		1.A PL	13,299,296	13,932,481	07/25/2051
31738Q-AB-2	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		1.C PL	3,162,834	3,313,899	07/25/2051
33767C-AG-2	FIRSTKEY MORTGAGE TRUST FKMT_1 SENIOR WH		1.A	157,808	164,028	03/25/2045

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST FSMT_2 SUPSEN WH		1.A	689,775	714,836	03/25/2050
33852E-AF-6	FLAGSTAR MORTGAGE TRUST FSMT_2 WHOLE_CMO		1.A	1,767,033	1,900,370	04/25/2051
36166X-AA-9	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _		1.A	677,039	715,750	05/25/2066
36166X-AB-7	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _		1.A	679,083	716,553	05/25/2066
36167C-AA-4	ANGELO GORDON MORTGAGE TRUST G SENIOR WH		1.A	1,818,400	1,852,539	10/25/2068
36167F-AA-7	GCAT GCAT_20-NQM1 SENIOR WHOLE_CMO _20-N		1.A	460,379	465,872	01/25/2060
36167K-AA-6	GCAT TRUST GCAT_21-NQM6 WHOLE_CMO _21-NQ		1.A	411,441	426,652	08/25/2066
36167V-AA-2	GCAT_19-NQM3 SENIOR WHOLE_CMO _19-NQM3 1		1.A	407,201	414,993	11/25/2059
36168K-AD-9	GCAT LLC GCAT_21-NQM5 WHOLE_CMO _21-NQM5		1.A	7,006,924	7,389,959	07/26/2066
36168V-AA-1	GCATTRUSTGCAT_22-NQM1 WHOLE CMO M1-A1A 1		1.A FE	1,820,611	1,837,050	03/25/2067
36168X-AA-7	GCATTRUSTGCAT_22-HX1 WHOLE CMO HX1-A1 14		1.A FE	2,898,151	2,953,355	12/25/2066
39539M-AA-7	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		1.A FM	3,296,754	3,002,640	06/25/2037
43789X-AA-2	HOMEWARD OPPORTUNITIES FUND I SUPSEN WHO		1.A FE	1,575,886	1,586,313	05/25/2065
43789X-AB-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		1.C FE	984,030	1,004,352	05/25/2065
45276P-AA-4	IMPERIALFUNDMORTGAGETRUSTI WHOLE CMO NQM		1.A FE	1,977,870	1,999,995	03/25/2067
46591H-BL-3	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN		1.F FE	3,952,471	4,065,848	11/25/2036
46591H-BM-1	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN		2.B FE	1,053,769	1,087,226	11/25/2036
46591H-BX-7	CHASE MORTGAGE FINANCE CORPORA MEZZANIN		1.D FE	5,881,417	6,007,197	02/25/2050
46592N-AN-6	JPMMT_21-7 WHOLE CMO 21-7-A6 144A		1.A	476,568	490,215	11/25/2051
46592X-BQ-6	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	3,330,923	3,490,122	04/25/2052
46650H-AL-2	JPMMT_2019-1 SUPSEN WHOLE_CMO _19-1 144A		1.A	312,883	313,968	05/25/2049
46651D-AC-0	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A	1,776,080	1,802,872	02/25/2050
46653P-AM-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A	2,078,353	2,190,310	10/25/2051
46654W-AQ-4	JPMORGANMORTGAGETRUSTJPMMT WHOLE CMO 22-		1.A FE	1,863,343	1,945,124	07/25/2052
46654W-BT-7	JPMORGANMORTGAGETRUSTJPMMT WHOLE CMO 2-1		1.B FE	1,866,787	1,923,545	07/25/2052
46655D-BZ-4	JPMORGANMORTGAGETRUSTJPMMT WHOLE CMO 2-2		1.B FE	1,645,225	1,673,396	08/25/2052
52524G-AA-0	LEHMAN XS TRUST LXS_07-7N SUPSEN WHOLE_C		1.D FM	3,116,350	2,926,581	06/25/2047
52525B-AD-4	LEHMAN XS TRUST LXS_07-16N SUPSEN WHOLE_		1.A FM	11,717,473	10,877,217	09/25/2047
55283Q-AA-2	MRFA TRUST MFRA_21-RPL1 WHOLE_CMO _21-RP		1.A	1,845,147	1,945,629	07/25/2060
57643L-CJ-3	MASTR ASSET BACKED SECURITIES MEZZANIN A		1.A FM	171,198	163,346	02/25/2034
57643L-EZ-5	MASTR ASSET BACKED SECURITIES MEZZANIN A		1.A FM	247,296	237,874	09/25/2034
585494-AK-3	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO		1.A	3,979,382	4,237,664	06/01/2051
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTA SENIOR WH		1.A	11,540,659	11,901,450	03/25/2048
58549K-AF-8	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO		1.A	4,152,317	4,446,999	06/25/2051
58549R-AJ-5	MELLO MORTGAGE CAPITAL ACCEPTA SUPSEN WH		1.A	2,251,511	2,391,929	07/01/2051
58550L-AA-3	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		1.A FE	2,361,240	2,388,753	02/25/2055
58550L-AB-1	MELLO WAREHOUSE SECURITIZATION MEZZANIN		1.C FE	2,647,503	2,687,641	02/25/2055
58550L-AC-9	MELLO WAREHOUSE SECURITIZATION MEZZANIN		1.F FE	2,647,128	2,686,358	02/25/2055
58551V-AC-6	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		1.F FE	1,196,528	1,207,041	11/25/2053
58551V-AD-4	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		2.B FE	1,732,710	1,749,630	11/25/2053
58551V-AE-2	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		2.C FE	597,606	603,251	11/25/2053
58552N-AB-5	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		1.C FE	1,193,878	1,200,000	04/25/2055
58552N-AC-3	MELLO WAREHOUSE SECURITIZATION MEZZANIN		1.F FE	1,193,877	1,200,000	04/25/2055
61744C-NT-9	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		1.A FM	2,295,667	2,256,911	02/25/2035
61744C-PK-6	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		1.A FM	416,984	419,394	03/25/2035
61915R-AU-0	MORTGAGEIT TRUST MHL_05-5 SUPSEN WHOLE_C		1.A FM	854,837	854,780	12/25/2035
64352V-LM-1	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		1.A FM	562,683	548,223	07/25/2035
64830H-AA-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.A	3,287,318	3,329,381	02/25/2059
64830J-AA-8	NEWRESIDENTIALMORTGAGELOAN WHOLE CMO QM1		1.A FE	1,869,059	1,922,368	01/25/2026
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN WHOLE CMO		1.A FE	988,597	996,295	03/27/2062
65246P-AB-7	NEWREZ WAREHOUSE SECURITIZATIO WHOLE_CMO		1.D FE	2,964,185	3,000,000	05/25/2055
670857-AB-7	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		1.A	2,185,507	2,320,172	05/25/2061
670857-AC-5	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		1.A	2,185,970	2,320,495	05/25/2061
670857-AD-3	ONSLOW BAY FINANCIAL LLC TRUST MEZZANIN		1.A	909,331	999,829	05/25/2061
67112V-AL-9	OBX_19-INV2 SUPSEN WHOLE_CMO _19-INV2 14		1.A	1,210,891	1,216,696	05/25/2049
67113C-AE-6	ONSLOW BAY FINANCIAL LLC OBX_2 SUPSEN WH		1.A	324,950	334,347	05/25/2049
67114V-AA-1	OBXTRUSTOBX_22-NQM1 WHOLE CMO M1-A1 144A		1.A FE	1,844,121	1,906,548	11/25/2061
67115D-AA-0	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4		1.A	2,144,947	2,280,196	10/25/2061
67115D-AB-8	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4		1.A	860,663	912,078	10/25/2061
67115D-AC-6	OBX TRUST OBX_21-NQM4 WHOLE_CMO _21-NQM4		1.A	863,343	912,069	10/25/2061
67448D-AL-4	OBXTRUSTOBX_22-NQM2 WHOLE CMO 2-A1A 144A		1.A FE	4,891,934	4,961,581	01/25/2062
67448Q-AT-8	OBXT_19-EXP1 WHOLE_CMO _19-EXP1 144A		1.A	2,202,403	2,209,606	01/25/2059
67448W-BB-3	ONSLOW BAY FINANCIAL LLC OBX_2 SUPSEN WH		1.A	755,471	756,198	01/25/2060
67448X-AD-8	OBX TRUST OBX_21-J3 WHOLE_CMO _21-J3 144		1.A	1,886,253	2,003,002	10/25/2051
676477-AA-0	OCEANVIEW MORTGAGE LOAN TRUST SENIOR WHO		1.A	600,410	608,493	05/28/2050
67647N-AB-3	OCEANVIEW TRUST 2021-EBO1 BVEB MEZZANIN		1.C FE	973,956	1,000,000	03/29/2024
67647N-AC-1	OCEANVIEW TRUST 2021-EBO1 BVEB MEZZANIN		1.F FE	974,040	1,000,062	12/25/2051
67647V-AD-1	OCMT_21-3 WHOLE_CMO _21-3 144A		1.A	5,112,421	5,457,146	06/25/2051
68389F-GL-2	OPTION ONE MORTGAGE LOAN TRUST MEZZANIN		1.A FM	1,103,209	460,013	02/25/2035
69357Q-AA-4	PRESTON RIDGE PARTNERS MORTGAG WHOLE_CMO		1.A FE	2,905,600	3,069,921	10/25/2051
71336W-AA-3	PEPPER RESIDENTIAL SECURITIES SENIOR WHO		1.A FE	259,421	259,119	01/16/2060
743874-AJ-8	PROVIDENT FUNDING MORTGAGE LOA SENIOR WH		1.A	1,313,796	1,365,651	02/25/2050
74936R-AE-4	RCKT MORTGAGE TRUST RCKT_21-2 SUPSEN WHO		1.A	4,368,233	4,705,672	06/25/2051
75409J-AG-2	RATE MORTGAGE TRUST RATE_21-J1 SUPSEN WH		1.A	2,634,590	2,820,646	07/25/2051
