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
SEPTEMBER 30, 2021

LIFE AND ACCIDENT AND HEALTH

2021

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LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
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) 980-365-7414 (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	CONOR ERNAN MURPHY	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 H. Figaro-Sterling
GIANNA HELENE FIGARO-STERLING #
Vice President and Controller

Janet Morgan
JANET MARIE MORGAN
Vice President and Treasurer

Subscribed and sworn to before me this
20th day of October, 2021.

Deborah L. Matera
Notary for Figaro-Sterling & Morgan

DEBORAH L. MATERA
Electronic Notary Public
Mecklenburg County
North Carolina
Commission Expires 6/25/2025

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	50,730,510,123	0	50,730,510,123	47,218,662,669
2.	Stocks:				
	2.1 Preferred stocks	68,601,436	0	68,601,436	72,087,610
	2.2 Common stocks	454,630,604	3,365,878	451,264,726	444,385,718
3.	Mortgage loans on real estate:				
	3.1 First liens	11,364,053,528	0	11,364,053,528	10,772,781,613
	3.2 Other than first liens	41,326,885	0	41,326,885	41,323,654
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)	1,144,533	0	1,144,533	1,612,758
5.	Cash ($ 1,589,277,138), cash equivalents ($ 764,211,618) and short-term investments ($ 732,215,761)	3,085,704,517	0	3,085,704,517	4,288,590,760
6.	Contract loans (including $ 0 premium notes)	863,540,841	0	863,540,841	883,746,942
7.	Derivatives	2,298,785,999	0	2,298,785,999	3,238,651,548
8.	Other invested assets	4,171,593,611	1,254,374	4,170,339,237	3,050,801,737
9.	Receivables for securities	311,548,212	0	311,548,212	31,926,151
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	24,652,632	0	24,652,632	59,450,314
12.	Subtotals, cash and invested assets (Lines 1 to 11)	73,416,092,921	4,620,252	73,411,472,669	70,104,021,474
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	516,568,671	0	516,568,671	473,180,584
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	77,446,440	8,527,096	68,919,344	63,640,861
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	53,096,743	0	53,096,743	55,203,293
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	327,419,606	0	327,419,606	374,558,537
	16.2 Funds held by or deposited with reinsured companies	115,291	0	115,291	1,037,870
	16.3 Other amounts receivable under reinsurance contracts	268,994,582	0	268,994,582	599,522,018
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	1,807,784,852	1,285,776,252	522,008,600	420,699,889
19.	Guaranty funds receivable or on deposit	14,064,723	0	14,064,723	14,342,275
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	57,307,776	0	57,307,776	53,062,079
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	40,514,229	52,464	40,461,765	68,969,374
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	76,579,405,834	1,298,976,064	75,280,429,770	72,228,238,254
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	121,054,791,525	0	121,054,791,525	115,969,277,551
28.	Total (Lines 26 and 27)	197,634,197,359	1,298,976,064	196,335,221,295	188,197,515,805
	DETAILS OF WRITE-INS				
1101.	Deposits in connection with investments	24,652,632	0	24,652,632	59,450,314
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)	24,652,632	0	24,652,632	59,450,314
2501.	Miscellaneous	20,194,047	52,464	20,141,583	48,676,560
2502.	Receivable from third party administrator	20,320,182	0	20,320,182	20,292,814
2503.					
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)	40,514,229	52,464	40,461,765	68,969,374

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 42,889,267,398 less $ 0 included in Line 6.3 (including $ 16,590,637 Modco Reserve)	42,889,267,398	44,344,056,744
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	58,789,267	60,699,804
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	6,935,289,144	2,415,744,345
4.	Contract claims:		
	4.1 Life	266,587,249	275,549,656
	4.2 Accident and health	711,711	619,304
5.	Policyholders' dividends/refunds to members $ (10,537,153) and coupons $ 0 due and unpaid	(10,537,153)	(13,495,760)
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)	5,678,962	5,576,153
	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 $ 70,614 accident and health premiums	1,898,765	1,971,309
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 $ (15,493,062) assumed and $ 739,291,100 ceded	723,798,038	1,149,503,133
	9.4 Interest Maintenance Reserve	631,229,443	618,586,878
10.	Commissions to agents due or accrued-life and annuity contracts $ 42,293,778 , accident and health $ 0 and deposit-type contract funds $ 0	42,293,778	41,296,922
11.	Commissions and expense allowances payable on reinsurance assumed	29,265,507	28,601,692
12.	General expenses due or accrued	21,205,215	19,759,094
13.	Transfers to Separate Accounts due or accrued (net) (including $ (458,946,507) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(243,354,006)	318,003,812
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	19,862,868	23,777,856
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	146,897,184	121,730,472
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	2,615,407	3,051,200
17.	Amounts withheld or retained by reporting entity as agent or trustee	7,404,338	8,107,632
18.	Amounts held for agents' account, including $ 281,098 agents' credit balances	281,098	282,058
19.	Remittances and items not allocated	139,080,998	193,265,895
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	1,443,111,591	1,013,724,358
	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	178,889,641
	24.04 Payable to parent, subsidiaries and affiliates	163,363,637	69,244,649
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	6,692,303,336	7,103,021,674
	24.08 Derivatives	1,323,697,110	1,909,874,814
	24.09 Payable for securities	721,504,679	45,086,512
	24.10 Payable for securities lending	4,538,924,059	3,674,578,044
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	998,162,940	1,548,798,797
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	67,549,332,563	65,159,906,688
27.	From Separate Accounts Statement	120,700,722,080	115,627,850,290
28.	Total liabilities (Lines 26 and 27)	188,250,054,643	180,787,756,978
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)	2,263,217,125	1,587,809,300
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 $ 354,069,445 in Separate Accounts Statement)	8,010,166,652	7,334,758,827
38.	Totals of Lines 29, 30 and 37	8,085,166,652	7,409,758,827
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	196,335,221,295	188,197,515,805
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	874,900,195	1,426,304,865
2502.	Miscellaneous	109,845,117	115,650,897
2503.	Derivative instruments expense payable	13,417,628	6,843,035
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)	998,162,940	1,548,798,797
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	6,745,679,253	5,291,885,808	8,037,777,711
2.	Considerations for supplementary contracts with life contingencies	176,814,415	164,803,158	218,683,137
3.	Net investment income	2,080,564,939	1,996,507,206	2,684,295,460
4.	Amortization of Interest Maintenance Reserve (IMR)	24,767,530	15,889,045	27,998,177
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(842,545,517)	192,273,574	(759,218,032)
6.	Commissions and expense allowances on reinsurance ceded	395,694,538	151,104,364	199,271,999
7.	Reserve adjustments on reinsurance ceded	(193,673,624)	(126,822,836)	(201,642,289)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,803,923,898	1,684,609,005	2,262,443,885
	8.2 Charges and fees for deposit-type contracts	2,748	24,079	24,079
	8.3 Aggregate write-ins for miscellaneous income	455,381,399	428,823,630	578,489,346
9.	Totals (Lines 1 to 8.3)	10,646,609,579	9,799,097,033	13,048,123,473
10.	Death benefits	812,308,882	683,950,262	960,990,772
11.	Matured endowments (excluding guaranteed annual pure endowments)	886,150	501,282	586,274
12.	Annuity benefits	2,382,889,309	1,898,490,916	2,611,832,914
13.	Disability benefits and benefits under accident and health contracts	6,498,845	6,209,400	8,320,060
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	8,047,291,946	6,191,503,692	8,747,539,247
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	81,272,252	93,722,258	122,827,189
18.	Payments on supplementary contracts with life contingencies	108,144,833	96,093,604	130,594,929
19.	Increase in aggregate reserves for life and accident and health contracts	(1,701,943,192)	4,689,894,598	2,342,505,283
20.	Totals (Lines 10 to 19)	9,737,349,025	13,660,366,012	14,925,196,668
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	659,351,727	569,794,850	790,382,117
22.	Commissions and expense allowances on reinsurance assumed	59,324,955	59,912,713	83,807,711
23.	General insurance expenses and fraternal expenses	800,132,821	855,186,975	1,188,105,579
24.	Insurance taxes, licenses and fees, excluding federal income taxes	45,030,148	41,950,250	54,968,192
25.	Increase in loading on deferred and uncollected premiums	4,257,024	2,121,106	1,424,070
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,790,970,005)	(2,566,215,878)	(3,560,770,002)
27.	Aggregate write-ins for deductions	643,739,190	37,692,003	132,531,005
28.	Totals (Lines 20 to 27)	9,158,214,885	12,660,808,031	13,615,645,340
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,488,394,694	(2,861,710,998)	(567,521,867)
30.	Dividends to policyholders and refunds to members	3,789,857	3,643,187	4,819,304
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,484,604,837	(2,865,354,185)	(572,341,171)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(23,909,672)	20,914,582	(111,619,967)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,508,514,509	(2,886,268,767)	(460,721,204)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 20,132,053 (excluding taxes of $ 9,944,456 transferred to the IMR)	(1,481,132,422)	(70,197,347)	(518,322,084)
35.	Net income (Line 33 plus Line 34)	27,382,087	(2,956,466,114)	(979,043,288)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	7,409,758,827	8,746,333,741	8,746,333,741
37.	Net income (Line 35)	27,382,087	(2,956,466,114)	(979,043,288)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 34,612,914	745,523,613	2,908,292,149	1,720,115,809
39.	Change in net unrealized foreign exchange capital gain (loss)	(17,559,628)	(14,018,945)	18,269,187
40.	Change in net deferred income tax	80,450,337	651,940,103	205,626,585
41.	Change in nonadmitted assets	212,453,667	(131,376,468)	(88,820,056)
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	(429,387,233)	(85,820,158)	(215,159,149)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(835,927,902)	(20,152,282)	(719,152,282)
47.	Other changes in surplus in Separate Accounts Statement	855,187,701	51,710,147	762,555,501
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	(500,000,000)	(500,000,000)
	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	(56,765,459)	(56,917,901)	(75,890,535)
52.	Dividends to stockholders	(250,000,000)	(300,000,000)	(750,000,000)
53.	Aggregate write-ins for gains and losses in surplus	344,050,642	(978,607,298)	(715,076,686)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	675,407,825	(1,431,416,767)	(1,336,574,914)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	8,085,166,652	7,314,916,974	7,409,758,827
	DETAILS OF WRITE-INS			
08.301.	Management and service fee income	355,668,252	314,304,756	425,752,491
08.302.	Rider benefits	41,887,729	41,887,906	56,038,277
08.303.	Miscellaneous	31,449,698	41,685,962	55,916,787
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	26,375,720	31,545,006	40,781,791
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	455,381,399	428,823,630	578,489,346
2701.	Interest credited to reinusrers	891,994,965	230,753,539	433,650,639
2702.	Reserves transferred under reinsurance agreements	(714,821,818)	(466,391,546)	(660,016,498)
2703.	Reinsurance recapture fee	276,601,091	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	189,964,952	273,330,010	358,896,864
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	643,739,190	37,692,003	132,531,005
5301.	Unrealized change on funds withheld on derivatives	589,293,951	(990,236,861)	(685,496,904)
5302.	Prior period adjustment-VA Shield Prophet conversion	(245,243,309)	0	0
5303.	Prior period adjustment-tax provision	0	0	(41,209,346)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	11,629,563	11,629,564
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	344,050,642	(978,607,298)	(715,076,686)

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	7,596,727,908	5,829,592,236	8,694,232,157
2.	Net investment income	1,908,304,918	1,764,329,748	2,506,079,020
3.	Miscellaneous income	2,621,406,199	2,411,895,738	3,132,765,060
4.	Total (Lines 1 to 3)	12,126,439,025	10,005,817,722	14,333,076,237
5.	Benefit and loss related payments	12,239,731,024	9,570,830,931	13,117,208,402
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,536,546,863)	(2,642,855,636)	(3,619,642,800)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,619,344,355	1,292,659,068	1,720,050,203
8.	Dividends paid to policyholders	728,441	3,201,515	6,409,587
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(18,999,875)	(69,268,004)	(76,533,719)
10.	Total (Lines 5 through 9)	11,304,257,082	8,154,567,874	11,147,491,673
11.	Net cash from operations (Line 4 minus Line 10)	822,181,943	1,851,249,848	3,185,584,564
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,523,638,336	3,882,876,124	5,818,470,670
	12.2 Stocks	96,963,193	280,216,486	334,750,798
	12.3 Mortgage loans	1,515,129,028	881,992,773	1,460,831,838
	12.4 Real estate	1,156,188	877,683	1,336,779
	12.5 Other invested assets	79,727,125	130,132,992	167,201,627
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(12,530)	9,721,695	10,884,319
	12.7 Miscellaneous proceeds	717,143,319	2,104,438,577	988,185,085
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,933,744,659	7,290,256,330	8,781,661,116
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	11,009,090,706	5,627,824,033	8,600,746,924
	13.2 Stocks	43,555,457	43,187,486	59,871,517
	13.3 Mortgage loans	2,480,286,098	390,243,283	695,307,278
	13.4 Real estate	0	0	0
	13.5 Other invested assets	547,501,629	437,790,534	647,090,819
	13.6 Miscellaneous applications	2,385,505,277	(1,193,510,770)	146,311,571
	13.7 Total investments acquired (Lines 13.1 to 13.6)	16,465,939,167	5,305,534,566	10,149,328,109
14.	Net increase (or decrease) in contract loans and premium notes	(20,206,101)	4,098,337	8,664,042
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(7,511,988,407)	1,980,623,427	(1,376,331,035)
	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	(500,000,000)	(500,000,000)
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	4,519,544,799	925,006,627	(84,902,757)
	16.5 Dividends to stockholders	250,000,000	300,000,000	750,000,000
	16.6 Other cash provided (applied)	1,217,375,422	630,277,526	590,134,377
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	5,486,920,221	755,284,153	(744,768,380)
	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)	(1,202,886,243)	4,587,157,428	1,064,485,149
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	4,288,590,760	3,224,105,611	3,224,105,611
	19.2 End of period (Line 18 plus Line 19.1)	3,085,704,517	7,811,263,039	4,288,590,760

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

20.0001.	Bonds, asset in kind transfer out	1,294,327,616	0	279,993,472
20.0002.	Reinsurance settlement to premiums ceded, asset in kind transfer	772,998,320	292,537,793	409,104,680
20.0003.	Interest credited to reinsurers, asset in kind transfer	568,372,979	324,487,001	572,000,003
20.0004.	Mortgages, asset transfer out	369,137,593	0	0
20.0005.	Commission, asset in Kind transfer	312,867,274	31,853,101	46,739,168
20.0006.	Death Benefits, asset in kind transfer	266,753,090	209,955,578	269,932,575
20.0007.	Security exchanges	255,112,227	322,136,800	531,583,249
20.0008.	Prior period adjustments-Shield Prophet Conversion	245,243,309	0	0
20.0009.	Bonds, asset in kind transfer in	232,112,227	98,417,056	0
20.0010.	Prior period adjustments-tax provision	156,647,759	0	41,209,346

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

20.0011.	Funds held under coinsurance, asset in kind transfer	130,688,866	42,562,375	183,040,059
20.0012.	Transfer of assets from OIA to Stocks	58,987,141	28,072,724	39,163,838
20.0013.	Rider Benefits, asset in kind transfer	27,097,298	17,233,653	25,827,965
20.0014.	Capitalized interest on bonds	22,330,486	24,174,064	32,354,542
20.0015.	General expenses, asset in kind transfer	17,723,975	11,712,052	17,591,439
20.0016.	Non-cash contribution presented as purchases	14,128,634	0	0
20.0017.	Other invested assets underlying asset sold and reinvested	12,876,962	148,196,415	15,344,059
20.0018.	Surplus note, asset in kind transfer	9,336,143	0	0
20.0019.	Surrenders, asset in kind transfer	9,086,515	9,165,045	11,931,045
20.0020.	Mortgage loan refinancing	0	0	8,197,609

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	1,533,956,870	1,555,385,292	2,087,008,220
3.	Ordinary individual annuities	5,578,046,971	5,053,004,439	7,632,747,241
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	0	0	0
6.	Group annuities	96,101,251	131,658,534	77,153,490
7.	A & H - group	509,910	502,505	640,100
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	148,456,919	154,986,511	213,020,904
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	7,357,071,921	6,895,537,281	10,010,569,955
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	7,357,071,921	6,895,537,281	10,010,569,955
14.	Deposit-type contracts	40,950	520,107	520,107
15.	Total (Lines 13 and 14)	7,357,112,871	6,896,057,388	10,011,090,062
	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 Nine Months Ended September 30, 2021	For the Year Ended December 31, 2020
Net income (loss), DE SAP				$ 27,382,087	$ (979,043,288)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ 27,382,087	$ (979,043,288)

	September 30, 2021	December 31, 2020
Statutory capital and surplus, DE SAP	$ 8,085,166,652	$ 7,409,758,827
State prescribed practices: NONE	—	—
State permitted practices: NONE	—	—
Statutory capital and surplus, NAIC SAP	$ 8,085,166,652	$ 7,409,758,827

[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

Accounting changes

Effective January 1, 2021, the Company adopted modifications to SSAP No. 86, Derivatives. The revised guidance requires unamortized deferred premiums on derivatives be presented separately from the remainder of the derivative instrument and that amortization of any such deferred premiums not be reflected as unrealized gains or losses. The adoption of this guidance resulted in a $62,486,962 increase in derivative assets, a $535,126,472 decrease in derivative liabilities, a $126,449,696 increase in receivable for securities, and a $724,063,130 increase in payable for securities.The impact to surplus was not material.

Correction of Errors

During 2021, the Company completed a valuation system conversion for our Shield annuity product. As a result of that conversion, errors relating to liability calculations were discovered totaling $245,243,309. The correction of these errors was reported as a prior period adjustment within Aggregate reserve for life contracts and aggregate write-ins for gains and losses in surplus. The impact of the correction was an increase to liabilities and a decrease to surplus.

NOTES TO THE FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

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 nine months ended September 30, 2021.

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 nine months ended September 30, 2021.

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 nine months ended September 30, 2021, 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
94988XBA3	$ 4,777,546	$ 4,132,837	$ 644,709	$ 4,132,837	$ 2,897,500	9/30/2021

The recognized OTTI shown above is all noninterest related.

(4) At September 30, 2021, 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	$	29,473,818
2. 12 Months or Longer	$	2,368,015
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	3,704,176,897
2. 12 Months or Longer	$	136,698,244

(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.

NOTES TO THE FINANCIAL STATEMENTS

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.

a. The aggregate amount of collateral received as of September 30, 2021, was as follows:

1.

Securities Lending	Fair Value
Open[(1)]	$ 1,619,555,386
30 days or less	2,292,445,035
31 to 60 days	216,545,750
61 to 90 days	307,857,500
Greater than 90 days	102,464,944
Sub Total	$ 4,538,868,615
Securities received	—
Total collateral received	$ 4,538,868,615

(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 September 30, 2021, 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 September 30, 2021 was as follows:

1.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	13,452,497	13,452,497
31 to 60 days	5,014,653	5,032,461
61 to 90 days	368,473,512	368,473,512
91 to 120 days	169,788,536	169,788,536
121 to 180 days	199,880,054	199,924,625
181 to 365 days	10,036,050	10,194,226
1 to 2 years	119,064,312	120,812,380
2 to 3 years	62,006,138	62,739,655
Greater than 3 years	3,733,636,311	3,761,871,360
Total Bonds	4,681,352,063	4,712,289,252
Additional collateral reinvested		
Preferred stocks	12,000,000	12,000,000
Derivatives	4,438,402	4,438,402
Cash	37,321,274	37,321,274
Payables, receivables and all other, net	(88,845,723)	(88,845,723)
Total other	(35,086,047)	(35,086,047)
Security collateral received	—	—
Grand total reinvestment portfolio	$ 4,646,266,016	$ 4,677,203,205
Portion of reinvestment portfolio invested in U.S.		
Treasury securities, agency securities and certain agency RMBS	$ 2,600,163,370	$ 2,619,052,383

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

NOTES TO THE FINANCIAL STATEMENTS

b. The bonds within the reinvestment programs consist principally of U.S. government and agency securities, agency RMBS, ABS, non-agency RMBS 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.

(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 nine months ended September 30, 2021.

J-K. No significant change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of September 30, was as follows:

	Gross Restricted									Percentage	
	2021										
	(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]	September 30, 2021 (1 plus 3)	December 31, 2020	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	3,569,585,651	—	—	—	3,569,585,651	2,382,597,206	1,186,988,445	—	3,569,585,651	1.81	1.82
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	58,700,000	—	—	—	58,700,000	38,800,000	19,900,000	—	58,700,000	0.03	0.03
On deposit with states	7,217,568	—	—	—	7,217,568	7,066,815	150,753	—	7,217,568	—	—
On deposit with other regulatory bodies	31,595,619	—	—	—	31,595,619	31,480,023	115,596	—	31,595,619	0.02	0.02
Pledged collateral to FHLB (including assets backing funding agreements	3,354,568,472	—	—	—	3,354,568,472	3,400,373,651	(45,805,179)	—	3,354,568,472	1.70	1.71
Pledged as collateral not captured in other categories	1,226,402,555	672,059	—	—	1,226,402,555	1,505,471,764	(279,069,209)	—	1,226,402,555	0.62	0.62
Other restricted assets	13,325,064,868	—	—	—	13,325,064,868	12,744,303,764	580,761,104	—	13,325,064,868	6.74	6.79
Total restricted assets	$21,573,134,733	$ 672,059	$ —	$ —	$ 21,573,134,733	$20,110,093,223	$1,463,041,510	$ —	$ 21,573,134,733	10.92 %	10.99 %

(a) Subset of column 1.

(b) Subset of column 3.

(2-3) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's collateral received and reflected as assets at September 30, 2021, were as follows:

Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash ***	$ 1,639,174,008	$ 1,639,174,008	2.1 %	2.2 %
Schedule D, Part 1	3,954,399,524	3,985,336,713	5.2	5.3
Schedule D, Part 2, Section 1	12,000,000	12,000,000	—	—
Schedule D, Part 2, Section 2	—	—	—	—
Schedule B	—	—	—	—
Schedule A	—	—	—	—
Schedule BA, Part 1	—	—	—	—
Schedule DL, Part 1	—	—	—	—
Other	(84,407,321)	(84,407,321)	(0.1)	(0.1)
Total Collateral Assets	$ 5,521,166,211	$ 5,552,103,400	7.2 %	7.4 %

* Column 1 divided by Asset Page, Line 26 (Column 1)

** Column 1 divided by Asset Page, Line 26 (Column 3)

*** Includes cash equivalents and short-term investments

	Amount	% of Liability to total Liabilities*
Recognized Obligation to Return Collateral Asset	$ 5,413,768,818	8.0 %

* Column 1 divided by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

The Company had no working capital finance investments during the nine months ended September 30, 2021.

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-P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the nine months ended September 30, 2021, 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	116	101
Aggregate Amount of Investment Income	$ 24,754,156	$ 12,903,642

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

The Company didn't participate in a cash pool during the nine months ended September 30, 2021.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $22,899,800 and $40,296,652 on investments in joint ventures, partnerships and LLCs during the nine months ended September 30, 2021 and the year ended December 31, 2020, 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.

8. Derivative Instruments

As of September 30, 2021, there were no significant changes in the Company's derivative policy or investments other than those described below.

NOTES TO THE FINANCIAL STATEMENTS

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 nine months ended September 30, 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. For the year ended December 31, 2020, 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]	
	September 30, 2021	December 31, 2020
Initial Margin:		
OTC-cleared	$ 83,906,898	$ 231,013,069
Variation Margin:		
OTC-bilateral	407,505,007	769,683,066
Total OTC	$ 491,411,905	$ 1,000,696,135

(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	
	September 30, 2021	December 31, 2020	September 30, 2021	December 31, 2020	September 30, 2021	December 31, 2020
Variation Margin:						
OTC-bilateral	$ 848,377,751	$ 1,399,630,000	$ 469,364,454	$ 863,697,176	$ 1,317,742,205	$ 2,263,327,176
OTC-cleared	26,522,444	26,674,863	—	—	26,522,444	26,674,863
Total OTC	$ 874,900,195	$ 1,426,304,863	$ 469,364,454	$ 863,697,176	$ 1,344,264,649	$ 2,290,002,039

(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 September 30, 2021:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2021	$ 44,596,666
2022	183,303,822
2023	120,172,506
2024	8,412,674
Total	$ 356,485,668

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:

	September 30, 2021	December 31, 2020
Net undiscounted future premium payments (receipts)	$ 356,485,668	$ 595,164,440
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ (578,523,116)	$ (573,540,480)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ (219,710,713)	$ 24,072,953

NOTES TO THE FINANCIAL STATEMENTS

9. Income Taxes

No significant change.

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

A-C. On August 13, 2021, the Company received a dividend in the form of reinsurance settlements, invested assets, and cash of $600,000,000 from Brighthouse Reinsurance Company of Delaware.

The Company paid an ordinary cash dividend of $250,000,000 to its parent, Brighthouse Holdings, LLC, on June 28, 2021.

D-E. 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 September 30, 2021, 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 $19,633,522,130. 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:

	September 30, 2021		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	16,200,000	16,200,000	—
Activity stock	42,500,000	42,500,000	—
Excess stock	—	—	—
Aggregate total	$ 58,700,000	$ 58,700,000	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 19,633,522,130	$ 19,633,522,130	$ —

	December 31, 2020		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	15,000,000	15,000,000	—
Activity stock	23,800,000	23,800,000	—
Excess stock	—	—	—
Aggregate total	$ 38,800,000	$ 38,800,000	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 18,324,874,102	$ 18,324,874,102	$ —

b. The Company's membership stock (Class A and B) eligible for redemption at September 30, 2021 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:

	September 30, 2021		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 3,705,569,912	$ 3,354,568,472	$ 1,100,000,000
Total collateral pledged - General Account	$ 3,705,569,912	$ 3,354,568,472	$ 1,100,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —

	December 31, 2020		
Total collateral pledged - General and Separate Accounts	$ 3,863,323,932	$ 3,400,373,651	$ 595,000,000

b. Maximum amount pledged during the reporting period ended:

	September 30, 2021		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 3,927,429,110	$ 3,597,706,642	$ 595,000,000
2. Maximum collateral pledged - General Account	$ 3,927,429,110	$ 3,597,706,642	$ 595,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —

	December 31, 2020		
4. Maximum collateral pledged - total General and Separate Accounts	$ 4,874,117,643	$ 4,367,716,484	$ 1,595,000,000

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

a. Amount borrowed as of:

	September 30, 2021			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	1,100,000,000	1,100,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 1,100,000,000	$ 1,100,000,000	$ —	$ 45,000,000

	December 31, 2020			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 595,000,000	$ 595,000,000	$ —	$ 45,000,000

b. Maximum amount borrowed during the reporting period ended:

	September 30, 2021		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	1,195,000,000	1,195,000,000	—
Other	—	—	—
Aggregate total	$ 1,195,000,000	$ 1,195,000,000	$ —

c. FHLB - Prepayment Obligations:

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

NOTES TO THE FINANCIAL STATEMENTS

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

As of September 30, 2021, the Company did not have any material employee benefit plan obligations.

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

A-C. No significant change.

D. The Company paid an ordinary cash dividend of $250,000,000 to its parent, Brighthouse Holdings, LLC, on June 28, 2021.

E-M. No significant change.

14. Liabilities, Contingencies and Assessments

A-E. No significant change.

F. Uncollectible Premium Receivables

The Company had admitted assets of $68,919,344 and $63,640,861 at September 30, 2021 and December 31, 2020, 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 Action. *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 5% 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 and Brighthouse Life Insurance Company of NY (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 and Brighthouse Life Insurance Company of NY. 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. The Company intends to vigorously defend the 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. Further, state insurance regulatory authorities and other federal and state authorities regularly make inquiries and conduct investigations concerning the Company's compliance with applicable insurance and other laws and regulations.

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 certain non-litigation loss contingencies when assertions are made involving disputes or other matters with counterparties to contractual arrangements entered into by the Company, including with third-party vendors. The Company establishes liabilities for such non-litigation loss contingencies when it is probable that a loss will be incurred and the amount of

NOTES TO THE FINANCIAL STATEMENTS

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.

Disputes have arisen with counterparties in connection with reinsurance arrangements where the Company's subsidiaries are acting as either the reinsured or the reinsurer. These disputes involve assertions by third parties primarily related to rates, fees or reinsured benefit calculations, and in certain of such disputes the counterparty has made a request to arbitrate the dispute. As of September 30, 2021, the Company estimates the range of reasonably possible losses in excess of the amounts accrued for certain non-litigation loss contingencies to be from zero up to $175,000,000, which are associated with reinsurance-related matters. On a quarterly and annual 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	
	September 30, 2021	December 31, 2020	September 30, 2021	December 31, 2020
Swaps	$ 2,739,985,608	$ 2,260,873,622	$ 884,484,528	$ 463,223,165

(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 $141,013,087 and $76,681,514 at September 30, 2021 and December 31, 2020, respectively.