76110W-YM-2	RESIDENTIAL ASSET SECURITIES C MEZZANIN		1.A FM	1,406,413	1,275,835	06/25/2034
76112B-AM-2	RESIDENTIAL ASSET MORTGAGE PRO MEZZANIN		1.A FM	217,902	218,182	08/25/2034
76119C-AA-9	RESIDENTIAL MORTGAGE LOAN TRUS SENIOR WH		1.A	653,297	671,266	02/25/2024
76119H-AA-8	RESIMAC MBS TRUST RESI_18-1A SENIOR WHOL		1.A FE	227,632	227,955	11/10/2049
76119U-AA-9	RESIMAC BASTILLE TRUST IN RESP SENIOR WH		1.A FE	1,281,657	1,286,793	09/05/2057
76120G-AA-7	RESIMACRESI_20-1A SENIOR WHOLE_CMO _20-1		1.A FE	1,755,040	1,745,415	02/07/2052
76120L-AA-6	RESIMAC PREMIER SERIES RESI_19 SENIOR WH		1.A FE	2,447,119	2,483,744	02/10/2051
76120L-AB-4	RESIMAC PREMIER SERIES RESI_19 SENIOR WH		1.A FE	2,509,479	2,500,000	02/10/2051
81733Y-BN-8	SEQUOIA MORTGAGE TRUST SEMT_15 SUPSEN WH		1.A	688,445	718,918	05/25/2045
81744Y-AA-4	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH		1.A	543,187	569,983	04/25/2043
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH		1.A	448,054	467,042	07/25/2043
81747J-AA-4	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		1.A	91,241	92,863	07/25/2048
81747L-CE-9	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE		1.A	916,913	967,565	10/25/2048
81748W-AD-8	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		1.A	4,426,311	4,778,088	06/25/2051
81748X-AD-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		1.A	7,556,000	8,033,517	07/25/2051
85573A-AA-3	STARLI_20-1 SENIOR WHOLE_CMO _20-1 144A		1.A	213,806	215,408	02/25/2050
85573J-AB-2	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		1.A	1,330,478	1,399,364	06/25/2056
85573Q-AA-8	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		1.A FE	5,929,889	6,306,521	09/25/2066
85573Q-AC-4	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		1.F FE	2,544,844	2,702,503	09/25/2066
85573T-AA-2	STARWOODMORTGAGERESIDENTIAL WHOLECMO22-1		1.A FE	2,776,938	2,915,121	12/25/2066
86360L-AE-6	STRUCTURED ASSET SECURITIES CO SUB ABS_A		1.A FM	1,075,396	1,055,297	07/25/2036
89173F-AA-8	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		1.A	125,159	125,910	10/25/2056
89173U-AA-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.A	1,896,697	1,878,813	06/25/2057
89175M-AA-1	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.A	7,221,040	7,225,307	05/25/2058
89177E-AA-7	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.A	2,238,165	2,241,496	10/25/2048
89177E-AD-1	TOWD POINT MORTGAGE TRUST TPMT ABS_ABS _		1.A	2,658,728	2,707,703	10/25/2048
89177H-AA-0	TOWD POINT MORTGAGE TRUST TPMT LCF ABS_A		1.A	3,584,619	3,592,677	05/25/2058
89177X-AA-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.A	1,718,077	1,731,130	10/25/2059
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		1.A	1,062,334	1,089,020	10/25/2059
92536P-AA-2	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	290,217	291,394	01/25/2060
92537H-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A FE	503,447	503,001	07/25/2059
92537M-AA-8	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A FE	1,194,873	1,196,200	11/25/2059
92537Q-AF-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.F FE	1,005,753	1,045,839	01/25/2066
92537T-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A FE	2,430,239	2,466,381	03/25/2060
92537U-AA-0	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	1,643,887	1,656,283	05/25/2060
92538B-AB-9	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.C FE	368,049	380,526	10/25/2063
92538B-AC-7	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.G FE	655,687	676,543	10/25/2063
92538D-AC-3	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.C FE	1,235,955	1,262,099	02/25/2064
92538D-AD-1	VERUS SECURITIZATION TRUST VER SENIOR WH		1.F FE	1,407,415	1,441,389	02/25/2064
92538F-AB-0	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.C FE	707,798	735,201	02/25/2066

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
92538M-AA-7	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A FE	1,672,848	1,751,492	10/25/2066
92538M-AB-5	VERUS SECURITIZATION TRUST VER SENIOR WH		1.C FE	6,106,790	6,411,336	10/25/2066
92538Q-AA-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.A FE	2,180,409	2,307,159	10/25/2066
92538Q-AB-6	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.C FE	435,727	461,426	10/25/2066
929227-4D-5	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		1.A FM	82,584	84,880	06/25/2033
95002F-AA-2	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A	228,177	233,571	09/25/2049
95003J-AC-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A	3,055,908	3,283,917	12/25/2050
U07335-AA-7	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		1.A	272,013	274,207	06/28/2054
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				360,775,355	370,638,484	XXX
00217L-AA-0	AREIT CRE TRUST AREIT_19-CRE3 LCF SENIOR		1.A FE	338,557	341,056	09/14/2036
03880K-AA-2	ARBOR REALTY COLLATERALIZED LO LCF SENIO		1.A FE	8,447,153	8,500,000	08/15/2034
03880R-AA-7	ARBOR REALTY COLLATERALIZED LO SENIOR SE		1.A FE	7,488,900	7,492,629	11/15/2036
03881C-AA-9	ARBOR REALTY COLLATERALIZED LO SENIOR_CM		1.A FE	3,452,827	3,502,188	12/15/2035
03881E-AA-5	ARBOR REALTY COLLATERALIZED LO LCF SENIO		1.A FE	1,977,500	2,000,000	05/15/2036
04002P-AA-2	AREIT LTD AREIT_21-CRE5 LCF SENIOR_CMBS		1.A FE	4,473,326	4,500,000	07/17/2026
04410R-AA-4	ASHFORD HOSPITALITY TRUST INC SENIOR SEN		1.A	691,603	705,056	04/15/2035
04410R-AG-1	ASHFORD HOSPITALITY TRUST INC SUB SENIOR		1.A	4,404,479	4,500,000	04/15/2035
04410R-AJ-5	ASHFORD HOSPITALITY TRUST INC SUB SENIOR		1.A	6,555,699	6,774,699	04/15/2035
05497Q-AA-6	BFLDT_19-DPLO LCF SENIOR_CMBS _19-DPLO 1		1.A	991,852	1,000,000	10/15/2034
05497Q-AG-3	BFLDT_19-DPLO SUB SUB_CMBS _19-DPLO 144A		1.A	1,981,136	2,000,000	10/15/2034
05552E-AA-8	BARCLAYS COMMERCIAL MORTGAGE S SENIOR SE		1.A	3,959,699	3,929,780	08/15/2036
05587T-AA-4	BSPRT 2019-FL5 ISSUER LTD BSPR SENIOR SE		1.A FE	835,271	837,627	05/15/2029
05592A-AA-8	BPR TRUST BPR_21-TY LCF SENIOR_CMBS _21-		1.A	5,909,854	6,000,000	09/15/2038
05598J-AA-8	BSPRT_22-FL8 ABS 2-FL8-A 144A		1.A FE	2,488,969	2,500,000	02/15/2037
05602C-AA-2	BSPRT ISSUER LTD BSPRT_21-FL7 LCF SENIOR		1.A FE	989,921	987,040	12/15/2038
05605A-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.A	8,835,972	8,874,618	10/15/2036
05605A-AE-9	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	1,685,035	1,700,000	10/15/2036
05608R-AE-5	BX TRUST BX_21-ARIA SUB SENIOR_CMBS _21-		1.A	10,285,886	10,500,000	10/15/2036
05608V-AE-6	BXT_21-MFM1 SUB SUB_CMBS _21-MFM1 144A		1.C FE	1,454,330	1,500,000	01/15/2034
05608V-AG-1	BXT_21-MFM1 SUB SUB_CMBS _21-MFM1 144A		1.F FE	1,837,952	1,900,000	01/15/2034
05609C-AA-5	BXTRUSTBX_21-21M SENIOR_CMBS _21-21M 144		1.A	1,950,980	1,989,432	10/15/2036
05609G-AA-6	BXMT LTD BXMT_21-FL4 SENIOR_CMBS _21-FL4		1.A FE	2,983,484	3,000,938	05/15/2038
05609Q-AA-4	BX TRUST BX_21-ACNT SENIOR_CMBS _21-ACNT		1.A	2,959,761	3,000,000	11/15/2038
05609Q-AC-0	BX TRUST BX_21-ACNT SUB_CMBS _21-ACNT		1.A	2,460,919	2,500,000	11/15/2038
05609Q-AE-6	BX TRUST BX_21-ACNT SUB_CMBS _21-ACNT 14		1.A	984,445	1,000,000	11/15/2038
05609T-AC-4	BX_22-VAMF SUB CMBS MF-B 144A		1.D FE	973,720	999,655	01/15/2039