(4) At September 30, 2021 and December 31, 2020, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $469,364,454 and $863,697,176, respectively. The Company did not receive, as initial margin on its OTC-bilateral derivatives, securities at September 30, 2021 and December 31, 2020. 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.

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Securities with a cost or amortized cost of $3,569,585,651 and an estimated fair value of $4,439,168,426 were on loan under the securities lending program at September 30, 2021. The Company was liable for cash collateral under its control of $4,538,868,615 at September 30, 2021.

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 September 30, 2021.

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:

	September 30, 2021			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Industrial & Miscellaneous	$ —	$ 865,428	$ 16,048,574	$ 16,914,002
Unaffiliated Bank Loans	—	—	10,648	10,648
Total bonds	—	865,428	16,059,222	16,924,650
Common stocks				
Industrial & Miscellaneous [1]	19,145,702	58,700,000	2,761,559	80,607,261
Derivative assets [2]				
Interest rate	—	761,388,524	—	761,388,524
Foreign currency exchange rate	—	83,669,317	1,220,858	84,890,175
Equity market	—	1,299,553,024	24,653,659	1,324,206,683
Total derivative assets	—	2,144,610,865	25,874,517	2,170,485,382
Separate Account assets [3]	45,932,721	100,114,605,526	2,662,168	100,163,200,415
Total assets	$ 65,078,423	$ 102,318,781,819	$ 47,357,466	$ 102,431,217,708
Liabilities				
Derivative liabilities [2]				
Interest rate	$ —	$ 241,349,156	$ —	$ 241,349,156
Foreign currency exchange rate	—	17,231,134	—	17,231,134
Credit	—	453,401	—	453,401
Equity market	—	1,000,687,316	7,223,000	1,007,910,316
Total derivative liabilities	—	1,259,721,007	7,223,000	1,266,944,007
Separate Account liabilities [3]	—	322,883	—	322,883
Total liabilities	$ —	$ 1,260,043,890	$ 7,223,000	$ 1,267,266,890

[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 September 30, 2021, 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.

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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, June 30, 2021	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, September 30, 2021
Assets										
Bonds - Industrial & miscellaneous	$ 13,465,208	$ 2,303,834	$ —	$ 7,099	$ 272,433	$ —	$ —	$ —	$ —	$ 16,048,574
Unaffiliated Bank Loans	10,896	—	—	—	(248)	—	—	—	—	10,648
Common stocks - Industrial & miscellaneous	2,815,228	—	—	—	(53,669)	—	—	—	—	2,761,559
Derivatives - Foreign currency exchange	528,791	—	—	—	692,067	—	—	—	—	1,220,858
Derivatives - Equity market [4]	1,603,000	—	—	—	(5,772,341)	21,600,000	—	—	—	17,430,659
Separate Account assets	2,373,147	—	(2,092,166)	—	4,223	2,376,964	—	—	—	2,662,168
Total	$ 20,796,270	$ 2,303,834	$ (2,092,166)	$ 7,099	$ (4,857,535)	$ 23,976,964	$ —	$ —	$ —	$ 40,134,466

(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 nine months ended September 30, 2021, excluding securities that changed measurement basis to fair value that is reported within transfers in the table above, there were no transfers into Level 3.

During the nine months ended September 30, 2021, transfers out of Level 3, excluding securities that changed measurement basis to fair value that is reported within transfers in the table above, for Separate Accounts of $(2,092,166) resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

(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.

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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 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

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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.

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:

	September 30, 2021					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 57,274,318,594	$ 50,730,510,123	$ 3,209,489,966	$ 53,229,626,900	$ 835,201,728	$ —
Preferred stocks	68,608,321	68,601,436	—	34,801,441	33,806,880	—
Common stock - unaffiliated	80,607,261	80,607,265	19,145,702	58,700,000	2,761,559	—
Mortgage loans	11,974,480,848	11,405,380,413	—	61,794,397	11,912,686,451	—
Cash, cash equivalents and short-term investments	3,085,688,358	3,085,704,517	2,863,359,739	222,328,619	—	—
Contract loans	1,029,619,655	863,540,841	—	468,332,285	561,287,370	—
Derivative assets [1]	2,369,334,733	2,298,785,999	—	2,325,471,452	43,863,281	—
Other invested assets	274,496,100	254,934,741	—	262,409,528	12,086,572	—
Investment income due and accrued	516,568,671	516,568,671	—	516,568,671	—	—
Separate Account assets	121,518,734,134	120,882,671,161	496,812,627	114,178,082,750	6,843,838,757	—
Total assets	$198,192,456,675	$190,187,305,167	$ 6,588,808,034	$171,358,116,043	$ 20,245,532,598	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 6,935,289,144	$ 6,935,289,144	$ —	$ —	$ 6,935,289,144	$ —
Derivative liabilities [1]	1,250,474,610	1,323,697,110	—	1,245,749,170	4,725,440	—
Payable for collateral under securities loaned and other transactions	5,413,824,254	5,413,824,254	—	5,413,824,254	—	—
Investment contracts included in Separate Account liabilities	1,369,688,991	1,369,688,991	—	1,369,688,991	—	—
Separate Account liabilities	8,354,701	8,354,701	—	8,354,701	—	—
Total liabilities	$ 14,977,631,700	$ 15,050,854,200	$ —	$ 8,037,617,116	$ 6,940,014,584	$ —

	December 31, 2020					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 56,206,798,715	$ 47,218,662,669	$ 1,811,009,733	$ 53,913,479,664	$ 482,309,318	$ —
Preferred stocks	72,774,292	72,087,610	—	51,974,292	20,800,000	—
Common stock - unaffiliated	71,485,013	71,485,017	29,950,289	38,800,000	2,734,724	—
Mortgage loans	11,576,990,127	10,814,105,267	—	64,715,514	11,512,274,613	—
Cash, cash equivalents and short-term investments	4,288,599,273	4,288,590,760	3,925,229,360	363,369,913	—	—
Contract loans	1,355,371,190	883,746,942	—	474,974,578	880,396,612	—
Derivative assets [1]	3,279,380,416	3,238,651,548	—	3,253,979,594	25,400,822	—
Other invested assets	216,696,271	191,428,260	—	204,435,479	12,260,792	—
Investment income due and accrued	473,180,584	473,180,584	—	473,180,584	—	—
Separate Account assets	116,767,622,012	115,858,384,807	483,354,399	111,697,728,979	4,586,538,634	—
Total assets	$194,308,897,893	$183,110,323,464	$ 6,249,543,781	$170,536,638,597	$ 17,522,715,515	$ —
Liabilities						
Investment contracts included in:						
Liability for deposit-type contracts	$ 2,415,744,345	$ 2,415,744,345	$ —	$ —	$ 2,415,744,345	$ —
Derivative liabilities [1]	1,884,644,033	1,909,874,814	—	1,861,646,971	22,997,062	—
Payable for collateral under securities loaned and other transactions	5,100,882,907	5,100,882,907	—	5,100,882,907	—	—
Investment contracts included in Separate Account liabilities	1,330,697,982	1,330,697,982	—	1,330,697,982	—	—
Separate Account liabilities	25,214,066	25,214,066	—	25,214,066	—	—
Total liabilities	$ 10,757,183,333	$ 10,782,414,114	$ —	$ 8,318,441,926	$ 2,438,741,407	$ —

[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

NOTES TO THE FINANCIAL STATEMENTS

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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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 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 September 30, 2021, the Company had no investments where it was not practicable to estimate fair value.

E. At September 30, 2021, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

A-B. No significant change.

C. The Company continues to closely monitor developments related to the worldwide pandemic sparked by the novel coronavirus, ("COVID-19 pandemic"), which has negatively impacted the Company in certain respects. At this time, it continues to not be possible to estimate the severity or duration of the pandemic, including the severity, duration and frequency of any additional "waves" of the pandemic or the efficacy of any therapeutic treatments and vaccines for COVID-19, including their efficacy with respect to variants of COVID-19 that have emerged or could emerge in the future. It is likewise not possible to predict or estimate the longer-term effects of the pandemic, or any actions taken to contain or address the pandemic, on the economy at large and on the business, financial condition, results of operations, and prospects, including the impact on the Company's investment portfolio and its ratings, or the need for the Company in the future to revisit or revise aspects of the Company's business model or targets previously provided to the markets.

Funding Agreements

From time to time, the Company issues funding agreements and uses the proceeds from such issuances for spread lending purposes in connection with our institutional spread margin business or to provide additional liquidity. The institutional spread margin business is comprised of active funding agreements issued in connection with the programs described in more detail below. The activity under all such funding agreements is reported in policyholder account balances.

Funding Agreement-Backed Commercial Paper Program

In July 2021, the Company established a funding agreement-backed commercial paper program (the "FABCP Program"), for spread lending purposes, pursuant to which a special purpose limited liability company (the "SPLLC") may issue commercial paper and deposit the proceeds with the Company under a funding agreement issued by the Company to the SPLLC. The maximum aggregate principal amount permitted to be outstanding at any one time under the FABCP Program is $3,000,000,000.

Funding Agreement-Backed Notes Program

In April 2021, The Company established a funding agreement-backed notes program (the "FABN Program"), pursuant to which the Company may issue funding agreements to a special purpose statutory trust for spread lending purposes.

NOTES TO THE FINANCIAL STATEMENTS

The maximum aggregate principal amount permitted to be outstanding at any one time under the FABN Program is $5,000,000,000.

Federal Home Loan Bank Funding Agreements

The Company is a member of the FHLB of Atlanta, where we maintain an active funding agreement program, under which funding agreements may be issued either (i) for spread lending purposes or (ii) to provide additional liquidity.

Farmer Mac Funding Agreements

The Company has a funding agreement program with the Federal Agricultural Mortgage Corporation and its affiliate Farmer Mac Mortgage Securities Corporation ("Farmer Mac") with a term ending on December 31, 2023, pursuant to which the parties may enter into funding agreements in an aggregate amount of up to $500,000,000 either (i) for spread lending purposes or (ii) to provide additional liquidity.

D-E. No significant change.

F. Subprime Mortgage Related Risk Exposure

(1) While there is no market standard definition, the Company defines subprime mortgage lending as the origination of residential mortgage loans to borrowers with weak credit profiles. The Company's exposure to subprime mortgage loans exists through investments in subprime RMBS. The majority of the Company's subprime RMBS exposure is the result of purchases over the past several years at prices below the par value of the securities. The subprime RMBS portfolio is performing within expectations and is in an unrealized gain position. The Company continues to closely monitor the performance of the subprime RMBS portfolio and the credit quality of the underlying assets.

(2) No significant change.

(3) At September 30, 2021, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	$ 486,012,427	$ 504,596,142	$ 549,988,810	$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 486,012,427	$ 504,596,142	$ 549,988,810	$ —

(4) No significant change.

G-I. No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2021, through November 10, 2021, 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 September 30, 2021, 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

A. Ceded Reinsurance Report

Section 1- General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee or director of the Company?
Yes ( ) No (X)

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

NOTES TO THE FINANCIAL STATEMENTS

Section 2 - Ceded Reinsurance Report - Part A

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

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

Section 3 - Ceded Reinsurance Report - Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $13,128,235,815

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes (X) No ( )

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of a liability, taken for such new agreements or amendments? 501,543,088

B-H. 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, 2020 were $56,219,032. As of September 30, 2021, $5,012,061 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $52,376,684 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $1,169,713 unfavorable prior-year development from December 31, 2020 to September 30, 2021. 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 nine months ended September 30, 2021.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

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.

NOTES TO THE FINANCIAL STATEMENTS

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 September 30, 2021 and December 31, 2020, the Company's Separate Account Annual Statement included legally insulated assets of $100,183,799,055 and $99,975,559,838, respectively. The assets legally insulated from the General Account as of September 30, 2021, are attributable to the following products/transactions:

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Group annuities	$ 1,304,305,020	$ —
Ordinary individual annuities and supplemental contracts	94,097,388,937	20,870,992,470
Ordinary life insurance	4,782,105,098	—
Total	$ 100,183,799,055	$ 20,870,992,470

(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)	$ 5,389,723,919
	b. Transfers from Separate Accounts (Page 4, Line 10)	8,180,693,924
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(2,790,970,005)
(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)	$ (2,790,970,005)

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 [ ] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [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]
If yes, complete and file the merger history data file with the NAIC.

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: ..... $ 476,268,124

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	$ 376,269,841	$ 374,023,340
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 83,740,931	$ 84,838,596
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 460,010,772	$ 458,861,936
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. ..... $ 4,766,048,928

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 4,735,111,739

16.3 Total payable for securities lending reported on the liability page. ..... $ 4,538,924,059

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
Goldman Sachs Asset Management, L.P.	U
Hamilton Lane Advisors, L.L.C.	U
J.P. Morgan Investment Management Inc.	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
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
107876	Hamilton Lane Advisors, L.L.C.	549300C02PNBHLHG4K44	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO
142463	MetLife Investment Management, LLC	EAU072Q8FCR1S0XGYJ21	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 [X] No [ ]

18.2 If no, list exceptions:

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

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	2,219,520,526
	1.12 Residential Mortgages	$	1,853,783,797
	1.13 Commercial Mortgages	$	7,270,645,684
	1.14 Total Mortgages in Good Standing	$	11,343,950,007
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	19,527,937
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	0
	1.32 Residential Mortgages	$	36,787,502
	1.33 Commercial Mortgages	$	0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	36,787,502
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	0
	1.42 Residential Mortgages	$	5,114,967
	1.43 Commercial Mortgages	$	0
	1.44 Total Mortgages in Process of Foreclosure	$	5,114,967
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	11,405,380,413
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	0
	1.62 Residential Mortgages	$	565,829
	1.63 Commercial Mortgages	$	0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	565,829
2.	Operating Percentages:		
	2.1 A&H loss percent		93.000 %
	2.2 A&H cost containment percent		0.000 %
	2.3 A&H expense percent excluding cost containment expenses		9.100 %
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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
74900	63-0483783	01/02/2021	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA	AR	COFW/I	XXXL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

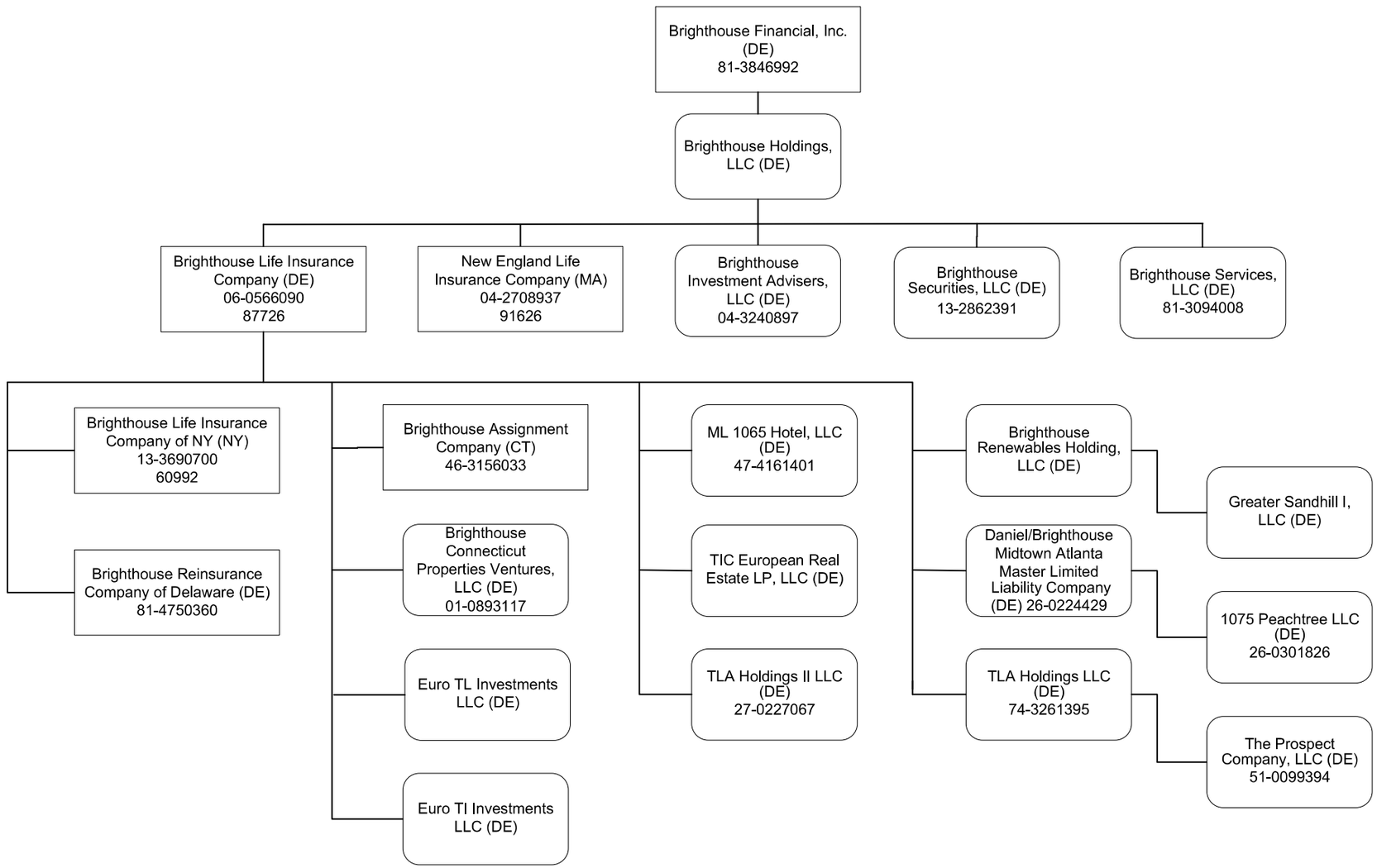
States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	20,060,352	52,749,793	409,238	0	73,219,383	0
2. Alaska AK	L	3,152,313	1,134,029	28,600	0	4,314,942	0
3. Arizona AZ	L	20,638,001	104,204,764	1,532,508	0	126,375,273	0
4. Arkansas AR	L	6,598,274	44,299,400	201,757	0	51,099,431	0
5. California CA	L	153,275,196	583,773,717	6,771,790	24,884	743,845,587	40,950
6. Colorado CO	L	19,466,534	77,649,734	1,012,519	2,196,459	100,325,246	0
7. Connecticut CT	L	45,222,340	124,562,902	11,553,950	0	181,339,192	0
8. Delaware DE	L	15,147,877	29,796,451	356,628	3,411	45,304,367	0
9. District of Columbia DC	L	4,330,442	11,836,886	377,456	0	16,544,784	0
10. Florida FL	L	119,539,019	532,484,223	14,694,323	0	666,717,565	0
11. Georgia GA	L	36,237,688	127,822,432	1,198,250	0	165,258,370	0
12. Hawaii HI	L	4,993,995	18,606,142	806,524	0	24,406,661	0
13. Idaho ID	L	2,847,959	16,256,444	95,106	0	19,199,509	0
14. Illinois IL	L	67,674,635	149,615,827	2,524,000	163,178	219,977,640	0
15. Indiana IN	L	17,373,188	95,742,158	1,345,355	0	114,460,701	0
16. Iowa IA	L	11,026,530	66,080,257	734,767	0	77,841,554	0
17. Kansas KS	L	8,925,514	44,818,640	472,377	0	54,216,531	0
18. Kentucky KY	L	9,491,015	77,994,808	383,942	0	87,869,765	0
19. Louisiana LA	L	18,993,932	63,799,748	378,603	55,102	83,227,385	0
20. Maine ME	L	5,534,981	8,913,440	811,599	0	15,260,020	0
21. Maryland MD	L	31,295,882	148,414,366	4,646,811	384,563	184,741,622	0
22. Massachusetts MA	L	60,146,501	144,068,919	5,659,527	0	209,874,947	0
23. Michigan MI	L	44,987,769	233,667,810	1,101,066	760,078	280,516,723	0
24. Minnesota MN	L	79,473,775	157,621,585	2,561,666	0	239,657,026	0
25. Mississippi MS	L	9,307,759	21,290,543	120,432	0	30,718,734	0
26. Missouri MO	L	22,552,032	70,348,085	975,710	1,157,127	95,032,954	0
27. Montana MT	L	2,065,222	11,057,200	137,264	0	13,259,686	0
28. Nebraska NE	L	5,314,360	28,547,023	352,127	0	34,213,510	0
29. Nevada NV	L	7,541,441	29,201,245	381,815	0	37,124,501	0
30. New Hampshire NH	L	7,956,174	19,767,363	759,660	0	28,483,197	0
31. New Jersey NJ	L	117,934,756	321,088,432	10,192,872	1,631,888	450,847,948	0
32. New Mexico NM	L	4,180,087	22,836,458	259,422	0	27,275,967	0
33. New York NY	N	54,684,428	39,519,331	23,825,953	1,681,063	119,710,775	0
34. North Carolina NC	L	40,550,033	160,642,608	4,167,168	0	205,359,809	0
35. North Dakota ND	L	1,546,102	78,073,969	39,997	0	79,660,068	0
36. Ohio OH	L	36,564,321	209,599,087	2,260,103	0	248,423,511	0
37. Oklahoma OK	L	8,976,434	46,443,068	199,121	869,897	56,488,520	0
38. Oregon OR	L	8,969,148	18,567,062	512,740	0	28,048,950	0
39. Pennsylvania PA	L	92,672,654	354,941,853	4,100,494	549,760	452,264,761	0
40. Rhode Island RI	L	9,903,959	28,539,706	760,473	6	39,204,144	0
41. South Carolina SC	L	19,613,510	114,231,237	2,022,867	0	135,867,614	0
42. South Dakota SD	L	8,020,995	27,817,305	194,457	0	36,032,757	0
43. Tennessee TN	L	26,028,923	152,107,767	849,747	0	178,986,437	0
44. Texas TX	L	101,032,202	396,357,392	2,191,341	29,156	499,610,091	0
45. Utah UT	L	10,708,070	49,027,886	167,016	1,812,288	61,715,260	0
46. Vermont VT	L	3,436,957	13,171,854	540,660	0	17,149,471	0
47. Virginia VA	L	36,130,645	156,622,417	2,605,629	0	195,358,691	0
48. Washington WA	L	23,759,546	87,423,621	995,170	0	112,178,337	0
49. West Virginia WV	L	3,875,741	29,038,401	121,459	0	33,035,601	0
50. Wisconsin WI	L	19,902,154	125,959,539	556,200	1,059,206	147,477,099	0
51. Wyoming WY	L	1,431,754	7,065,459	62,703	0	8,559,916	0
52. American Samoa AS	N	6,994	0	0	0	6,994	0
53. Guam GU	L	22,450	80	2,507	0	25,037	0
54. Puerto Rico PR	L	6,586,832	819,587	94,015	0	7,500,434	0
55. U.S. Virgin Islands VI	L	194,994	0	11,477	0	206,471	0
56. Northern Mariana Islands MP	N	196	0	0	0	196	0
57. Canada CAN	N	185,211	198	0	0	185,409	0
58. Aggregate Other Aliens OT	XXX	3,073,023	0	391	0	3,073,414	0
59. Subtotal	XXX	1,501,162,819	5,536,020,251	119,119,352	12,378,066	7,168,680,488	40,950
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	35,901,369	0	0	0	35,901,369	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	2,610,359	0	33,001,599	0	35,611,958	0
94. Aggregate or other amounts not allocable by State	XXX	0	125,749,905	0	0	125,749,905	0
95. Totals (Direct Business)	XXX	1,539,674,547	5,661,770,156	152,120,951	12,378,066	7,365,943,720	40,950
96. Plus Reinsurance Assumed	XXX	44,512,814	580,496,142	4,615	0	625,013,571	0
97 Totals (All Business)	XXX	1,584,187,361	6,242,266,298	152,125,566	12,378,066	7,990,957,291	40,950
98. Less Reinsurance Ceded	XXX	1,162,835,360	31,365,033	148,752,154	0	1,342,952,547	0
99. Totals (All Business) less Reinsurance Ceded	XXX	421,352,001	6,210,901,265	3,373,412	12,378,066	6,648,004,744	40,950
DETAILS OF WRITE-INS							
58001. Bahamas	XXX	2,895,852	0	0	0	2,895,852	0
58002. Other	XXX	163,225	0	391	0	163,616	0
58003. Mexico	XXX	13,946	0	0	0	13,946	0
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	3,073,023	0	391	0	3,073,414	0
9401. Internal policy exchanges	XXX	0	125,749,905	0	0	125,749,905	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	125,749,905	0	0	125,749,905	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? (Y/N)	16 *
4932	Brighthouse Holding Group	87726	06-0566090	1546103	0	0	Brighthouse Life Insurance Company	DE	RE	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	13-2862391	0	0	0	Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	91626	04-2708937	0	0	0	New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	04-3240897	4288440	0	0	Brighthouse Investment Advisers, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	81-3094008	0	0	0	Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	47-4161401	0	0	0	ML 1065 Hotel, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000		0	0	0	Brighthouse Renewables Holding, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000		0	0	0	Greater Sandhill I, LLC	DE	DS	Brighthouse Renewables Holding, LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	01-0893117	0	0	0	Brighthouse Connecticut Properties Ventures, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000		0	0	0	Euro TI Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	46-3156033	0	0	0	Brighthouse Assignment Company	CT	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	Y	0
4932	Brighthouse Holding Group	00000	26-0224429	0	0	0	Daniel/Brighthouse Midtown Atlanta Master Limited Liability Company	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	26-0301826	0	0	0	1075 Peachtree LLC	DE	DS	Daniel/Brighthouse Midtown Limited Liability Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	27-0227067	0	0	0	TLA Holdings II LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000		0	0	0	TIC European Real Estate LP, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	74-3261395	0	0	0	TLA Holdings LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	51-0099394	0	0	0	The Prospect Company, LLC	DE	DS	TLA Holdings LLC	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	16073	81-4750360	0	0	0	Brighthouse Reinsurance Company of Delaware (DE)	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000		0	0	0	Euro TL Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	60992	13-3690700	3302479	0	0	Brighthouse Life Insurance Company of NY	NY	DS	Brighthouse Life Insurance Company	Ownership	100.000	Brighthouse Financial, Inc.	N	0
4932	Brighthouse Holding Group	00000	81-3846992	0	0001685040	NASDAQ	Brighthouse Financial, Inc.	DE	UIP	Board of Directors	Board of Directors	0.000	Board of Directors	Y	0
4932	Brighthouse Holding Group	00000		0	0	0	Brighthouse Holdings, LLC	DE	UDP	Brighthouse Financial, Inc.	Ownership	100.000	Brighthouse Financial, Inc.	N	0

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

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.	Contract surrender charges	26,375,720	31,545,006	40,781,791
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	26,375,720	31,545,006	40,781,791

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.	Realized gains/(loss) on funds wthheld on derivatives	179,921,796	260,177,096	340,801,537
2705.	Ceded rider benefits	8,962,179	11,702,351	16,919,610
2706.	Rider benefit payments	1,080,977	1,445,196	1,175,717
2707.	Other deductions	0	5,367	0
2797.	Summary of remaining write-ins for Line 27 from overflow page	189,964,952	273,330,010	358,896,864

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Unassigned funds FX reclass	0	11,629,563	11,629,564
5397.	Summary of remaining write-ins for Line 53 from overflow page	0	11,629,563	11,629,564

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	1,612,758	2,080,475
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,124,263
	2.2 Additional investment made after acquisition	565,829	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	122,134	(255,201)
5.	Deduct amounts received on disposals	1,156,188	1,336,779
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)	1,144,533	1,612,758
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	1,144,533	1,612,758

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	10,814,105,267	11,573,486,762
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,477,646,098	637,154,975
	2.2 Additional investment made after acquisition	2,640,000	49,954,694
3.	Capitalized deferred interest and other	4,443,195	1,465,621
4.	Accrual of discount	11,586,178	12,646,091
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(1,100,898)	(368,131)
7.	Deduct amounts received on disposals	1,884,832,450	1,453,758,490
8.	Deduct amortization of premium and mortgage interest points and commitment fees	13,284,339	15,455,776
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(5,758,957)	9,930,998
10.	Deduct current year's other than temporary impairment recognized	63,681	951,477
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	11,405,380,413	10,814,105,267
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	11,405,380,413	10,814,105,267
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	11,405,380,413	10,814,105,267

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	3,052,769,038	2,560,529,486
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	180,283,016	155,580,208
	2.2 Additional investment made after acquisition	403,560,352	506,854,670
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	8,426	10,232
5.	Unrealized valuation increase (decrease)	739,686,148	79,276,266
6.	Total gain (loss) on disposals	648,207	(2,580,069)
7.	Deduct amounts received on disposals	167,447,579	223,003,327
8.	Deduct amortization of premium and depreciation	321,854	147,325
9.	Total foreign exchange change in book/adjusted carrying value	(14,692,343)	16,545,549
10.	Deduct current year's other than temporary impairment recognized	22,899,800	40,296,652
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,171,593,611	3,052,769,038
12.	Deduct total nonadmitted amounts	1,254,374	1,967,301
13.	Statement value at end of current period (Line 11 minus Line 12)	4,170,339,237	3,050,801,737