05609T-AE-0	BX_22-VAMF SUB CMBS MF-C 144A		1.G FE	972,420	999,656	01/15/2039
05609V-AG-0	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	1,957,401	1,958,600	09/15/2036
05609V-AJ-4	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		1.A	3,838,081	3,946,888	09/15/2036
05610J-AA-7	BXTRUSTBX_22-MVRK SENIOR CMBS RK-A 144A		1.A FE	996,010	996,041	03/15/2039
05610J-AC-3	BX_22-MVRK SUB CMBS RK-B 144A		1.D FE	1,494,011	1,494,057	03/15/2039
10482T-AG-7	BRAEMAR HOTELS & RESORTS TRUST SUB SUB_C		1.A	4,942,828	5,007,687	06/15/2035
12433Y-AA-5	BX_20-VKNG SENIOR_CMBS _20-VKNG 144A		1.A	1,423,409	1,439,249	10/15/2037
12434L-AA-2	BXMTLTDBXMT_20-FL2 SENIOR SENIOR_CMBS _2		1.A FE	16,839,333	16,930,658	02/15/2038
12565D-AA-1	CLNC_19-F1 SENIOR SENIOR_CMBS _19-FL1 14		1.A FE	4,564,992	4,611,771	08/20/2035
17291H-AA-2	CITIGROUP COMMERCIAL MORTGAGE SENIOR_CMB		1.A	9,838,696	10,000,000	10/15/2038
23306G-AA-5	DBGS MORTGAGE TRUST DBGS_18-BI SENIOR SE		1.A	1,816,104	1,827,811	05/15/2035
23306G-AC-1	DBGS MORTGAGE TRUST DBGS_18-BI SUB SUB_C		1.A	1,811,422	1,840,902	05/15/2035
23306G-AE-7	DBGS MORTGAGE TRUST DBGS_18-BI SUB SUB_C		1.A	1,809,129	1,836,526	05/15/2035
23308L-AA-2	DBGS_21-W52 SENIOR_CMBS _21-W52		1.A	4,939,123	5,049,988	10/15/2036
23308L-AG-9	DBGS_21-W52 SUB_CMBS _21-W52		1.A	3,447,516	3,534,999	10/15/2039
26863L-AE-4	THE ELP COMMERCIAL MORTGAGE TR SUB SUB_C		1.A	979,310	1,000,000	11/15/2038
26863L-AG-9	THE ELP COMMERCIAL MORTGAGE TR SUB SUB_C		1.A	978,706	998,786	11/15/2036
29478J-AG-5	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A		1.A	1,952,273	2,000,000	10/15/2038
29478J-AJ-9	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A		1.A	2,924,650	3,003,342	10/15/2038
30227F-AA-8	EXTENDED STAY AMERICA TRUST ES LCF SENIO		1.A	4,910,126	4,969,416	07/15/2038
30227F-AE-0	EXTENDED STAY AMERICA TRUST ES SUB SENIO		1.A	1,471,264	1,490,825	07/15/2038
30227F-AG-5	EXTENDED STAY AMERICA TRUST ES SUB SENIO		1.A	1,959,063	1,987,766	07/15/2038
30319Y-AA-6	FSR_21-FL2 SENIOR_CMBS _21-FL2		1.A FE	6,899,424	7,000,000	04/16/2028
33830C-AC-4	DBGS MORTGAGE TRUST DBGS_18-5B SUB SUB_C		1.D FE	4,848,715	4,953,761	06/15/2033
36264B-AA-8	GPMTLTDGPMT_21-FL3 SENIOR_CMBS _21-FL3 1		1.A FE	4,275,527	4,299,924	07/16/2035
39809P-AA-3	GREYSTONE COMMERCIAL REAL ESTA SENIOR SE		1.A FE	5,752,391	5,899,096	07/15/2039
42704R-AA-9	HERA_21-FL1 SENIOR_CMBS _21-FL1 144A		1.A FE	4,147,461	4,199,507	02/18/2038
432885-AA-9	HILTON USA TRUST HILT_18-ORL LCF SENIOR_		1.A	6,126,915	6,206,191	12/15/2034
43732V-AA-4	HOME PARTNERS OF AMERICA TRUST SUB SENIO		1.D FE	1,527,199	1,661,656	12/17/2026
43732V-AC-0	HOME PARTNERS OF AMERICA TRUST SENIOR_CM		1.G FE	1,466,979	1,601,887	12/17/2026
44974A-AA-5	IMT_17-APTS SENIOR SENIOR_CMBS _17-APTS		1.A	3,320,650	3,346,210	06/15/2034
46633O-AJ-6	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		1.A	2,436,427	2,500,000	04/15/2038
46641J-AW-6	JPMBB COMMERCIAL MORTGAGE SECU LCF SENIO		1.A	3,544,474	3,611,656	02/15/2047
46654P-AA-4	JP MORGAN CHASE COMMERCIAL MOR SENIOR_CM		1.A FE	1,959,700	2,000,000	11/15/2038
48275R-AA-5	KREF_21-FL2 LCF SENIOR_CMBS _21-FL2 144A		1.A FE	9,410,539	9,486,861	02/15/2039
50172L-AA-8	LAQ_22-LAQ SENIOR CMBS LAQ-A 144A		1.A FE	999,200	998,757	03/15/2039
50172L-AG-5	LAQ_22-LAQ SUB CMBS LAQ-B 144A		1.D FE	3,497,196	3,495,647	03/15/2039
53218C-AC-4	LIFE_21-BMR SUB SENIOR_CMBS _21-BMR 144A		1.A	1,901,958	1,965,940	03/15/2038
55283T-AA-6	MF1 MULTIFAMILY HOUSING MORTGA SENIOR SE		1.A FE	12,238,201	12,373,705	07/16/2036
55284J-AA-7	MF1MULTIFAMILYHOUSINGMORTGA SENIOR CMBS		1.A FE	2,841,867	2,865,000	02/19/2037
55284J-AC-3	MF1MULTIFAMILYHOUSINGMORTGA SENIOR CMBS		1.A FE	4,150,203	4,200,000	02/19/2037
55316V-AE-4	MHC_21-MHC SENIOR_CMBS _21-MHC 144A		1.A	6,876,955	7,039,060	04/15/2038
55352N-AA-5	MSCG TRUST MSCG_15-ALDR SENIOR SENIOR_C		1.A	1,425,135	1,441,574	06/07/2035
59319W-AA-9	MF1MULTIFAMILYHOUSINGMORTGA SENIOR SENIO		1.A FE	437,042	437,610	07/15/2035
62475W-AC-9	MTNCOMMERCIALMORTGAGETRUST SUB CMBS PFL-		1.D FE	1,490,677	1,492,569	03/15/2039
67118A-AJ-4	OPGT_21-PORT SUB_CMBS _21-PORT 144A		1.A	3,978,511	4,187,763	10/15/2036
67118A-AL-9	OPGT_21-PORT SUB_CMBS _21-PORT 144A		1.A	2,135,646	2,243,659	10/15/2036
68249D-AA-7	ONYP_20-1NYP SENIOR_CMBS _20-1NYP 144A		1.A	4,225,564	4,290,000	01/15/2026
69290L-AE-7	PFP III LTD PFP_21-7 SUB SUB_CMBS _21-7		1.D FE	4,909,580	4,999,751	04/14/2038
69357X-AA-9	PFP_21-8 SENIOR_CMBS _21-8 144A		1.A FE	7,369,577	7,500,000	08/09/2037
74331C-AA-6	PROGRESS RESIDENTIAL TRUST PRO SENIOR SE		1.A FE	3,328,895	3,499,884	04/17/2037
78457J-AG-7	SMRT_22-MINI SUB CMBS MINI-B		1.D FE	1,966,152	2,000,000	01/15/2024
78472U-AC-2	SREIT TRUST SREIT_21-MFP SUB SENIOR_CMBS		1.A	976,797	999,465	11/15/2038
78472U-AE-8	SREIT TRUST SREIT_21-MFP SUB SENIOR_CMBS		1.A	973,006	996,666	11/15/2038
78472U-AG-3	SREIT TRUST SREIT_21-MFP SUB SENIOR_CMBS		1.A	1,453,895	1,495,492	11/15/2038
78485G-AG-9	SANTANDER RETAIL AUTO LEASE TR SUB SUB_C		1.A	4,316,294	4,427,645	07/15/2036
78485W-AA-7	STARWOOD COMMERICAL MORTGAGE T SENIOR SE		1.A FE	11,701,046	11,739,577	07/15/2038
78486B-AA-2	STARWOOD COMMERICAL MORTGAGE T SENIOR_CM		1.A FE	6,691,545	6,750,000	04/18/2038
78486E-AA-6	STARWOOD COMMERCIAL MORTGAGE T SENIOR_CM		1.A	1,960,420	2,000,000	11/15/2036
78486E-AG-3	STARWOOD COMMERCIAL MORTGAGE T SENIOR_CM		1.A	2,941,540	3,000,000	11/15/2036
78486E-AJ-7	STARWOOD COMMERCIAL MORTGAGE T SENIOR_CM		1.A	1,969,613	2,000,000	11/15/2036
85521D-AC-6	STAR TRUST STAR_21-SFR1 SENIOR_CMBS _21-		1.D FE	1,105,266	1,125,000	04/17/2038
85521D-AE-2	STAR TRUST STAR_21-SFR1 SUB SENIOR_CMBS		1.C FE	1,114,403	1,130,771	04/17/2038
87276V-AA-3	TPG REAL ESTATE FINANCE ISSUER SENIOR SE		1.A FE	6,797,826	6,882,120	10/15/2034
87277J-AA-9	TPGREALESTATEFINANCETRTX_2 SENIOR CMBS -		1.A FE	1,985,085	2,000,000	02/15/2039
90205F-AA-8	280PARKAVENUEMORTGAGETRUST SENIOR SENIOR		1.A	6,468,366	6,503,047	09/15/2034
90205F-AJ-9	280PARKAVENUEMORTGAGETRUST SUB SUB_CMBS		1.A	1,981,702	2,000,000	09/15/2034
92257C-AA-8	VELOCITY COMMERCIAL CAPITAL LO SUB SENIO		1.A FE	426,033	438,516	03/25/2049
92257H-AA-7	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	3,263,367	3,321,341	10/25/2049
92257H-AB-5	VELOCITY COMMERCIAL CAPITAL LO SUB SENIO		1.C FE	2,245,432	2,337,257	10/25/2049
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	1,931,902	1,947,694	07/25/2049
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	15,301,016	16,045,534	12/01/2051
92258R-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		1.A FE	9,213,910	9,670,637	10/25/2051
92258V-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		1.A FE	268,370	270,075	11/25/2047
92259B-AA-8	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	2,438,955	2,430,393	10/25/2048
92259B-AD-2	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		1.C FE	393,477	396,114	10/25/2048
92259L-AB-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	3,940,073	3,975,848	02/25/2050

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
92259M-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		1.A FE	5,512,406	5,950,618	08/25/2051
92259M-AE-6	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		1.D FE	3,723,221	4,102,940	08/25/2051
92259M-AH-9	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		1.G FE	900,717	992,835	08/25/2051
92259M-AL-0	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		2.C FE	1,874,180	2,065,148	08/25/2051
95001C-AA-0	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		1.A FE	1,972,391	1,991,129	12/15/2034
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				392,596,111	400,243,216	XXX
000806-AJ-8	ABPCI DIRECT LENDING FUND IX L ABS_ABS _		1.A FE	3,930,168	4,000,000	11/18/2031
000848-AA-9	ABPCI DIRECT LENDING FUND CLO ABS_ABS _2		1.A FE	5,575,494	5,570,000	01/20/2032
00085K-AS-2	ABPCI DIRECT LENDING FUND IV L ABS_ABS _		1.A FE	2,974,052	3,000,000	10/20/2031
00090N-AA-8	ABPCIDIRECTLENDINGFUNDABS ABS F_22-2A 14		1.F FE	2,000,000	2,000,000	03/01/2032
001746-AN-6	AMERICAN MONEY MANAGEMENT CORP SENIOR AB		1.A FE	5,437,453	5,473,235	05/26/2031
001746-AQ-9	AMERICAN MONEY MANAGEMENT CORP MEZZANIN		1.C FE	1,977,000	2,000,000	05/26/2031
00175L-AQ-5	AMERICAN MONEY MANAGEMENT CORP ABS_ABS _		1.A FE	4,480,635	4,500,000	07/25/2029
00176A-AX-3	AMERICAN MONEY MANAGEMENT CORP SENIOR AB		1.A FE	1,982,424	2,003,696	04/30/2031
00176C-AW-1	AMERICAN MONEY MANAGEMENT CORP ABS_ABS _		1.A FE	14,862,725	15,000,000	11/10/2030
00177L-AA-8	AMERICAN MONEY MANAGEMENT CORP ABS_ABS _		1.A FE	2,474,417	2,500,000	01/20/2035
00832P-AA-6	AFFIRM ASSET SECURITIZATION TR SENIOR AB		1.C FE	1,600,398	1,594,671	10/15/2024
00834C-AA-3	AFFIRM INC AFFRM_21-Z1 ABS_ABS _21-Z1 14		1.C FE	6,548,441	6,654,945	08/15/2025
00834H-AA-2	AFFIRM ASSET SECURITIZATION TR ABS 22-X1		1.D FE	19,766,686	19,998,836	02/15/2027
00834T-AA-6	AFFIRM INC AFFRM_21-Z2 ABS_ABS _21-Z2		1.C FE	3,203,453	3,260,568	11/15/2026
03328W-AS-7	ANCHORAGE CAPITAL CLO ANCHC_16 ABS_ABS _		1.A FE	7,447,500	7,500,000	07/15/2032
03329F-AN-4	ANCHORAGE CAPITAL CLO LTD ANCH ABS_ABS _		1.A FE	7,925,103	8,000,000	07/20/2034
03330N-AJ-3	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB		1.A FE	14,893,929	15,000,000	07/22/2032
03666L-AL-6	ANTARES CLO LTD ANTR_20-1R ABS_ABS _20-1		1.A FE	5,914,335	6,000,000	10/23/2033
03765L-AP-7	APIDOS CLO APID_15-20A SUPSEN ABS_ABS _1		1.A FE	10,675,083	10,762,900	07/16/2031
03765X-AJ-5	APIDOS CLO APID_15-22A SENIOR ABS_ABS _1		1.C FE	1,235,871	1,250,000	04/20/2031
03766H-AE-0	APIDOSCLOAPID_22-39A ABS 39A-B1 144A		1.C FE	997,547	1,000,000	04/21/2035
03766H-AJ-9	APIDOSCLOAPID_22-39A ABS -39A-C 144A		1.F FE	498,399	500,000	04/21/2035
03842V-AA-5	AQUA FINANCE TRUST AQFIT_21-A SENIOR ABS		1.G FE	3,287,989	3,448,863	04/17/2046
03880X-AA-4	ARBOR REALTY COLLATERALIZED LO LCFABS22-		1.A FE	3,726,660	3,750,000	01/15/2037
04009A-AL-4	ARES CLO LTD ARES_52-R SENIOR ABS_ABS _1		1.A FE	13,413,149	13,500,000	04/22/2031
04016D-AS-4	ARES CLO LTD ARES_16-41A ABS_ABS _16-41A		1.A FE	9,838,441	10,000,000	04/15/2034
04016V-AA-3	ARES CLO LTD ARES_18-47A SENIOR ABS_ABS		1.A FE	4,943,637	5,000,000	04/15/2030
04206R-AA-2	CROP_21-T1 ABS_ABS _21-T1 144A		1.F FE	1,914,708	1,999,932	11/15/2027
055328-AJ-7	BCC MIDDLE MARKET CLO 2018-1 L SENIOR AB		1.A FE	3,000,332	3,000,000	10/20/2030
05601D-AA-1	BREX INC BREX_21-1 ABS_ABS _21-1 144A		1.F FE	9,886,839	9,999,347	07/15/2024
056162-AQ-3	BABSON CLO LTD BABSN_15-1A MEZZANIN ABS_		1.C FE	6,903,615	7,000,000	01/20/2031
05682V-AA-3	BAIN CAPITAL CREDIT CLO LTD BC SENIOR AB		1.A FE	2,482,859	2,505,750	07/19/2031
05683T-AL-3	BAIN CAPITAL CREDIT CLO LTD BC ABS_ABS _		1.A FE	749,999	750,000	10/21/2034
05765X-AE-1	BALBOA BAY LOAN FUNDING LTD BO MEZZANIN		1.C FE	986,269	1,000,000	07/20/2034
05766B-AJ-7	BALBOA BAY LOAN FUNDING LTD BO ABS_ABS _		1.A FE	6,948,748	7,000,000	01/20/2032
06616P-AA-5	BANKERS HEALTHCARE GROUP SECUR SENIOR AB		1.A FE	461,184	463,101	09/17/2031
07331U-AA-6	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		1.A	453,636	460,494	06/28/2057
07333N-AA-0	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		1.A	2,256,687	2,285,874	10/28/2064
08861Y-AA-4	BANKERS HEALTHCARE GROUP SECUR SENIOR AB		1.C FE	1,204,482	1,264,855	11/17/2033
08861Y-AC-0	BANKERS HEALTHCARE GROUP SECUR SUB ABS_A		1.G FE	2,257,322	2,485,912	11/17/2033
09631B-AE-3	BLUEMOUNTAIN CLO LTD BLUEM_21 MEZZANIN A		1.C FE	1,976,807	2,000,000	04/19/2034
12510F-AD-6	CCG RECEIVABLES TRUST CCG_19-2 SUB ABS_A		1.F FE	2,393,226	2,399,695	03/15/2027
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A		1.A FE	3,880,527	3,913,702	04/19/2029
12550M-AN-0	CIFC FUNDING LTD CIFC_15-3A MEZZANIN ABS		1.F FE	3,928,973	4,000,000	04/19/2029
12550T-AW-5	CIFC FUNDING LTD CIFC_15-4A ABS_ABS _15-		1.A FE	1,277,179	1,275,000	04/20/2034
12567M-AE-1	CIFCFUNDINGLTDCIFC_22-2 MEZZANINABS22-21		1.C FE	997,556	1,000,000	04/19/2035
12567M-AG-6	CIFCFUNDINGLTDCIFC_22-2 MEZZANINABS22-21		1.F FE	996,806	1,000,000	04/19/2035
12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A MEZZANINABS2		1.C FE	991,711	1,000,000	04/17/2035
12570L-AG-3	CIFC FUNDING LTD CIFC_22-1A ABS _22-1A 1		2.C FE	500,032	500,000	04/17/2035
12655V-AC-8	CREDIT SUISSE MORTGAGE TRUST C ABS_ABS _		1.A	1,362,889	1,417,187	10/25/2059
13079W-DC-9	SYMPHONY CLO LTD SYMP_12-9A SENIOR ABS_A		1.A FE	7,753,505	7,830,000	07/16/2032
14311N-AL-8	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB		1.A FE	4,981,426	5,000,000	07/20/2032
14311U-AN-8	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		1.A FE	5,494,728	5,494,737	07/20/2034
143120-AJ-2	CARLYLE US CLO LTD CGMS_21-8 ABS_ABS _21		1.A FE	1,499,658	1,500,000	10/15/2034
14312J-AY-8	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		1.A FE	4,970,000	5,000,000	01/20/2032
14315N-AF-7	CARMAX AUTO OWNER TRUST CARMX SUB ABS_AB		1.C FE	1,093,011	1,080,406	01/15/2025
14317D-AG-5	CARMAX AUTO OWNER TRUST CARMX SUB ABS_AB		2.A FE	2,910,775	3,099,954	01/15/2028
14317X-AU-0	CGMS_20-1A MEZZANIN ABS_ABS _20-1A 144A		1.C FE	4,929,766	5,000,000	07/20/2034
14317X-AY-2	CGMS_20-1A MEZZANIN ABS_ABS _20-1A 144A		2.C FE	1,471,791	1,500,000	07/20/2034
14856J-AA-2	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB		1.F FE	2,178,243	2,466,718	08/15/2041
15032E-AL-3	CEDAR FUNDING LTD CEDF_17-8 SENIOR ABS_A		1.A FE	12,860,045	13,000,000	10/17/2034
15032Q-AC-6	CEDARFUNDINGLTDCEDF_22-15A MEZZANINABS22		1.C FE	1,189,954	1,200,000	04/20/2035
15032Q-AE-2	CEDARFUNDINGLTDCEDF_22-15A MEZZANINABS22		1.F FE	999,166	1,000,000	04/20/2035
15033E-AA-6	CEDAR FUNDING LTD CEDF_18-9A SENIOR ABS_		1.A FE	2,970,095	3,000,000	04/20/2031
15033T-AL-9	CEDAR FUNDING LTD CEDF_20-12A ABS_ABS _2		1.A FE	1,749,998	1,750,000	10/25/2034
15033T-AU-9	CEDAR FUNDING LTD CEDF_20-12A MEZZANIN A		1.F FE	973,865	1,000,000	10/25/2034
15674R-AC-7	CERBERUS LOAN FUNDING XXXI LP ABS_ABS _2		1.A FE	12,850,873	13,000,000	09/22/2033
17151K-AA-4	CHURCHILL MIDDLE MARKET CLO LT ABS_ABS _		1.A FE	7,652,011	7,750,000	10/24/2033
17181T-AG-6	CIFC FUNDING LTD CIFC_18-4A MEZZANIN ABS		2.C FE	1,483,147	1,500,000	10/17/2031
19521U-AA-1	COLOGIX DATA CENTERS CLGIX_21 ABS_ABS _2		1.G FE	5,774,860	6,016,014	12/25/2051
19521U-AC-7	COLOGIX DATA CENTERS CLGIX_21 SUB ABS_AB		2.C FE	4,301,777	4,515,728	12/25/2051
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST SENIOR ABS		1.A FE	776,219	773,397	10/25/2040