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	47,738,505,137	44,751,193,236
2.	Cost of bonds and stocks acquired	11,621,985,212	9,496,005,799
3.	Accrual of discount	179,602,806	266,241,423
4.	Unrealized valuation increase (decrease)	(4,575,762)	(208,072,738)
5.	Total gain (loss) on disposals	47,484,360	349,600,951
6.	Deduct consideration for bonds and stocks disposed of	8,195,071,306	6,989,734,363
7.	Deduct amortization of premium	70,917,742	96,129,795
8.	Total foreign exchange change in book/adjusted carrying value	(87,379,988)	156,130,877
9.	Deduct current year's other than temporary impairment recognized	644,709	11,666,427
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	24,754,156	24,936,174
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	51,253,742,164	47,738,505,137
12.	Deduct total nonadmitted amounts	3,365,878	3,369,139
13.	Statement value at end of current period (Line 11 minus Line 12)	51,250,376,286	47,735,135,998

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)	31,958,977,366	6,569,319,502	4,531,752,655	121,891,942	29,930,623,321	31,958,977,366	34,118,436,155	31,743,068,829
2.	NAIC 2 (a)	14,861,587,786	983,026,253	523,922,223	(224,058,530)	15,037,865,201	14,861,587,786	15,096,633,286	15,408,804,945
3.	NAIC 3 (a)	1,814,958,847	225,660,155	126,050,217	107,780,755	1,792,596,286	1,814,958,847	2,022,349,540	1,740,867,307
4.	NAIC 4 (a)	611,913,100	122,632,715	35,132,474	(16,727,286)	563,662,870	611,913,100	682,686,055	557,272,478
5.	NAIC 5 (a)	62,332,439	2,428,611	1,716,586	(29,740,936)	69,770,690	62,332,439	33,303,528	69,092,096
6.	NAIC 6 (a)	15,363,440	0	1,867,902	4,476,396	2,934,856	15,363,440	17,971,934	1,124,198
7.	Total Bonds	49,325,132,978	7,903,067,236	5,220,442,057	(36,377,659)	47,397,453,224	49,325,132,978	51,971,380,498	49,520,229,853
	PREFERRED STOCK								
8.	NAIC 1	20,800,000	13,000,000	0	0	20,800,000	20,800,000	33,800,000	25,399,787
9.	NAIC 2	36,029,081	0	0	(1,227,645)	37,841,880	36,029,081	34,801,436	46,687,824
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	56,829,081	13,000,000	0	(1,227,645)	58,641,880	56,829,081	68,601,436	72,087,611
15.	Total Bonds and Preferred Stock	49,381,962,059	7,916,067,236	5,220,442,057	(37,605,304)	47,456,095,104	49,381,962,059	52,039,981,934	49,592,317,464

(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 $ 1,233,367,507 ; NAIC 2 $ 7,502,871 ; 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
9199999 Totals	732,215,761	XXX	732,326,359	99,371	231,052

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	1,561,904,916	1,364,411,738
2.	Cost of short-term investments acquired	1,160,902,777	9,340,589,352
3.	Accrual of discount	167,563	11,896,262
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	165,339	4,644,845
6.	Deduct consideration received on disposals	1,990,480,151	9,154,414,897
7.	Deduct amortization of premium	444,683	5,222,384
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)	732,215,761	1,561,904,916
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	732,215,761	1,561,904,916

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)	1,328,776,734
2.	Cost Paid/(Consideration Received) on additions	628,937,456
3.	Unrealized Valuation increase/(decrease)	(554,973,858)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(1,437,194,680)
6.	Considerations received/(paid) on terminations	(920,669,933)
7.	Amortization	4,733,895
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	84,139,407
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	975,088,887
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	975,088,887

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 (RSATs) Open

N O N E

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	20	1,905,575,240	20	1,885,801,272	19	1,884,485,930	0	0	20	1,905,575,240
2. Add: Opened or Acquired Transactions	5	1,166,610,497	0	0	0	0	0	0	5	1,166,610,497
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	166,696,795	XXX	87,728	XXX	0	XXX	0	XXX	166,784,523
4. Less: Closed or Disposed of Transactions	5	1,352,471,311	1	0	0	0	0	0	6	1,352,471,311
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	609,949	XXX	1,403,070	XXX	0	XXX	0	XXX	2,013,019
7. Ending Inventory	20	1,885,801,272	19	1,884,485,930	19	1,884,485,930	0	0	19	1,884,485,930

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	975,088,887	
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)		975,088,887
4.	Part D, Section 1, Column 6	2,298,785,997	
5.	Part D, Section 1, Column 7	(1,323,697,110)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,118,860,123	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		1,118,860,123
10.	Part D, Section 1, Column 9	2,409,865,344	
11.	Part D, Section 1, Column 10	(1,291,005,221)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,171,103,420	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	2,171,103,420	
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	1,170,474,558	509,587,049
2.	Cost of cash equivalents acquired	9,851,246,285	23,190,040,675
3.	Accrual of discount	162,412	7,739,533
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	15,789	(130,432)
6.	Deduct consideration received on disposals	10,257,684,577	22,536,637,801
7.	Deduct amortization of premium	2,849	124,466
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)	764,211,618	1,170,474,558
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	764,211,618	1,170,474,558

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
12700 RANDY ST REO LOAN 980347	Laurinburg	NC	07/30/2021	Transfer from Schedule B	57,299	0	57,299	0
0299999. Acquired by Internal Transfer					57,299	0	57,299	0
0399999 - Totals					57,299	0	57,299	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
12700 RANDY ST REO LOAN 980347	Laurinburg	NC	09/30/2021	Bayview Loan Servicing, LLC	57,299	0	0	0	0	0	0	0	57,299	0	0	(57,299)	(57,299)	0	0
2331 ARTHUR STREO LOAN 175290	Napa	CA	07/30/2021	Fay Servicing Inc	348,400	0	348,400	0	0	0	0	0	348,400	457,021	0	108,621	108,621	0	0
334 OAK STREET REO LN 22526974	Harrod	OH	08/31/2021	Select Portfolio Servicing	38,190	0	0	0	0	0	0	0	38,190	65,935	0	27,745	27,745	0	0
5544 CHEYENNE DR REO LOAN 110897	Holiday	FL	07/30/2021	Fay Servicing Inc	75,040	0	0	0	0	0	0	0	75,040	117,852	0	42,812	42,812	0	0
94 Abbey Rd REO Loan 1250239	East Hampton	CT	08/31/2021	Bayview Loan Servicing, LLC	164,150	0	0	0	0	0	0	0	164,150	147,814	0	(16,336)	(16,336)	0	0
0199999. Property Disposed					683,079	0	348,400	0	0	0	0	0	683,079	788,622	0	105,543	105,543	0	0
0399999 - Totals					683,079	0	348,400	0	0	0	0	0	683,079	788,622	0	105,543	105,543	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
201557	FRESNO	CA		08/18/2021	2.500	15,000,000	0	31,163,200
201761	MADERA	CA		08/10/2021	2.000	256,760	0	7,510,020
201874	MIDDLESEX	NJ		07/12/2021	4.300	11,000,000	0	22,900,010
201883	CARTER	MT		07/01/2021	2.750	6,000,000	0	11,256,990
201885	YAZOO	MS		07/08/2021	3.360	2,700,000	0	5,434,350
201886	SUTTER	CA		07/20/2021	3.300	4,950,000	0	8,254,130
201917	DECATUR	GA		07/23/2021	3.700	2,750,000	0	5,633,680
201925	IOWA	IA		07/01/2021	2.920	4,565,000	0	7,228,410
201928	DESHA	AR		07/12/2021	3.300	355,669	0	632,016
201930	WOODRUFF	AR		07/21/2021	3.650	1,622,000	0	2,953,787
201933	FRESNO	CA		08/18/2021	2.500	5,620,000	400,000	12,506,830
201996	MONROE	AR		07/19/2021	2.200	1,000,000	0	1,895,260
202097	CAMERON	LA		09/20/2021	2.850	12,750,000	0	26,931,630
202121	FAYETTE	IA		09/30/2021	2.300	2,600,000	0	7,110,740
202124	SISKIYOU	CA		09/30/2021	2.950	46,000,000	0	121,993,265
202125	SISKIYOU	CA		09/30/2021	3.000	46,000,000	0	121,993,265
0199999. Mortgages in good standing - Farm Mortgages						163,169,429	400,000	395,397,583
9900117878	CRESWELL	OR		07/08/2021	3.625	704,339	0	769,000
9900117879	PHOENIX	MD		07/08/2021	3.000	725,005	0	1,203,753
9900117884	AUSTIN	TX		07/08/2021	3.625	713,193	0	874,651
9900117886	FRISCO	TX		07/08/2021	3.750	610,631	0	748,870
9900117888	HOUSTON	TX		07/08/2021	3.375	1,194,229	0	2,961,318
9900117889	YOUNGSVILLE	NC		07/08/2021	3.625	794,798	0	979,000
9900117890	DURANGO	CO		07/08/2021	3.625	968,352	0	1,332,940
9900117891	ROSEVILLE	CA		07/08/2021	4.875	684,096	0	838,967
9900118673	SPRING GROVE	PA		07/15/2021	3.125	169,269	0	165,000
9900118682	TAMPA	FL		07/15/2021	2.750	149,736	0	300,000
9900118683	TAMPA	FL		07/15/2021	2.875	150,721	0	220,000
9900118684	FREMONT	CA		07/15/2021	3.500	472,779	0	1,367,000
9900118685	BURNSVILLE	MN		07/15/2021	3.375	331,140	0	510,000
9900118686	WEST COVINA	CA		07/15/2021	3.625	374,404	0	595,000
9900118687	MANTEO	NC		07/15/2021	3.750	223,836	0	405,000
9900118688	CLEMMONS	NC		07/15/2021	3.875	153,171	0	246,000
9900118689	CHARLOTTE	NC		07/15/2021	3.125	394,401	0	739,900
9900118690	RICHMOND	TX		07/15/2021	3.375	196,369	0	304,000
9900118712	FAIRBANKS	AK		07/15/2021	5.000	42,843	0	207,800
9900118763	OAKLAND	CA		07/15/2021	3.000	122,114	0	480,500
9900118767	BROOKLYN	NY		07/15/2021	3.750	265,924	0	270,000
9900118794	ANTIOCH	CA		07/15/2021	3.500	133,359	0	620,000
9900118797	CENTREVILLE	VA		07/15/2021	3.125	130,751	0	800,000
9900118802	DYERSBURG	TN		07/15/2021	3.750	164,861	0	179,900
9900118807	LAS VEGAS	NV		07/15/2021	2.750	129,307	0	500,000
9900118816	LOS ANGELES	CA		07/15/2021	4.875	152,211	0	650,000
9900118823	COLTS NECK	NJ		07/15/2021	3.125	686,700	0	759,000
9900118827	FORT LEE	NJ		07/15/2021	3.125	89,856	0	138,000
9900118828	MILLERS CREEK	NC		07/15/2021	3.750	104,614	0	147,000
9900118841	EAST ROCKAWAY	NY		07/15/2021	3.625	312,777	0	320,000
9900118843	TAMPA	FL		07/15/2021	3.500	213,953	0	290,000
9900118844	CAPE CORAL	FL		07/15/2021	3.875	121,990	0	95,000
9900118861	ELIZABETH	MN		07/15/2021	3.125	318,897	0	225,000
9900118863	FAIRFIELD	CA		07/15/2021	4.375	317,859	0	499,000
9900118864	SCOTTSDALE	AZ		07/15/2021	4.500	324,434	0	1,150,000
9900118870	ESSIG	MN		07/15/2021	4.625	74,730	0	80,100
9900118871	BELMONT	NC		07/15/2021	2.875	256,618	0	260,900
9900118872	TALLAHASSEE	FL		07/15/2021	3.250	184,874	0	189,000
9900118875	RENO	NV		07/15/2021	3.000	354,950	0	360,000
9900118877	VENETIA	PA		07/15/2021	3.375	360,356	0	365,000
9900118881	MASSAPEQUA PARK	NY		07/15/2021	3.375	465,114	0	559,000
9900118886	DANVILLE	KY		07/15/2021	3.375	287,974	0	324,000
9900118888	VANCOUVER	WA		07/15/2021	3.375	233,346	0	235,000
9900118891	LOUISVILLE	KY		07/15/2021	3.500	260,064	0	269,000
9900118895	LOUISVILLE	KY		07/15/2021	4.875	90,078	0	92,000
9900118896	BOHEMIA	NY		07/15/2021	2.875	359,994	0	350,000
9900118902	SUFFOLK	VA		07/15/2021	3.250	282,208	0	295,000