225638-AA-3	CRESCENDO ROYALTY FUNDING LP S ABS_ABS _		1.F FE	8,531,413	9,024,193	12/20/2051
23802W-AA-9	DATABANK ISSUER LLC COLO_21-1A ABS_ABS _		1.G FE	12,303,142	13,194,606	02/27/2051
23802W-AC-5	DATABANK ISSUER LLC COLO_21-1A SUB ABS_A		2.B FE	762,842	811,710	02/25/2051
25273C-AB-6	DIAMOND RESORTS OWNER TRUST DR SUB ABS_A		1.F FE	2,089,209	2,175,413	11/20/2033
25273C-AC-4	DIAMOND RESORTS OWNER TRUST DR SUB ABS_A		2.B FE	2,262,328	2,331,210	11/20/2033
254683-CE-3	DISCOVER CARD EXECUTION NOTE T SENIOR AB		1.A FE	3,002,378	3,000,000	08/15/2025
26244G-AG-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.C FE	13,873,520	14,000,000	08/15/2031
26244K-AQ-9	DRYDEN SENIOR LOAN FUND DRSLF ABS -41A-B		1.C FE	1,805,611	1,789,492	04/15/2031
26244K-AS-5	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.F FE	2,941,643	3,000,000	04/15/2031
26245M-AG-6	DRSLF_55A MEZZANIN ABS_ABS _55A 144A		1.C FE	988,641	1,001,000	04/15/2031
262484-AG-3	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.C FE	985,756	1,000,000	02/20/2035
262484-AJ-7	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.F FE	1,987,131	2,000,000	02/20/2035
26249B-AU-5	DRYDEN 30 SENIOR LOAN FUND LLC MEZZANIN		1.F FE	3,784,813	3,862,179	11/15/2028
26249K-AZ-4	DRYDEN SENIOR LOAN FUND DRSLF SECURED AB		1.A FE	9,802,395	9,855,595	04/15/2029
26249M-AN-7	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		1.A FE	994,077	1,000,000	01/15/2031
26249M-AQ-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.C FE	8,877,213	9,000,000	01/15/2031
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		1.A FE	3,189,796	3,215,660	04/16/2029
26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		1.A FE	13,156,300	13,360,787	04/18/2031
26252V-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		1.A FE	1,248,374	1,250,000	05/20/2034
26829H-AA-4	ECMC GROUP STUDENT LOAN TRUST SENIOR ABS		1.A FE	3,117,569	3,139,521	11/25/2069
289338-AB-1	ELM TRUST MDCP_20-3A SENIOR ABS_ABS _20-		1.F FE	3,972,964	4,157,632	08/20/2029
29001V-AL-3	ELMWOOD CLO VI LTD ELMW6_20-3A ABS_ABS _		1.A FE	1,976,711	2,000,000	10/20/2034
29001V-AN-9	ELMWOOD CLO VI LTD ELMW6_20-3A MEZZANIN		1.C FE	2,962,924	3,000,000	10/20/2034
29002U-AA-8	ELM16_22-3A ABS 22-3A-A 144A		1.A FE	3,995,084	4,000,000	04/20/2034
29002U-AC-4	ELM16_22-3A ABS 22-3A-B 144A		1.C FE	1,990,082	2,000,000	04/20/2034
29002U-AE-0	ELM16_22-3A ABS 22-3A-C 144A		1.E FE	1,993,542	2,000,000	04/20/2034
29002V-AA-6	ELM10_21-3A SENIOR ABS_ABS _21-3A 144A		1.A FE	12,896,000	13,000,000	10/20/2034
29003E-AC-9	ELMWOOD CLO VIII LTD ELMW8_21 MEZZANIN A		1.C FE	985,715	1,000,000	01/20/2034
29003E-AE-5	ELMWOOD CLO VIII LTD ELMW8_21 ABS_ABS _2		1.F FE	984,157	1,000,000	01/20/2034
36318W-AK-6	GALAXY CLO LTD GALXY_13-15A SENIOR ABS_A		1.A FE	7,682,305	7,750,000	10/15/2030
36320M-AL-2	GALAXY CLO LTD GALXY_15-20A SENIOR ABS_A		1.A FE	1,984,694	2,000,000	04/20/2031
36320U-AC-4	GALAXY CLO LTD GALXY_18-27A SENIOR ABS_A		1.A FE	2,153,725	2,175,852	05/16/2031
36320W-AL-0	GALAXY CLO LTD GALXY_15-21A SENIOR ABS_A		1.A FE	11,424,650	11,568,467	04/20/2031
36320W-AN-6	GALAXY CLO LTD GALXY_15-21A SENIOR ABS_A		1.C FE	3,937,755	4,000,000	04/20/2031
36321J-AE-4	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A		1.A FE	1,394,698	1,400,742	07/15/2031

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20 SENIOR AB		1.F FE	7,177,834	7,552,716	10/17/2040
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20 SUB ABS_A		2.A FE	893,647	917,214	10/17/2040
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20 SENIOR AB		1.F FE	3,238,090	3,393,532	11/19/2040
37959P-AG-2	SEACO_21-2A SUB ABS_ABS _21-2A 144A		1.F FE	4,377,321	4,686,043	08/17/2041
38172H-AA-2	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB		1.A FE	4,700,837	4,700,000	10/20/2031
38172H-AC-8	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN		1.C FE	3,751,672	3,750,000	10/20/2031
38172H-AE-4	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN		1.F FE	1,701,687	1,700,000	10/20/2031
381740-AA-7	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _		1.A FE	3,998,363	4,000,000	05/05/2034
38175N-AA-6	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB		1.A FE	14,510,872	14,686,589	05/05/2030
38176V-AA-7	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _		1.A FE	6,733,522	6,751,688	05/05/2032
38177X-AA-2	GOLUB CAPITAL BDC 3 CLO GBDC3 ABS_ABS _2		1.A FE	1,001,336	1,000,000	04/15/2033
38217U-AC-6	GOODGREEN TRUST GOODG_21-1A SUB ABS_ABS		2.B FE	261,892	130,689	10/15/2056
40436V-AE-1	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB		1.A FE	5,868,690	5,902,090	05/06/2030
40436V-AG-6	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN		1.C FE	3,142,599	3,175,000	05/06/2030
40439H-AA-7	HIN TIMESHARE TRUST HINTT_20-A SENIOR AB		1.A FE	580,893	615,907	10/09/2039
40441J-AF-8	HPEFS EQUIPMENT TRUST HPEFS_21 SUB ABS_A		2.B FE	7,399,027	7,772,411	03/20/2029
42806M-AB-5	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A		1.F FE	2,369,658	2,499,812	12/25/2025
42806M-AC-3	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A		2.B FE	2,638,192	2,759,281	12/25/2025
42806M-AF-6	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A		1.F FE	2,050,541	2,249,066	12/25/2027
42806M-AG-4	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A		2.B FE	1,385,637	1,512,821	12/25/2027
43285H-AA-6	HILTON GRAND VACATIONS TRUST H SENIOR AB		1.A FE	1,172,384	1,200,893	02/25/2039
43285H-AB-4	HILTON GRAND VACATIONS TRUST H SUB ABS_A		1.F FE	904,213	900,704	02/25/2039
43285H-AC-2	HILTON GRAND VACATIONS TRUST H SUB ABS_A		2.B FE	937,449	900,685	02/25/2039
449259-AN-0	ICG US CLO LTD ICG_17-1A MEZZANIN ABS_AB		1.F FE	1,472,561	1,500,000	07/28/2034
449303-AA-4	ICG US CLO LTD ICG_21-1A ABS_ABS _21-1A		1.A FE	990,732	1,000,000	04/17/2034
449303-AE-6	ICG US CLO LTD ICG_21-1A MEZZANIN ABS_AB		1.C FE	1,979,029	2,000,000	04/17/2034
44931N-AU-5	ICG US CLO LTD ICG_16-1A MEZZANIN ABS_AB		1.C FE	992,060	1,000,000	04/29/2034
44931N-AV-3	ICG US CLO LTD ICG_16-1A MEZZANIN ABS_AB		1.F FE	493,077	500,000	04/29/2034
46591H-AP-5	CHASE AUTO CREDIT LINKED NOTES SUB ABS_A		1.F FE	737,957	742,469	01/25/2028
46592N-AF-3	JP MORGAN MORTGAGE TRUST JPMMT ABS_ABS _		1.A	1,674,363	1,787,190	11/25/2051
466365-AB-9	JACK IN THE BOX FUNDING LLC JA SENIOR AB		2.B FE	1,760,912	1,782,000	08/25/2049
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE ABS_ABS _		2.B FE	2,568,148	2,787,981	02/15/2050
48128U-2P-3	CHASE AUTO CREDIT LINKED NOTES SUB ABS_A		2.B FE	1,627,274	1,659,133	12/25/2028
501683-AC-0	LAD AUTO RECEIVABLES TRUST LAD SUB ABS_A		2.B FE	953,253	999,957	04/15/2027
50188Y-AE-4	LCM LTD PARTNERSHIP LCM_24A MEZZANIN ABS		1.A FE	992,178	1,000,000	03/20/2030
50190A-AK-8	LCM LTD PARTNERSHIP LCM_17A SENIOR ABS_A		1.A FE	1,988,991	2,000,000	10/15/2031
50200J-AC-5	LCM_27-A SENIOR ABS_ABS _27A 144A		1.A FE	992,810	1,000,500	07/16/2031
50200J-AJ-0	LCM LTD PARTNERSHIP LCM_27A MEZZANIN ABS		1.F FE	1,950,441	1,990,593	07/16/2031
50202Q-AE-3	LCM LTD PARTNERSHIP LCM_35A MEZZANIN ABS		1.C FE	1,970,596	2,000,000	10/15/2034
50202Q-AG-8	LCM LTD PARTNERSHIP LCM_35A MEZZANIN ABS		1.F FE	1,476,227	1,500,000	10/15/2034
50202Q-AJ-2	LCM LTD PARTNERSHIP LCM_35A MEZZANIN ABS		2.C FE	978,955	1,000,000	10/15/2034
55283Y-AA-5	MC 2021-1 LIMITED MACON_21-1 ABS_ABS _21		1.F FE	925,755	974,771	11/05/2035
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA ABS_ABS _		1.A FE	12,669,133	12,863,685	10/18/2036
55284A-AC-2	MF1 MULTIFAMILY HOUSING MORTGA ABS_ABS _		1.A FE	8,325,033	8,488,534	10/18/2036
55389T-AB-7	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS		1.F FE	1,326,305	1,404,629	01/20/2041
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS		2.B FE	1,046,835	1,104,309	01/20/2041
55400E-AA-7	MVW_20-1A SENIOR ABS_ABS _20-1A 144A		1.A FE	1,006,147	1,041,355	10/20/2037
55400E-AB-5	MVW_20-1A SUB ABS_ABS _20-1A 144A		1.F FE	486,225	498,511	10/20/2037
55400E-AC-3	MVW_20-1A SUB ABS_ABS _20-1A 144A		2.B FE	256,059	260,349	10/20/2037
55818Y-BW-0	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.F FE	991,729	1,000,000	07/21/2030
55821K-AE-6	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.C FE	987,846	1,000,000	07/17/2034
55821K-AG-1	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.F FE	978,539	1,000,000	07/17/2034
55953W-AC-4	MAGNETITECLOLTDMAGNE_22-32A ABS NE_32-B		1.C FE	497,533	500,000	04/16/2035
55953W-AE-0	MAGNE_22-32A ABS 2-32A-C 144A		1.F FE	249,196	250,000	04/15/2035
55954W-AS-8	MAGNETITECLOLIMITEDMAGNE_24 ABS 24-R-DR		2.C FE	500,039	500,000	04/15/2035
55955L-AJ-1	MAGNETITE CLO LTD MAGNE_20-28A ABS_ABS _		1.A FE	987,441	1,000,000	01/20/2035
57108Q-AC-7	MARLETTE FUNDING TRUST MFT_21 ABS_ABS _2		1.G FE	4,999,760	5,363,404	12/15/2031
57108Q-AD-5	MARLETTE FUNDING TRUST MFT_21 ABS_ABS _2		2.C FE	1,013,984	1,098,583	12/15/2031
57109K-AB-1	MARLETTEFUNDINGTRUSTMFT_22- ABS 2-1-B 14		1.D FE	12,037,448	12,380,494	04/15/2032
63935B-AA-1	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		1.A FE	2,603,593	2,688,438	01/15/2069
63941C-AC-7	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		1.A FE	2,477,008	2,525,915	12/15/2059
63941H-AA-0	NAVIENT PRIVATE EDUCATION LOAN SENIOR AB		1.A FE	2,909,911	2,989,290	05/15/2069
64031M-AB-6	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	5,884,637	5,857,081	06/25/2051
64033D-AB-4	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	4,929,675	4,951,065	07/25/2047
64033F-AB-9	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	12,753,979	12,708,998	01/25/2047
64033N-AB-2	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	5,933,441	5,847,756	05/25/2049
64033Q-AC-3	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	10,483,980	10,539,676	05/25/2054
64132D-AJ-7	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS		1.A FE	5,425,813	5,500,000	01/20/2032
64132T-AJ-2	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS		1.A FE	9,890,810	10,000,000	10/16/2033
64132T-AL-7	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A		1.C FE	4,698,129	4,750,000	10/16/2033
64134M-AA-4	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _2		1.A FE	3,211,245	3,250,000	10/14/2035
64134M-AC-0	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A		1.C FE	1,972,604	2,000,000	10/14/2035
65357L-AJ-4	NIAPK_19-1A ABS_ABS _19-1A 144A		1.A FE	14,820,365	15,000,000	07/17/2032
67576F-AA-7	OCTAGON INVESTMENT PARTNERS XV SENIOR AB		1.A FE	2,958,691	2,993,393	04/16/2031
67578A-AB-4	OCTANE RECEIVABLES TRUST OCTL SUB ABS_AB		1.F FE	4,532,013	4,798,814	09/20/2028
67590B-AQ-3	OCT16_13-1A SENIOR ABS_ABS _13-1A 144A		1.A FE	991,616	1,000,000	07/17/2030
67590E-BG-8	OCTAGON INVESTMENT PARTNERS XV ABS_ABS _		1.A FE	14,886,815	15,000,000	07/19/2030
67592B-AN-8	OCTAGON INVESTMENT PARTNERS 40 MEZZANIN		1.C FE	3,457,314	3,500,000	01/20/2035
67592L-AB-2	OCTANE RECEIVABLES TRUST OCTL SUB ABS_AB		1.C FE	985,963	1,008,086	06/20/2025
67592M-AQ-7	OCTAGON INVESTMENT PARTNERS 50 MEZZANIN		1.C FE	987,305	1,000,000	01/15/2035
675930-AE-1	OCTAGON59LTDOCT59_22-1 ABS 22-1A-B 144A		1.C FE	500,000	500,000	05/15/2035
675930-AG-6	OCTAGON59LTDOCT59_22-1 ABS AG_59-C 144A		1.F FE	1,000,000	1,000,000	05/15/2035
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		1.A FE	6,651,038	6,599,558	05/14/2032
68269L-AC-0	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A		1.F FE	1,518,456	1,524,157	05/14/2032
68377B-AA-5	OPORTUN FUNDING LLC OPTN_21-A ABS_ABS _2		1.F FE	1,471,002	1,514,838	03/08/2028
68377B-AB-3	OPORTUN FUNDING LLC OPTN_21-A SUB ABS_AB		2.B FE	716,979	729,951	03/08/2028
69145A-AB-4	OXFORD FINANCE FUNDING TRUST O SENIOR AB		1.F FE	1,112,232	1,133,839	02/15/2027
69145B-AA-4	OXFORDFINANCEFUNDINGTRUSTO ABS N_22-1A 1		1.F FE	9,698,803	10,000,000	02/15/2030
69547P-AA-7	PAGAYA AI DEBT SELECTION TRUST ABS_ABS _		1.G FE	6,625,070	6,836,171	01/16/2029
70015Q-AC-2	PARK AVENUE INSTITUTIONAL ADVI MEZZANIN		1.C FE	3,951,177	4,000,000	01/20/2034
70015Q-AE-8	PARK AVENUE INSTITUTIONAL ADVI MEZZANIN		1.F FE	1,485,344	1,500,000	01/20/2034
70018A-AJ-9	PARK AVENUE INSTITUTIONAL ADVI ABS_ABS _		1.A FE	2,473,960	2,500,000	10/15/2034
70018A-AL-4	PARK AVENUE INSTITUTIONAL ADVI MEZZANIN		1.C FE	2,462,563	2,500,000	10/15/2034
71384P-AN-1	PERIMETER MASTER NOTE BUSINESS ABS_ABS _		1.D PL	11,357,929	11,996,936	05/15/2027
71384P-AP-6	PERIMETER MASTER NOTE BUSINESS SUB ABS_A		1.G PL	6,090,500	6,499,207	05/15/2027
71384P-AQ-4	PERIMETER MASTER NOTE BUSINESS SUB ABS_A		2.C PL	6,327,450	6,748,456	05/15/2027
74983A-AA-1	RR LTD RRAM_21-19A SENIOR ABS_ABS _19 14		1.A FE	7,911,353	8,000,000	10/15/2035
758465-BC-1	REESE PARK CLO LTD RESPK_20-1A MEZZANIN		1.C FE	987,995	1,000,000	10/15/2034
758465-BE-7	REESE PARK CLO LTD RESPK_20-1A ABS_ABS _		1.F FE	987,788	1,000,000	10/15/2034
76676C-AA-4	RIN_19-1A ABS -1A-A 144A		1.A FE	9,997,046	10,000,000	09/10/2030
78442G-RA-6	SLM STUDENT LOAN TRUST SLMA_05 SENIOR AB		1.A FE	5,633,176	5,734,411	01/25/2041
78447Y-AD-4	SLM STUDENT LOAN TRUST SLMA_13 SUB ABS_A		1.C FE	969,216	1,025,996	09/25/2043
78472J-AA-1	SPS SERVICER ADVANCE RECEIVABL SENIOR AB		1.A FE	5,292,340	5,333,333	11/15/2052
78472J-AB-9	SPS SERVICER ADVANCE RECEIVABL SUB ABS_A		1.C FE	455,944	459,467	11/15/2052
78472J-AC-7	SPS SERVICER ADVANCE RECEIVABL SUB ABS_A		1.F FE	397,061	400,000	11/15/2052
78472J-AD-5	SPS SERVICER ADVANCE RECEIVABL SUB ABS_A		2.B FE	781,583	787,333	11/15/2052
78486A-AA-4	STARWOOD PROPERTY MORTGAGE TRU ABS_ABS _		1.A FE	7,497,507	7,500,000	04/15/2032
78486A-AC-0	STARWOOD PROPERTY MORTGAGE TRU MEZZANIN		1.D FE	1,987,929	2,000,000	04/15/2032
802824-AC-6	SANTANDAR CONSUMER AUTO SCART SUB ABS_AB		1.F PL	992,260	1,041,397	03/15/2029
80290C-AE-4	SANTANDER BANK AUTO CREDIT-LIN SUB ABS_A		2.B FE	6,556,626	6,675,232	12/15/2031
81742L-AA-4	SEQUOIA INFRASTRUCTURE FUNDING ABS_ABS _		1.A FE	1,584,058	1,584,696	04/15/2031
81758V-AA-3	SERVICE EXPERTS ISSUER SE_21-1 ABS_ABS _		1.F FE	1,393,283	1,451,731	02/02/2032
826525-AB-3	SIERRA TIMESHARE RECEIVABLES F MEZZANIN		1.F FE	1,486,220	1,533,404	07/20/2037
826525-AC-1	SIERRA TIMESHARE RECEIVABLES F SUB ABS_A		2.B FE	518,293	527,838	07/20/2037

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
82652M-AB-6	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		1.F FE	608,472	627,644	05/20/2036
82652R-AB-5	SIERRA TIMESHARE RECEIVABLES F SUB ABS_A		1.F FE	1,020,507	1,054,231	09/20/2038