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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
9900118906	FAIRFIELD BAY	AR		07/15/2021	3.000	42,468	0	48,000
9900118909	RANCHO MISSION VI	CA		07/15/2021	2.875	822,753	0	810,000
9900118910	MCCOMB	OH		07/15/2021	3.625	118,876	0	115,000
9900118911	BEECH MOUNTAIN	NC		07/15/2021	3.000	258,219	0	287,000
9900118912	ST CLOUD	MN		07/15/2021	3.250	209,639	0	235,000
9900118914	WADDELL	AZ		07/15/2021	3.250	317,844	0	352,000
9900118915	HICKORY	NC		07/15/2021	3.250	169,288	0	159,000
9900118918	LAKEWOOD	CA		07/15/2021	2.750	653,791	0	675,000
9900118924	PENSACOLA	FL		07/15/2021	3.375	190,246	0	190,000
9900118927	BOONTON	NJ		07/15/2021	3.000	534,467	0	532,000
9900118928	LIHUE	HI		07/15/2021	2.875	161,097	0	587,000
9900118930	BOISE	ID		07/15/2021	3.500	334,279	0	330,000
9900118931	BUHL	MN		07/15/2021	3.625	101,820	0	105,000
9900118933	HAVERSTRAW	NY		07/15/2021	3.750	393,365	0	380,000
9900118934	LANCASTER	NY		07/15/2021	3.250	281,793	0	317,000
9900118942	HENDERSON	NV		07/15/2021	2.875	350,150	0	342,000
9900118943	MINNEOLA	FL		07/15/2021	3.250	236,421	0	242,200
9900118949	MANISTIQUE	MI		07/15/2021	4.750	59,854	0	65,000
9900118952	SAINT PAUL	MN		07/15/2021	3.625	370,398	0	362,000
9900118958	GRAND RAPIDS	MN		07/15/2021	3.250	220,260	0	200,000
9900118959	LEWISTOWN	MT		07/15/2021	2.750	216,688	0	201,000
9900118960	FORT DENAUD	FL		07/15/2021	2.875	282,832	0	270,000
9900118961	CHARLOTTE	NC		07/15/2021	3.750	322,979	0	328,000
9900118965	CANAL WINCHESTER	OH		07/15/2021	2.500	223,928	0	305,000
9900118967	HANOVER PARK	IL		07/15/2021	3.375	233,978	0	260,000
9900118970	SIMPSONVILLE	SC		07/15/2021	3.250	177,518	0	200,000
9900118980	GOSHEN	IN		07/15/2021	6.375	39,677	0	150,000
9900118987	NEW HYDE PARK	NY		07/15/2021	4.750	291,098	0	950,000
9900119006	SAN JOSE	CA		08/05/2021	3.500	1,124,316	0	2,498,158
9900119012	LONG BEACH	CA		08/05/2021	2.875	904,235	0	1,529,988
9900119016	RANCHO CUCAMONGA	CA		08/05/2021	3.500	797,717	0	980,000
9900119027	OXNARD	CA		08/05/2021	3.250	1,096,199	0	1,800,000
9900119029	NASHVILLE	TN		08/05/2021	3.250	685,009	0	1,000,000
9900119033	SAN RAMON	CA		08/05/2021	3.500	1,283,599	0	1,735,010
9900119034	SANDY	UT		08/05/2021	3.375	731,120	0	1,048,306
9900119038	SARATOGA	CA		08/05/2021	2.875	1,259,640	0	2,331,654
9900119043	DUBLIN	CA		08/05/2021	2.875	951,460	0	1,460,000
9900119046	LA CRESCENTA	CA		08/05/2021	2.990	906,485	0	1,560,007
9900119050	BERKELEY	CA		08/05/2021	3.500	851,621	0	1,389,995
9900119052	SAN CARLOS	CA		08/05/2021	2.875	1,124,352	0	1,749,996
9900119059	AUBURN	CA		08/05/2021	2.875	901,955	0	1,360,451
9900119063	SAN JOSE	CA		08/05/2021	2.875	939,636	0	1,615,013
9900119070	SANTA CLARA	CA		08/05/2021	2.990	1,143,360	0	1,629,998
9900119073	WILDOMAR	CA		08/05/2021	2.990	783,740	0	1,100,000
9900119075	REDONDO BEACH	CA		08/05/2021	3.750	1,192,504	0	1,565,000
9900119076	SEAL BEACH	CA		08/05/2021	3.625	1,324,942	0	2,058,861
9900119078	KEY BISCAYNE	FL		08/05/2021	2.990	1,510,466	0	3,240,021
9900119084	BEVERLY HILLS	CA		08/05/2021	3.125	1,331,292	0	2,200,000
9900119091	LARGO	FL		08/05/2021	2.875	779,292	0	1,400,004
9900119094	WINTHROP	WA		08/05/2021	2.875	703,320	0	1,650,009
9900119096	ORO VALLEY	AZ		08/05/2021	2.875	720,450	0	1,459,014
9900119097	SAN DIEGO	CA		08/05/2021	2.875	897,953	0	1,262,001
9900119098	FINKSBURG	MD		08/05/2021	2.875	668,498	0	849,999
9900119104	ROYAL OAK	MI		08/05/2021	3.500	597,311	0	650,000
9900119139	TEANECK	NJ		08/10/2021	2.000	509,263	0	820,000
9900119142	TUCSON	AZ		08/10/2021	3.000	132,060	0	362,000
9900119301	GROVELAND	FL		08/10/2021	5.125	229,676	0	272,000
9900119311	BEAUMONT	CA		08/10/2021	4.750	293,290	0	399,000
9900119312	CRETE	IL		08/10/2021	5.000	169,501	0	220,000
9900119313	BERWYN	IL		08/10/2021	4.500	181,918	0	184,000
9900119315	CHICAGO	IL		08/10/2021	4.625	192,088	0	185,000
9900119316	ORLANDO	FL		08/10/2021	5.000	132,274	0	185,000
9900119317	SANFORD	FL		08/10/2021	4.250	124,447	0	135,000
9900119318	SARASOTA	FL		08/10/2021	5.000	222,491	0	280,000
9900119319	CHICAGO	IL		08/10/2021	4.000	137,199	0	150,000

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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
9900119321	OPA LOCKA	FL		08/10/2021	4.000	266,625	0	350,000
9900119322	BELTSVILLE	MD		08/10/2021	5.000	263,750	0	355,000
9900119323	UPPER MARLBORO	MD		08/10/2021	4.500	299,369	0	335,000
9900119324	MIAMI	FL		08/10/2021	4.000	155,571	0	170,000
9900119325	OXNARD	CA		08/10/2021	3.000	373,239	0	550,000
9900119326	KISSIMMEE	FL		08/10/2021	4.000	154,459	0	194,000
9900119327	TAMPA	FL		08/10/2021	4.000	177,715	0	251,000
9900119329	DARIEN	IL		08/10/2021	4.250	180,325	0	172,000
9900119330	CHICAGO	IL		08/10/2021	4.000	133,561	0	125,000
9900119332	BELLEVILLE	MI		08/10/2021	4.000	351,179	0	425,000
9900119333	MIAMI	FL		08/10/2021	4.000	137,448	0	210,000
9900119335	JERSEY CITY	NJ		08/10/2021	4.250	316,302	0	421,000
9900119336	CENTRAL ISLIP	NY		08/10/2021	4.000	313,047	0	425,000
9900119338	MINE HILL	NJ		08/10/2021	4.000	298,689	0	330,000
9900119341	CHICAGO	IL		08/10/2021	4.625	172,215	0	210,000
9900119347	ORLANDO	FL		08/10/2021	6.000	224,193	0	282,000
9900119348	PERRIS	CA		08/10/2021	2.000	362,950	0	380,000
9900119349	BROOKLYN	NY		08/10/2021	4.500	552,055	0	675,000
9900119350	GREEN VALLEY	AZ		08/10/2021	2.000	173,790	0	198,000
9900119351	MILLVILLE	NJ		08/10/2021	4.700	187,063	0	180,000
9900119352	MINOOKA	IL		08/10/2021	3.820	246,168	0	265,500
9900119353	UNIVERSITY PARK	IL		08/10/2021	4.250	124,347	0	145,000
9900119354	RIVERSIDE	CA		08/10/2021	4.250	545,145	0	635,000
9900119356	NORTH PORT	FL		08/10/2021	4.500	157,173	0	215,000
9900119357	CHICAGO	IL		08/10/2021	4.500	210,782	0	201,000
9900119358	AMSTERDAM	NY		08/10/2021	5.000	121,544	0	110,000
9900119359	ELIZABETH	NJ		08/10/2021	3.000	276,826	0	343,000
9900119360	LIGHTHOUSE POINT	FL		08/10/2021	4.500	385,595	0	675,000
9900119361	SHREVEPORT	LA		08/10/2021	4.375	84,980	0	103,000
9900119363	BERWYN	IL		08/10/2021	4.000	225,786	0	195,000
9900119364	CHICAGO	IL		08/10/2021	4.500	233,757	0	310,000
9900119366	WOONSOCKET	RI		08/10/2021	4.250	251,810	0	270,000
9900119367	LODI	CA		08/10/2021	4.875	198,878	0	280,000
9900119368	PROVIDENCE	RI		08/10/2021	4.500	234,303	0	270,000
9900119369	LAS VEGAS	NV		08/10/2021	4.000	236,053	0	240,000
9900119371	JACKSONVILLE	FL		08/10/2021	4.500	158,396	0	205,000
9900119372	FT LAUDERDALE	FL		08/10/2021	6.740	200,549	0	265,000
9900119373	PALMDALE	CA		08/10/2021	4.500	299,400	0	300,000
9900119374	PHOENIX	AZ		08/10/2021	4.500	231,189	0	215,000
9900119375	ELIZABETH CITY	NC		08/10/2021	4.296	108,992	0	88,000
9900119376	ELMHURST	IL		08/10/2021	4.125	463,339	0	450,000
9900119377	MIRAMAR	FL		08/10/2021	4.375	202,144	0	410,000
9900119378	MIAMI	FL		08/10/2021	4.750	87,934	0	662,000
9900119379	MIAMI	FL		08/10/2021	4.750	89,323	0	96,000
9900119380	DEER PARK	NY		08/10/2021	4.000	324,697	0	408,000
9900119381	LAUREL	MD		08/10/2021	3.625	186,272	0	225,000
9900119384	STUART	FL		08/10/2021	3.250	316,006	0	450,000
9900119385	MIDDLE VILLAGE	NY		08/10/2021	4.000	505,397	0	1,000,000
9900119386	XENIA	OH		08/10/2021	3.500	123,511	0	285,000
9900119387	NAMPA	ID		08/10/2021	3.625	110,496	0	250,000
9900119388	SAUGUS	MA		08/10/2021	3.625	276,973	0	482,000
9900119389	PITTSBURGH	PA		08/10/2021	3.000	88,830	0	230,000
9900119391	ROCKLAND	MA		08/10/2021	2.500	275,758	0	400,000
9900119392	PEMBROKE PINES	FL		08/10/2021	2.000	145,905	0	409,000
9900119398	STATEN ISLAND	NY		08/10/2021	4.000	410,199	0	850,000
9900119399	LAGRANGEVILLE	NY		08/10/2021	3.000	566,119	0	550,000
9900119400	WINSTON SALEM	NC		08/10/2021	3.250	90,428	0	193,340
9900119401	FIREBAUGH	CA		08/10/2021	4.125	275,022	0	475,000
9900119402	SAN JOSE	CA		08/10/2021	4.125	378,880	0	858,500
9900119403	RICHMOND HILL	NY		08/10/2021	3.750	366,656	0	638,000
9900119404	UNION CITY	NJ		08/10/2021	3.875	363,153	0	460,000
9900119406	DANIA	FL		08/10/2021	3.000	192,872	0	289,000
9900119408	FORT LAUDERDALE	FL		08/10/2021	3.000	152,624	0	260,000
9900119409	PHILADELPHIA	PA		08/10/2021	4.500	308,654	0	385,000
9900119410	FISH HAVEN	ID		08/10/2021	3.250	421,373	0	948,000

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9900119411	HILLSBORO	OR		08/10/2021	4.375	344,559	0	415,000
9900119412	POINT PLEASANT	NJ		08/10/2021	2.810	250,610	0	412,040
9900119413	OCALA	FL		08/10/2021	3.125	112,828	0	145,000
9900119414	CHICAGO	IL		08/10/2021	4.250	101,394	0	130,000
9900119415	CAMP VERDE	AZ		08/10/2021	6.000	160,295	0	167,900
9900119416	EAST WINDSOR	NJ		08/10/2021	3.750	144,659	0	253,000
9900119417	UPPER MARLBORO	MD		08/10/2021	4.000	237,120	0	315,000
9900119418	MIDDLETOWN	NY		08/10/2021	4.125	291,295	0	280,000
9900119419	BRIGHAM CITY	UT		08/10/2021	6.625	136,315	0	210,000
9900119420	MEDFORD	NY		08/10/2021	4.000	296,662	0	325,000
9900119421	JACKSONVILLE	FL		08/10/2021	4.250	180,963	0	200,000
9900119424	PORT CHARLOTTE	FL		08/10/2021	2.000	123,247	0	165,000
9900119425	WINTER SPRINGS	FL		08/10/2021	4.125	402,174	0	462,000
9900119426	GARFIELD	NJ		08/10/2021	4.000	220,874	0	438,000
9900119428	LOS ANGELES	CA		08/10/2021	2.000	252,177	0	610,000
9900119429	SPANAWAY	WA		08/10/2021	4.875	317,267	0	620,000
9900119430	PROVIDENCE	RI		08/10/2021	3.250	161,857	0	260,500
9900119431	LOS ANGELES	CA		08/10/2021	4.750	1,297,091	0	1,600,000
9900119432	WEST PALM BEACH	FL		08/10/2021	4.000	239,118	0	285,000
9900119436	PASADENA	CA		08/10/2021	2.000	301,418	0	860,000
9900119440	WESTMORELAND	NY		08/10/2021	4.000	130,882	0	150,000
9900119445	SANTA FE	NM		08/10/2021	4.000	170,703	0	200,000
9900119455	CRARYVILLE	NY		08/10/2021	3.125	80,808	0	215,000
9900119457	TUSTIN	CA		08/10/2021	3.375	406,603	0	845,000
9900119458	BROCKTON	MA		08/10/2021	4.125	188,135	0	470,000
9900119464	MUSKEGON	MI		08/10/2021	4.435	129,222	0	160,000
9900119465	AKRON	OH		08/10/2021	5.180	135,539	0	211,500
9900119466	POINT OF ROCKS	MD		08/10/2021	4.000	228,005	0	305,000
9900119485	HOUSTON	TX		08/10/2021	3.830	76,865	0	186,000
9900119486	HOUSTON	TX		08/10/2021	3.625	75,891	0	230,000
9900119487	LAKE IN THE HILLS	IL		08/10/2021	3.875	122,499	0	197,700
9900119491	MARTINEZ	CA		08/10/2021	5.125	276,313	0	394,000
9900119492	PEORIA HEIGHTS	IL		08/10/2021	6.000	90,445	0	103,000
9900119493	NORRIDGE	IL		08/10/2021	5.125	265,684	0	350,000
9900119494	ALBUQUERQUE	NM		08/10/2021	4.375	157,286	0	185,000
9900119495	LA PORTE	TX		08/10/2021	4.875	102,522	0	130,000
9900119506	TIOGA	TX		08/10/2021	3.375	78,296	0	218,000
9900119507	WAYNE	MI		08/10/2021	5.000	78,721	0	90,000
9900119509	BONSALL	CA		08/10/2021	5.250	302,964	0	655,000
9900119510	BROOKLYN	NY		08/10/2021	4.875	346,469	0	1,245,000
9900119513	GARLAND	TX		08/10/2021	4.875	86,883	0	185,000
9900119528	KEITHVILLE	LA		08/10/2021	4.000	92,709	0	182,000
9900119529	WANTAGH	NY		08/10/2021	3.875	256,373	0	620,000
9900119530	STATEN ISLAND	NY		08/10/2021	3.250	172,098	0	464,000
9900119531	FAR ROCKAWAY	NY		08/10/2021	3.625	283,687	0	510,000
9900119536	WILLINGBORO	NJ		08/10/2021	4.125	73,849	0	200,000
9900119543	LOS ANGELES	CA		08/10/2021	2.000	227,809	0	465,000
9900119546	SNOHOMISH	WA		08/10/2021	4.125	124,162	0	800,000
9900119547	MIAMI	FL		08/10/2021	3.375	105,735	0	958,000
9900119548	NORTH PORT	FL		08/10/2021	2.500	119,236	0	150,000
9900119549	SHELTON	CT		08/10/2021	2.000	236,507	0	290,000
9900119553	PATERSON	NJ		08/10/2021	3.375	137,744	0	315,000
9900119554	JAMAICA	NY		08/10/2021	3.125	372,316	0	478,000
9900119555	NORTH SMITHFIELD	RI		08/10/2021	2.500	243,875	0	360,000
9900119563	CATASAUQUA	PA		08/10/2021	3.000	108,811	0	259,000
9900119564	NOBLESVILLE	IN		08/10/2021	4.375	85,045	0	205,000
9900119565	TAMPA	FL		08/10/2021	4.000	116,324	0	168,000
9900119581	SANTA ROSA BEACH	FL		08/10/2021	4.125	1,331,625	0	2,100,000
9900119670	CORONA	CA		08/10/2021	4.050	505,811	0	1,219,000
9900119674	SOUTHINGTON	CT		08/10/2021	2.500	317,755	0	260,000
9900119675	N CHARLESTON	SC		08/10/2021	2.125	84,890	0	86,000
9900119694	MCHENRY	IL		08/10/2021	2.500	193,386	0	180,000
9900119717	MANORVILLE	NY		08/10/2021	4.375	417,944	0	432,000
9900119718	DORAL	FL		08/10/2021	4.000	149,728	0	170,000
9900119734	MORAN	MI		08/16/2021	8.500	34,241	0	60,000