82652R-AC-3	SIERRA TIMESHARE RECEIVABLES F SUB ABS_A		2.B FE	2,122,470	2,201,019	09/20/2038
82653D-AC-3	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		2.B FE	418,801	429,217	06/20/2035
82653G-AB-8	SIERRA RECEIVABLES FUNDING CO SUB ABS_AB		1.F FE	270,639	276,737	09/20/2035
82667C-AA-3	SRL SRL_21-1 ABS_ABS _21-1 144A		1.F FE	4,536,589	4,913,417	08/17/2051
83406C-AC-3	SOFI CONSUMER LOAN PROGRAM TRU SUB ABS_A		1.B FE	317,893	319,989	04/25/2028
83407C-AC-2	SOFI CONSUMER LOAN PROGRAM LLC SUB ABS_A		1.F FE	941,658	999,738	09/25/2030
83407C-AD-0	SOFI CONSUMER LOAN PROGRAM LLC SUB ABS_A		2.B FE	940,142	999,831	09/25/2030
83608G-AN-6	SOUND POINT CLO LTD SNDPT_13-1 SENIOR AB		1.A FE	1,986,895	2,000,000	01/26/2031
83608G-AQ-9	SOUND POINT CLO LTD SNDPT_13-1 SENIOR AB		1.C FE	1,972,769	2,000,000	01/26/2031
83609G-BN-4	SOUND POINT CLO LTD SNDPT_15-2 ABS_ABS _		1.A FE	12,393,849	12,500,000	07/20/2032
83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1 SENIOR AB		1.A FE	1,983,274	2,000,000	04/15/2031
83615P-AC-1	SNDPT_31A ABS PT_31-B 144A		1.C FE	1,972,035	1,958,234	10/25/2034
846031-AN-2	SOUTHWICK PARK CLO LTD STHWK_1 ABS_ABS _		1.A FE	5,686,688	5,750,000	07/20/2032
85236K-AD-4	STACK INFRASTRUCTURE ISSUER LL ABS_ABS _		1.G FE	6,450,269	6,875,000	08/25/2045
85237M-AA-5	STARWOOD COMMERCIAL MORTGAGE T ABS_ABS _		1.A FE	2,498,300	2,500,000	01/15/2033
860444-AS-7	STEWART PARK CLO LTD STWRT_15 MEZZANIN A		1.F FE	11,237,043	11,500,000	01/15/2030
86268H-AA-6	STRTA_18-1A SENIOR ABS_ABS _18-1A 144A		1.A FE	4,997,272	5,000,000	01/15/2031
87154E-BE-9	SYMPHONY CLO LTD SYMP_14-15A ABS_ABS _14		1.A FE	991,046	1,000,000	01/17/2032
87154E-BL-3	SYMPHONY CLO LTD SYMP_14-15A MEZZANIN AB		1.F FE	1,979,192	2,000,000	01/17/2032
87167G-BC-3	SYMPHONY CLO LTD SYMP_20-22A ABS -22A C		1.F FE	995,772	1,000,688	04/18/2033
87167N-DC-6	SYMPHONY CLO LTD SYMP_23-R SENIOR ABS_AB		1.A FE	5,448,738	5,500,000	01/15/2034
87168G-AE-9	SYMPHONY CLO LTD SYMP_21-29A MEZZANIN AB		1.C FE	989,697	1,000,000	01/15/2034
87168G-AG-4	SYMPHONY CLO LTD SYMP_21-29A MEZZANIN AB		1.F FE	993,397	1,000,000	01/15/2034
87190G-AJ-0	SYMPHONY CLO LTD SYMP_21-26A MEZZANIN AB		1.F FE	983,196	1,000,000	04/20/2033
871969-AJ-0	TCWGEMLTDTCW_22-1A ABS -1A-C 144A		1.F FE	500,000	500,000	04/22/2033
87407R-AA-4	TAL ADVANTAGE VII LLC TAL_20-1 SENIOR AB		1.F FE	1,078,608	1,149,614	09/20/2045
88165G-AG-5	TESLA AUTO LEASE TRUST TESLA_1 SUB ABS_A		2.B FE	1,098,907	1,094,952	01/20/2023
88315L-AG-3	TEXTAINER MARINE CONTAINERS LI SENIOR AB		1.F FE	1,012,985	1,076,134	09/20/2045
88315L-AH-1	TEXTAINER MARINE CONTAINERS LI SUB ABS_A		2.B FE	364,255	377,562	09/20/2045
883310-AJ-3	THAYER PARK CLO LTD THAYR_17-1 MEZZANIN		1.A FE	851,957	850,000	04/20/2034
88432G-AQ-0	WIND RIVER CLO LTD WINDR_15-2A MEZZANIN		1.A FE	3,810,965	3,810,988	10/15/2027
89173H-AA-4	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.A	1,185,527	1,194,048	04/25/2057
89177W-AA-7	TOWD POINT MORTGAGE TRUST TPMT ABS_ABS _		1.A FE	981,879	999,314	11/25/2058
89179J-AA-4	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.A	2,700,435	2,909,578	10/25/2060
89680H-AF-9	TRITON CONTAINER FINANCE LLC T SUB ABS_A		2.B FE	434,630	475,582	03/20/2046
92325Q-AA-5	VENTURE CDO LTD VENTR_18-32A SENIOR ABS_		1.A FE	2,084,926	2,101,000	07/18/2031
92328X-BD-0	VENTURE CDO LTD VENTR_13-15A ABS_ABS _13		1.A FE	7,462,025	7,500,000	07/15/2032
92329V-AU-6	VENTURE CDO LTD VENTR_16-25A MEZZANIN AB		1.B FE	3,393,237	3,422,662	04/20/2029
92331M-AG-3	VENTURE CDO LTD VENTR_17-26A MEZZANIN AB		1.B FE	3,472,099	3,500,000	01/20/2029
92913U-AS-5	VOYA CLO LTD VOYA_15-3A MEZZANIN ABS_ABS		1.C FE	9,903,131	10,000,000	10/20/2031
92915Q-AY-9	VOYA CLO LTD VOYA_17-3A MEZZANIN ABS_ABS		1.F FE	3,944,932	4,000,000	04/20/2034
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO SENIOR ABS		1.A FE	16,815,695	17,000,000	04/25/2031
92916W-AC-3	ING INVESTMENT MANAGEMENT CLO SENIOR ABS		1.C FE	10,835,524	11,000,000	04/25/2031
92917A-AA-4	VOYA CLO LTD VOYA_18-1A SENIOR ABS_ABS _		1.A FE	10,352,072	10,504,348	04/19/2031
92918N-AS-6	VOYA CLO LTD VOYA_20-3A MEZZANIN ABS_ABS		1.C FE	14,779,841	15,000,000	10/20/2034
92918U-AG-6	VOYACLOLTDVOYA_22-1A ABS 22-1-C 144A		1.F FE	5,000,000	5,000,000	04/20/2035
92918U-AJ-0	VOYACLOLTDVOYA_22-1A ABS 22-1-D 144A		2.C FE	500,000	500,000	04/20/2035
92919D-AC-2	VOYA CLO VOYA_21-3 MEZZANIN ABS_ABS _21-		1.C FE	985,712	1,000,000	01/20/2035
92919D-AE-8	VOYA CLO VOYA_21-3 MEZZANIN ABS_ABS _21-		1.F FE	996,107	1,000,000	01/20/2035
92919D-AG-3	VOYA CLO VOYA_21-3 MEZZANIN ABS_ABS _21-		2.C FE	992,210	1,000,000	01/20/2035
96329Y-AC-1	WHETSTONE PARK CLO LTD WHTPK_2 MEZZANIN		1.C FE	985,662	1,000,000	01/20/2035
97314C-AA-8	WIND RIVER CLO LTD WINDR_13-2A ABS_ABS _		1.A FE	14,896,632	15,000,000	10/18/2030
97314E-AE-6	WINDRIVERCLOLTDWINDR_19-2R ABS 9-2R-BR 1		1.C FE	2,089,232	2,090,130	01/15/2035
97314J-AA-3	WIND RIVER CLO LTD WINDR_19-3A ABS_ABS _		1.A FE	12,378,996	12,500,000	04/15/2031
97316U-AA-6	WIND RIVER CLO LTD WINDR_21-4 ABS_ABS _2		1.A FE	2,964,959	3,000,000	01/20/2035
98875J-AS-3	ZAIS MATRIX CDO I ZAIS_20-16A ABS_ABS _2		1.A FE	1,347,736	1,350,000	10/20/2034
98877G-AQ-1	Z CAPITAL CREDIT PARTNERS CLO ABS_ABS _1		1.A FE	6,996,506	7,000,000	07/16/2031
98878F-AA-7	Z CAPITAL CREDIT PARTNERS CLO ABS_ABS _2		1.A FE	4,999,985	5,000,000	07/15/2033
98885N-AA-1	ZAISMATRIXCDOIZAIS_22-18A ABS 8A-A1A 144		1.A FE	2,397,136	2,400,000	01/25/2035
84858#-AA-3	SPIRIT AIRLINES 2015-1C PASS T SECURED C		3.A PL	5,779,980	5,742,815	04/01/2023
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,092,786,546	1,111,266,099	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				2,052,460,322	2,087,508,183	XXX
000000-00-0	DNB BANK ASA CAPSEC CORP_BND		2.B FE	9,388,954	9,388,954	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations				9,388,954	9,388,954	XXX
857477-AX-1	STATESTREETCORP JRSUB CORP_BND		2.A FE	4,423,116	4,658,000	05/15/2028
86788L-AA-8	SUNTRUST CAPITAL III CAPSEC CORP_BND		2.B FE	22,880,374	24,075,000	03/15/2028
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities				27,303,490	28,733,000	XXX
1309999999. Total - Hybrid Securities				36,692,444	38,121,954	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
000000-00-0	CTL LOGISTICS SA SECURED TERM_LOAN		6. *	8,052	8,052	06/30/2023
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC SECURED T		2.C FE	11,310,733	11,417,755	01/15/2025
08579J-BG-6	BERRY GLOBAL INC SECURED TERM_LOAN		3.A FE	3,341,756	3,369,500	07/01/2026
11823L-AK-1	BUCKEYE PARTNERS LP SECURED TERM_LOAN		3.A FE	6,908,765	6,937,774	11/01/2026
16117L-BW-8	CHARTER COMMUNICATIONS OPERATI SECURED T		2.C FE	2,468,167	2,464,927	04/30/2025
16384Y-AF-4	CHEMOURS COMPANY SECURED TERM_LOAN		3.A FE	2,787,130	2,847,161	04/03/2025
24736C-BS-2	SKYMILES IP LTD SECURED TERM_LOAN		2.B FE	4,640,625	4,569,506	10/20/2027
28414B-AF-3	ELANCO ANIMAL HEALTH INC SECURED TERM_LO		3.A FE	2,370,359	2,390,255	08/01/2027
29362L-AH-7	ENTEGRIS INC SECURED TERM_LOAN		3.A FE	5,075,311	5,093,734	11/06/2025
43289D-AH-6	HILTON WORLDWIDE FINANCE LLC SECURED TER		2.C FE	10,860,154	10,954,433	06/22/2026
46611V-AU-9	JBS USA LUX SA SECURED TERM_LOAN		2.B FE	8,337,515	8,380,938	05/01/2026
52729K-AP-1	LEVEL 3 FINANCING INC SECURED TERM_LOAN		3.A FE	7,938,290	8,093,042	03/01/2027
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC SECURED TERM L		2.C FE	259,375	261,371	06/20/2027
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN		2.C FE	2,303,273	2,301,136	01/31/2028
68371Y-AJ-2	OPEN TEXT CORP SECURED TERM_LOAN		2.C FE	11,571,194	11,582,574	05/30/2025
81683U-AN-7	SEMINOLE TRIBE OF FLORIDA INC SECURED TE		2.B FE	10,121,101	10,108,856	07/08/2024
81727P-AB-2	SENSATA TECHNOLOGIES BV SECURED TERM LOA		2.C FE	618,553	620,257	09/20/2026
84546S-AU-7	SOUTHWESTERN ENERGY COMPANY SECURED TERM		2.B FE	691,268	697,333	06/22/2027
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC SECURED TE		2.C FE	3,917,638	3,931,182	12/31/2025
91136E-AJ-4	UNITED RENTALS INC SECURED TERM_LOAN		2.C FE	10,452,328	10,398,322	10/31/2025
91335P-AH-2	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		2.C FE	4,652,759	4,691,020	07/01/2026
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC SECURED TER		3.A FE	4,009,647	4,028,064	05/30/2025
98379E-AE-6	XPO LOGISTICS INC SECURED TERM_LOAN		3.A FE	3,458,126	3,496,695	02/24/2025
L2324E-AE-1	DELOS FINANCE SARL SECURED TERM_LOAN		2.B FE	9,296,100	9,388,244	10/06/2023
N8233B-AC-6	STARS GROUP HOLDINGS BV SECURED TERM_LOA		2.C FE	6,146,687	6,176,969	07/21/2026
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired				133,544,906	134,209,100	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				133,544,906	134,209,100	XXX
2419999999. Total - Issuer Obligations				1,776,657,498	1,825,704,747	XXX
2429999999. Total - Residential Mortgage-Backed Securities				1,487,819,124	1,565,162,407	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				392,596,111	400,243,216	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				1,192,675,013	1,212,955,145	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				133,544,906	134,209,100	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				4,983,292,652	5,138,274,615	XXX
26433C-4#-9	DUFF & PHELPS UTILITIES INCOME SENIOR PF		1.F FE	6,000,000	6,000,000	

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
4029999999. Subtotal - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred				6,000,000	6,000,000	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				6,000,000	6,000,000	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				6,000,000	6,000,000	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				6,000,000	6,000,000	XXX
000000-00-0	JP MORGAN			72,080,976	72,080,976	
9609999999. Total - Cash (Schedule E Part 1 type)				72,080,976	72,080,976	XXX
912796-T7-4	UNITEDSTATESTREASURY TBILLCASH		1.A	13,699,800	13,699,800	04/05/2022
912796-U8-0	UNITEDSTATESTREASURY TBILLCASH		1.A	55,988,040	55,988,040	05/10/2022
912796-V2-2	UNITEDSTATESTREASURY TBILLCASH		1.A	4,598,036	4,598,036	05/24/2022
825252-38-0	INVESCO TREASURY PORTFOLIO OPEN_ENDFUND			1,496,700	1,496,700	
825252-38-0	INVESCO TREASURY PORTFOLIO OPEN_ENDFUND			37,425,243	37,425,243	
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				113,207,819	113,207,819	XXX
000000-00-0	Derivatives			36,791,008	36,791,008	
9809999999. Total - Other Assets				36,791,008	36,791,008	XXX
9999999999 - Totals				5,211,372,456	5,366,354,419	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 440,899,142 — Book/Adjusted Carrying Value $ 600,769,951
2. Average balance for the year — Fair Value $ 5,178,591,533 — Book/Adjusted Carrying Value $ 5,261,146,066

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
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, NA ..... Charlotte, NC		0.000	0	0	(235,488,942)	(211,475,952)	(129,662,094)	XXX
Bank of Montreal ..... Chicago, IL		0.000	218	85	350,050	350,039	350,027	XXX
Bank of New York Mellon, NA ... New York, NY		0.000	0	0	(294,832)	(1,331,131)	58,181	XXX
Citibank Bahamas ..... Nassau, Bahamas		0.000	0	0	18,555,957	18,707,105	18,570,533	XXX
Citibank, NA ..... New York, NY		0.000	0	0	(26,213,034)	(76,972,116)	(5,790,405)	XXX
Federal Home Loan Bank ..... Atlanta, GA		0.000	0	0	107,940	501,911	1,308,908	XXX
Federal Home Loan Bank ..... Pittsburgh, PA		0.000	0	0	313,004	312,610	47,620	XXX
Fifth Third Bank ..... Cincinnati, OH		0.000	0	0	102,037,763	234,047,731	290,068,274	XXX
JPMorgan Chase Bank, NA ..... London, UK		0.000	0	0	4,147,897	8,146,948	11,049,742	XXX
JPMorgan Chase Bank, NA ..... New York, NY		0.000	0	0	2,461,921,915	2,041,158,820	1,495,568,730	XXX
Lloyds Bank Corporate Markets PLC ..... New York, NY		0.000	0	274	400,000	400,000	400,000	XXX
Mizuho Bank Ltd ..... New York, NY		0.000	108	131	0	357,000	357,000	XXX
PNC Bank ..... Pittsburgh, PA		0.000	0	0	1,478,765	700,749	1,104,440	XXX
The Bank of Nova Scotia ..... Houston, TX		0.000	1,208	0	2,000,000	0	0	XXX
The Northern Trust Company .... Chicago, IL		0.000	0	0	29,005,313	30,113,122	19,483,033	XXX
US Bank ..... Minneapolis, MN		0.000	0	0	41,028,534	14,713,412	13,384,161	XXX
Wells Fargo Bank ..... Raleigh, NC		0.000	0	0	1,525,111	490,970	1,312,840	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	1,534	490	2,400,875,441	2,060,221,218	1,717,610,990	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	1,534	490	2,400,875,441	2,060,221,218	1,717,610,990	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	1,534	490	2,400,875,441	2,060,221,218	1,717,610,990	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
	UNITEDSTATESTREASURY TBILL_CASH		03/31/2022	0.000	04/14/2022	45,798,660	0	103
	UNITEDSTATESTREASURY TBILLCASH		03/14/2022	0.000	04/05/2022	13,699,800	0	6,396
	UNITEDSTATESTREASURY TBILLCASH		03/31/2022	0.000	04/12/2022	3,499,897	0	0
	UNITEDSTATESTREASURY TBILLCASH		03/31/2022	0.000	05/10/2022	111,979,546	0	2,513
	UNITEDSTATESTREASURY TBILLCASH		03/31/2022	0.000	05/24/2022	4,598,036	0	37
	UNITEDSTATESTREASURY SENIOR GOVT_BND		03/31/2022	0.125	06/30/2022	9,989,453	3,142	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						189,565,392	3,142	9,049
0109999999. Total - U.S. Government Bonds						189,565,392	3,142	9,049
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	DZ BANK AG CPCASH		02/23/2022	0.405	04/25/2022	399,892	0	162
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						399,892	0	162
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						399,892	0	162
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						189,965,284	3,142	9,211
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						189,965,284	3,142	9,211
31846V-54-2	FIRST AMERICAN TREASURY OBLIG CLASS Z		03/31/2022	0.000		3,474,650	0	81
665279-87-3	NORTHERN INSTITUTIONAL TREASUR		03/31/2022	0.000		47,337,988	0	1,466
825252-38-0	INVESCO TREASURY PORTFOLIO OPEN_ENDFUND		03/31/2022	0.000		186,201,990	0	6,812
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						237,014,628	0	8,359
46699K-WY-6	JPMORGAN CHASE BANK NA STIFFUND		03/31/2022	0.000		25,569,307	0	30
BME1RU-27-1	FEDERATED GOVT FEDERATED GOVERNMENT OBLI		03/25/2022	0.000		1,948,644	0	178
BRTTNP-J0-5	US BANK MONEY MARKET IT C 2 STIFFUND		03/31/2022	0.000		5,911,074	0	130
8309999999. Subtotal - All Other Money Market Mutual Funds						33,429,025	0	338
8609999999 - Total Cash Equivalents						460,408,937	3,142	17,908