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9900119740	PARSIPPANY	NJ		08/16/2021	2.875	126,143	0	420,000
9900119751	MIRAMAR	FL		08/16/2021	4.000	373,338	0	510,000
9900119761	LONG BRANCH	NJ		08/16/2021	5.875	249,885	0	390,000
9900119771	CONNERSVILLE	IN		08/16/2021	3.000	90,804	0	130,000
9900119773	DEPTFORD TWP	NJ		08/16/2021	5.900	104,310	0	190,000
9900119775	LEXINGTON	KY		08/16/2021	2.000	127,854	0	162,900
9900119784	LAURYS STATION	PA		08/16/2021	4.625	101,976	0	165,000
9900119788	JACKSON	NJ		08/16/2021	3.500	186,075	0	275,000
9900119805	RALEIGH	NC		08/16/2021	6.625	58,143	0	315,000
9900119814	BELL GARDENS	CA		08/16/2021	6.375	368,895	0	865,000
9900119815	SYLMAR	CA		08/16/2021	4.000	349,101	0	693,000
9900119817	FEDERAL WAY	WA		08/16/2021	4.000	310,131	0	460,000
9900119818	GLEN ROCK	PA		08/16/2021	3.500	114,319	0	155,000
9900119824	DUNCANNON	PA		08/16/2021	2.000	70,411	0	121,500
9900119825	MILWAUKIE	OR		08/16/2021	6.000	98,594	0	340,000
9900119831	ADDISON	MI		08/16/2021	4.250	114,497	0	140,000
9900119834	WARD	AR		08/16/2021	5.375	89,172	0	132,000
9900119852	BETHLEHEM	PA		08/16/2021	5.875	142,490	0	167,000
9900119855	HATBORO	PA		08/16/2021	5.125	152,473	0	325,000
9900119859	BRISTOL	CT		08/16/2021	7.375	70,096	0	100,000
9900119862	NANUET	NY		08/16/2021	3.750	320,331	0	428,000
9900119867	VAN BUREN TWP	MI		08/16/2021	5.500	146,887	0	300,000
9900119871	HAMDEN	CT		08/16/2021	5.000	144,362	0	237,000
9900119874	BERLIN	MD		08/16/2021	5.375	249,357	0	315,000
9900119878	ANAHEIM	CA		08/16/2021	5.625	309,753	0	785,000
9900119880	BRIDGEPORT	CT		08/16/2021	4.625	195,293	0	275,000
9900119884	MIDDLETOWN	OH		08/16/2021	3.625	51,295	0	74,000
9900119887	BROOKLYN	NY		08/16/2021	7.500	644,869	0	1,430,000
9900119891	BUCKEYE	AZ		08/16/2021	4.875	152,728	0	274,000
9900119896	ESCONDIDO	CA		08/16/2021	3.625	285,108	0	550,000
9900119902	STRASBURG	VA		08/16/2021	4.250	201,643	0	267,000
9900119903	RED LODGE	MT		08/16/2021	4.250	195,919	0	435,000
9900119920	CHARLOTTE	NC		08/16/2021	4.375	116,465	0	145,000
9900119923	SAN ANTONIO	TX		08/16/2021	8.500	84,866	0	190,000
9900119937	HOUSTON	TX		08/16/2021	6.625	100,039	0	170,900
9900119950	CHARLESTON	SC		08/16/2021	4.000	292,418	0	430,000
9900119954	BARRE	MA		08/16/2021	5.500	191,617	0	235,000
9900119956	EUSTIS	FL		08/16/2021	4.000	159,335	0	230,000
9900119959	SUMMERLAND KEY	FL		08/16/2021	5.500	521,294	0	715,000
9900119964	SANFORD	FL		08/16/2021	5.500	83,581	0	140,000
9900119988	OVIEDO	FL		08/16/2021	5.000	198,429	0	320,000
9900120010	CINCINNATI	OH		08/16/2021	5.250	118,614	0	175,000
9900120013	RUTHER GLEN	VA		08/16/2021	5.870	86,473	0	107,500
9900120016	MONROE	LA		08/16/2021	3.500	114,195	0	137,000
9900120022	NEW ORLEANS	LA		08/16/2021	4.610	77,547	0	138,500
9900120023	JACKSONVILLE	FL		08/16/2021	3.710	173,977	0	225,000
9900120026	DURHAM	NC		08/16/2021	3.500	134,440	0	255,000
9900120028	FORT WORTH	TX		08/16/2021	6.000	35,750	0	81,000
9900120032	HUDSON	NH		08/16/2021	5.000	269,298	0	380,000
9900120034	ASHEVILLE	NC		08/16/2021	4.500	114,175	0	310,000
9900120035	WHITE PLAINS	NY		08/16/2021	4.500	279,825	0	330,000
9900120037	LEXINGTON	SC		08/16/2021	5.000	435,278	0	467,900
9900120047	BROOKLYN	NY		08/16/2021	6.000	667,595	0	1,375,000
9900120053	CORAM	NY		08/16/2021	4.500	429,286	0	404,700
9900120056	BEVERLY HILLS	MI		08/16/2021	3.250	137,757	0	245,000
9900120058	WILMINGTON	DE		08/16/2021	2.875	54,339	0	129,000
9900120063	GOLDSBORO	NC		08/16/2021	5.500	51,576	0	65,000
9900120066	ROUSEVILLE	PA		08/16/2021	4.375	53,455	0	64,900
9900120078	MONROE	LA		08/16/2021	3.820	122,386	0	145,000
9900120080	NEWARK	DE		08/16/2021	5.700	196,853	0	297,000
9900120081	YOUNGSVILLE	LA		08/16/2021	7.000	76,397	0	189,000
9900120082	PENSACOLA	FL		08/16/2021	3.500	335,787	0	405,000
9900120084	NEW CASTLE	DE		08/16/2021	8.000	179,646	0	215,000
9900120085	ENGLEWOOD	FL		08/16/2021	6.000	79,146	0	260,000
9900120095	DOWNEY	CA		08/16/2021	3.375	256,893	0	580,000

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
9900120098	POMONA	CA		08/16/2021	4.125	52,932	0	522,000
9900120104	OAKLAND	CA		08/16/2021	3.000	527,191	0	928,000
9900120108	PHILADELPHIA	PA		08/16/2021	4.000	78,762	0	120,000
9900120109	TYLER	TX		08/16/2021	4.250	69,012	0	85,000
9900120112	POUGHKEEPSIE	NY		08/16/2021	3.125	123,475	0	275,000
9900120124	ALBUQUERQUE	NM		08/16/2021	6.000	69,744	0	197,000
9900120126	HENDERSONVILLE	TN		08/16/2021	6.000	116,618	0	279,000
9900120129	EAST PEORIA	IL		08/16/2021	4.375	116,941	0	198,500
9900120134	HAMTRAMCK	MI		08/16/2021	5.000	66,440	0	122,000
9900120135	TUCSON	AZ		08/16/2021	5.000	239,656	0	358,000
9900120136	PLANT CITY	FL		08/16/2021	5.000	176,895	0	280,400
9900120147	COATESVILLE	IN		08/16/2021	6.250	84,287	0	200,000
9900120152	HENDERSON	NV		08/16/2021	3.750	222,718	0	305,000
9900120153	LUTHER	OK		08/16/2021	5.500	132,174	0	220,000
9900120156	PORTLAND	OR		08/16/2021	4.375	165,250	0	355,000
9900120160	ORLANDO	FL		08/16/2021	4.125	101,755	0	329,000
9900120163	WESTON	FL		08/16/2021	3.750	194,175	0	395,000
9900120173	HOUSTON	TX		08/16/2021	4.000	36,682	0	205,000
9900120175	GONZALES	LA		08/16/2021	5.500	271,329	0	353,200
9900120177	CHICAGO	IL		08/16/2021	6.000	170,897	0	390,000
9900120181	DUBLIN	CA		08/16/2021	3.000	387,567	0	880,000
9900120182	LOUISVILLE	KY		08/16/2021	3.500	139,870	0	203,950
9900120187	MARINA	CA		08/16/2021	5.000	373,297	0	590,000
9900120197	CHARLOTTE	NC		08/16/2021	4.500	114,393	0	150,000
9900120200	ASHLAND	KY		08/16/2021	5.750	63,796	0	159,000
9900120204	LEESVILLE	SC		08/16/2021	6.500	38,953	0	75,000
9900120205	MERRITT ISLAND	FL		08/16/2021	4.125	209,104	0	345,000
9900120214	ONTARIO	CA		08/16/2021	4.000	259,753	0	520,000
9900120217	CLERMONT	FL		08/16/2021	4.500	237,747	0	465,000
9900120218	PLAINFIELD	IN		08/16/2021	5.250	114,601	0	295,000
9900120219	PORTLAND	OR		08/16/2021	5.500	345,530	0	544,000
9900120222	CARY	NC		08/16/2021	5.500	177,427	0	385,000
9900120231	LEVITTOWN	PA		08/16/2021	4.750	151,527	0	234,000
9900120236	MATTHEWS	NC		08/16/2021	4.250	94,969	0	185,000
9900120239	AMBLER BOROUGH	PA		08/16/2021	6.125	96,799	0	210,000
9900120241	LOMBARD	IL		08/16/2021	5.375	157,460	0	200,000
9900120251	BROOKLYN	NY		08/16/2021	3.750	367,665	0	1,600,000
9900121105	SPRINGFIELD GARDENS	NY		08/26/2021	6.500	155,753	0	271,900
9900121106	BROOKLYN	NY		08/26/2021	6.750	60,206	0	77,500
9900121107	HOUSTON	TX		08/26/2021	6.500	132,330	0	370,000
9900121108	SAINT PETERSBURG	FL		08/26/2021	3.750	145,560	0	229,000
9900121109	CRAIG	NE		08/26/2021	6.625	37,988	0	175,000
9900121111	DURHAM	NC		08/26/2021	6.875	73,245	0	110,000
9900121112	LAS VEGAS	NV		08/26/2021	4.000	313,223	0	636,000
9900121113	KATY	TX		08/26/2021	6.750	114,207	0	195,000
9900121114	ROCHESTER	MN		08/26/2021	6.750	147,900	0	200,000
9900121115	CINCINNATI	OH		08/26/2021	4.000	304,345	0	321,000
9900121117	SHREVEPORT	LA		08/26/2021	3.875	129,948	0	250,000
9900121120	BROOKSVILLE	FL		08/26/2021	6.750	68,855	0	205,000
9900121122	JOLIET	IL		08/26/2021	6.500	36,069	0	118,000
9900121126	SHIRLEY	NY		08/26/2021	4.750	87,808	0	172,000
9900121129	MASSILLON	OH		08/26/2021	7.000	124,361	0	285,000
9900121131	MANCHESTER	GA		08/26/2021	4.125	122,667	0	288,000
9900121132	HARRISBURG	PA		08/26/2021	4.000	55,264	0	360,000
9900121133	NORTH PLATTE	NE		08/26/2021	4.125	41,268	0	145,000
9900121134	COLUMBUS	GA		08/26/2021	4.000	139,811	0	203,900
9900121135	SPRINGFIELD	MA		08/26/2021	4.875	186,722	0	367,500
9900121136	CYPRESS	TX		08/26/2021	4.000	143,588	0	295,000
9900121137	INDIANAPOLIS	IN		08/26/2021	4.250	205,741	0	275,000
9900121138	BELLE GLADE	FL		08/26/2021	4.625	109,933	0	330,000
9900121144	NEWARK	OH		08/26/2021	4.125	247,402	0	285,000
9900121145	RIDGEVILLE	SC		08/26/2021	4.500	108,695	0	200,000
9900121147	BARNEGAT	NJ		08/26/2021	4.500	147,562	0	235,000
9900121151	ELMONT	NY		08/26/2021	5.125	66,574	0	210,900
9900121152	LITTLE ROCK	AR		08/26/2021	2.000	150,774	0	260,000

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
9900121154	WHITTIER	CA		08/26/2021	4.500	96,397	0	175,000
9900121155	OKLAHOMA CITY	OK		08/26/2021	6.750	40,709	0	80,000
9900121156	SANTA FE	TX		08/26/2021	3.750	324,868	0	420,000
9900121161	GARNET VALLEY	PA		08/26/2021	4.250	79,072	0	225,000
9900121162	SILVER SPRINGS	NV		08/26/2021	3.750	204,843	0	325,000
9900121163	LAS VEGAS	NV		08/26/2021	3.625	150,023	0	215,000
9900121164	FAIRFIELD	OH		08/26/2021	6.375	194,702	0	315,000
9900121165	GREELEY	CO		08/26/2021	6.750	99,155	0	163,000
9900121166	TACOMA	WA		08/26/2021	4.125	411,456	0	350,000
9900121167	SHREVEPORT	LA		08/26/2021	5.875	43,460	0	50,000
9900121171	GARLAND	TX		08/26/2021	8.250	84,489	0	205,000
9900121172	MONROE	LA		08/26/2021	6.500	127,598	0	225,000
9900121176	HOGANSVILLE	GA		08/26/2021	7.875	75,118	0	185,000
9900121178	WESTLAND	MI		08/26/2021	7.125	156,806	0	260,000
9900121184	MOUNT JULIET	TN		08/26/2021	6.375	145,885	0	279,000
9900121185	HARRIS	MN		08/26/2021	4.250	222,595	0	310,000
9900121186	DAYTON	TX		08/26/2021	4.250	152,775	0	345,000
9900121187	SUMMERVILLE	SC		08/26/2021	3.500	121,380	0	180,000
9900121190	SPRING HILL	FL		08/26/2021	4.000	150,227	0	800,000
9900121191	SAN LEANDRO	CA		08/26/2021	3.625	134,706	0	260,000
9900121195	SHERMAN	TX		08/26/2021	4.000	312,213	0	560,000
9900121197	CEDAR RAPIDS	IA		08/26/2021	5.000	259,269	0	740,000
9900121199	ENID	OK		08/26/2021	3.625	289,970	0	945,000
9900121200	BOISE	ID		08/26/2021	4.500	91,570	0	92,000
9900121201	SHENANDOAH	IA		08/26/2021	4.000	258,062	0	400,000
9900121202	WICHITA FALLS	TX		08/26/2021	4.250	215,167	0	570,000
9900121203	EAST WAREHAM	MA		08/26/2021	3.750	288,389	0	385,000
9900121207	WAKE FOREST	NC		08/26/2021	4.250	207,778	0	448,000
9900121209	WATERBURY	CT		08/26/2021	3.750	67,045	0	315,000
9900121213	EPHRATA	PA		08/26/2021	4.000	113,929	0	104,000
9900121215	WOODBURY	NY		08/26/2021	4.000	207,428	0	335,000
9900121219	LEXINGTON	KY		08/26/2021	4.500	123,572	0	225,000
9900121220	SANTA ROSA	CA		08/26/2021	4.000	581,807	0	1,100,000
9900121222	SAINT PETERSBURG	FL		08/26/2021	3.750	200,667	0	360,000
9900121223	TUCSON	AZ		08/26/2021	4.375	89,771	0	285,000
9900121224	STATEN ISLAND	NY		08/26/2021	5.500	111,332	0	450,000
9900121225	ROSEVILLE	MI		08/26/2021	4.250	131,686	0	285,000
9900121226	SEMINOLE	OK		08/26/2021	4.875	26,545	0	198,000
9900121228	QUAKERTOWN	PA		08/26/2021	5.125	31,925	0	195,000
9900121230	WILMETTE	IL		08/26/2021	3.750	110,143	0	295,000
9900121231	DOWNERS GROVE	IL		08/26/2021	3.750	72,143	0	310,000
9900121232	ARCADIA	CA		08/26/2021	5.875	137,305	0	230,000
9900121233	PHILADELPHIA	PA		08/26/2021	3.625	139,083	0	205,000
9900121235	WINTER GARDEN	FL		08/26/2021	4.500	88,317	0	275,000
9900121241	ZEELAND	MI		08/26/2021	3.750	141,647	0	330,000
9900121242	KINGSTON	GA		08/26/2021	6.125	173,303	0	365,000
9900121244	FORT WORTH	TX		08/26/2021	5.750	84,638	0	285,000
9900121245	TOMS RIVER	NJ		08/26/2021	5.625	227,339	0	452,000
9900121246	SPRINGFIELD	VA		08/26/2021	4.000	28,237	0	139,000
9900121249	JACKSONVILLE	FL		08/26/2021	3.375	37,312	0	247,000
9900121250	ROY	UT		08/26/2021	3.875	37,221	0	365,000
9900121251	MIAMI SPRINGS	FL		08/26/2021	7.000	60,010	0	195,000
9900121252	STONE MOUNTAIN	GA		08/26/2021	2.000	262,461	0	590,000
9900121254	KNOXVILLE	MD		08/26/2021	5.000	205,074	0	425,000
9900121255	AUSTIN	TX		08/26/2021	6.000	127,419	0	272,000
9900121259	LOCUST GROVE	GA		08/26/2021	4.500	193,599	0	319,000
9900121260	BATTLE CREEK	MI		08/26/2021	3.625	87,911	0	500,000
9900121261	WILMINGTON	DE		08/26/2021	4.750	121,770	0	275,000
9900121263	SIMI VALLEY	CA		08/26/2021	4.250	415,699	0	495,900
9900121265	NEWTON FALLS	OH		08/26/2021	6.375	53,520	0	148,000
9900121266	KALAMAZOO	MI		08/26/2021	4.125	99,561	0	445,000
9900121268	DUNEDIN	FL		08/26/2021	6.875	173,518	0	400,000
9900121269	WINCHESTER	VA		08/26/2021	3.625	117,969	0	375,000
9900121270	EVELETH	MN		08/26/2021	4.750	141,129	0	305,000
9900121274	PHILADELPHIA	PA		08/26/2021	4.000	118,013	0	375,000

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

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	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
9900121277	PHILADELPHIA	PA		08/26/2021	6.500	103,346	0	184,000
9900121278	HIALEAH	FL		08/26/2021	3.750	323,638	0	581,000
9900121279	MONROE TOWNSHIP	NJ		08/26/2021	4.375	141,702	0	412,000
9900121280	IRVINGTON	NJ		08/26/2021	4.750	74,250	0	200,000
9900121282	HILTON HEAD ISLAND	SC		08/26/2021	4.000	208,781	0	335,000
9900121287	STATEN ISLAND	NY		08/26/2021	3.250	154,431	0	245,000
9900121291	SOUTH RICHMOND HILL	NY		08/26/2021	4.000	247,406	0	410,000
9900121292	DRAPER	UT		08/26/2021	6.750	73,225	0	185,000
9900121295	CLINTON	WA		08/26/2021	2.000	119,484	0	475,000
9900121296	GWYNN OAK	MD		08/26/2021	6.625	77,459	0	191,000
9900121297	MERIDEN	KS		08/26/2021	4.250	143,888	0	422,000
9900121298	GLENWOOD	IL		08/26/2021	3.750	158,051	0	355,000
9900121299	KEY BISCAYNE	FL		08/26/2021	3.750	66,112	0	205,000
9900121301	OSKALOOSA	IA		08/26/2021	3.750	94,008	0	245,000
9900121302	MOUNT MORRIS	MI		08/26/2021	4.125	68,443	0	325,000
9900121305	DECATUR	GA		08/26/2021	3.625	344,585	0	382,000
9900121306	LAS VEGAS	NV		08/26/2021	6.000	62,345	0	160,000
9900121307	GRAY	GA		08/26/2021	4.250	154,419	0	387,000
9900121310	SNELLVILLE	GA		08/26/2021	4.125	111,020	0	465,000
9900121314	ARLINGTON	TX		08/26/2021	4.125	88,004	0	240,000
9900121315	MILLINGTON	MI		08/26/2021	6.250	96,509	0	375,000
9900121316	BROWNSVILLE	TX		08/26/2021	6.750	56,140	0	72,500
9900121319	ROCHESTER	NY		08/26/2021	7.125	28,660	0	230,000
9900121320	COMMERCIAL POINT	OH		08/26/2021	6.625	38,352	0	128,000
9900121324	LUBBOCK	TX		08/26/2021	4.500	303,082	0	475,000
9900121325	BIRMINGHAM	AL		08/26/2021	3.625	279,249	0	500,000
9900121326	BAY VILLAGE	OH		08/26/2021	7.500	55,059	0	226,000
9900121328	TALLAHASSEE	FL		08/26/2021	6.375	115,345	0	328,000
9900121331	OWATONNA	MN		08/26/2021	6.375	61,716	0	511,000
9900121333	INDIANAPOLIS	IN		08/26/2021	4.000	47,166	0	315,000
9900121335	EULESS	TX		08/26/2021	3.625	81,208	0	265,000
9900121339	YOUNGSTOWN	OH		08/26/2021	4.000	203,663	0	630,000
9900121340	TITUSVILLE	FL		08/26/2021	6.250	167,715	0	489,000
9900121344	HOUSTON	TX		08/26/2021	4.750	32,491	0	175,000
9900121346	HUNTSVILLE	TX		08/26/2021	2.000	132,036	0	400,000
9900121348	BARTO	PA		08/26/2021	6.250	69,672	0	155,000
9900121356	GREENSBORO	NC		08/26/2021	5.875	195,555	0	449,000
9900121359	PRESCOTT VALLEY	AZ		08/26/2021	4.000	144,727	0	200,000
9900121365	ROYSTON	GA		08/26/2021	7.550	256,208	0	839,000
9900121366	PINEDALE	AZ		08/26/2021	6.875	29,008	0	50,000
9900121369	HIALEAH	FL		08/26/2021	7.875	219,519	0	725,000
9900121370	MOUNT OLIVE	NC		08/26/2021	7.000	121,911	0	255,000
9900121376	FERNLEY	NV		08/26/2021	6.625	59,023	0	162,000
9900121377	MILL CITY	OR		08/26/2021	4.125	52,503	0	320,000
9900121379	TALLAHASSEE	FL		08/26/2021	2.000	117,974	0	650,000
9900121380	GERMANTON	NC		08/26/2021	4.500	100,569	0	420,000
9900121384	OXFORD	NC		08/26/2021	4.000	32,455	0	350,000
9900121385	HOPE MILLS	NC		08/26/2021	4.500	60,720	0	198,000
9900121387	PORT GIBSON	MS		08/26/2021	6.750	65,544	0	235,000
9900121390	VILLAS	NJ		08/26/2021	3.750	54,425	0	500,000
9900121396	SAN JOSE	CA		08/26/2021	7.500	91,150	0	245,000
9900121397	BIG LAKE	MN		08/26/2021	5.000	49,159	0	70,000
9900121400	DIXON	IL		08/26/2021	2.000	78,563	0	155,000
9900121403	SHEFFIELD	PA		08/26/2021	7.250	34,499	0	54,000
9900121404	CHICKAMAUGA	GA		08/26/2021	4.250	261,483	0	1,300,000
9900121405	RIDGEFIELD	CT		08/26/2021	3.875	93,566	0	236,000
9900121406	PRINCETON	WV		08/26/2021	3.750	41,240	0	110,000
9900121408	SILVER CITY	NM		08/26/2021	4.875	63,897	0	375,000
9900121411	TOMBALL	TX		08/26/2021	5.250	73,879	0	159,000
9900121413	KENNESAW	GA		08/26/2021	6.375	130,484	0	500,000
9900121415	BAY CITY	MI		08/26/2021	5.875	126,196	0	550,000
9900121416	SWANS ISLAND	ME		08/26/2021	4.750	66,154	0	348,000
9900121417	ROUND ROCK	TX		08/26/2021	4.000	57,255	0	225,000
9900121419	DALLAS	TX		08/26/2021	3.625	149,998	0	740,000
9900121422	DALLAS	TX		08/26/2021	4.500	76,060	0	418,500

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
9900121424	DOWNINGTOWN	PA		08/26/2021	4.000	120,882	0	365,000
9900121426	MCALLEN	TX		08/26/2021	4.625	68,470	0	450,000
9900121430	CHOUDRANT	LA		08/26/2021	5.750	201,996	0	850,000
9900121432	HOUSTON	TX		08/26/2021	3.875	51,733	0	172,000
9900121433	HOUSTON	TX		08/26/2021	7.000	65,481	0	90,000
9900121434	CORPUS CHRISTI	TX		08/26/2021	4.250	204,159	0	455,000
9900121436	LAS VEGAS	NV		08/26/2021	4.500	62,192	0	249,000
9900121439	INWOOD	WV		08/26/2021	3.625	140,318	0	230,000
9900121442	PENNSAUKEN	NJ		08/26/2021	4.375	50,222	0	100,000
9900121443	PHILADELPHIA	PA		08/26/2021	4.375	142,067	0	500,000
9900121444	DOWNINGTOWN	PA		08/26/2021	4.375	98,504	0	135,000
9900121446	QUEENS VILLAGE	NY		08/26/2021	8.125	39,233	0	52,000
9900121449	LATROBE	PA		08/26/2021	6.875	31,163	0	180,000
9900121450	DESERT HOT SPRINGS	CA		08/26/2021	3.375	46,371	0	180,000
9900121451	HUMBLE	TX		08/26/2021	7.875	128,070	0	440,000
9900121452	TAMPA	FL		08/26/2021	3.375	212,647	0	720,000
9900121455	ARKANSAS CITY	KS		08/26/2021	6.375	89,186	0	270,000
9900121457	PHILADELPHIA	PA		08/26/2021	7.875	32,980	0	76,000
9900121461	KING	NC		08/26/2021	4.625	72,815	0	200,000
9900121466	CAPISTRANO BEACH	CA		08/26/2021	7.875	68,966	0	263,000
9900121467	LEBANON	PA		08/26/2021	7.875	68,458	0	290,000
9900121470	BUFFALO	NY		08/26/2021	7.375	45,051	0	220,000
9900121471	CRYSTAL BEACH	FL		08/26/2021	3.625	270,148	0	565,000
9900121472	BUDA	TX		08/26/2021	2.000	127,972	0	290,000
9900121478	PLAINFIELD	NJ		08/26/2021	8.000	103,058	0	415,000
9900121479	HOUSTON	TX		08/26/2021	8.250	176,802	0	555,000
9900121480	SOUTH HOLLAND	IL		08/26/2021	8.750	51,730	0	158,000
9900121483	UPPER MARLBORO	MD		08/26/2021	7.250	247,181	0	546,000
9900121484	HESPERIA	CA		08/26/2021	7.500	76,069	0	122,100
9900121485	MAHOPAC	NY		08/26/2021	7.750	28,453	0	185,000
9900121486	PHENIX CITY	AL		08/26/2021	9.000	35,193	0	55,000
9900121487	LAFAYETTE	LA		08/26/2021	6.750	45,109	0	156,000
9900121490	MOORESVILLE	NC		08/26/2021	7.250	71,182	0	190,000
9900121495	PHILADELPHIA	PA		08/26/2021	7.750	34,714	0	183,000
9900121498	HILLIARD	OH		08/26/2021	6.875	88,112	0	420,000
9900121499	CHARLESTON	SC		08/26/2021	6.750	132,461	0	530,000
9900121500	SEAFORD	VA		08/26/2021	6.750	100,690	0	520,000
9900121502	FORT MYERS	FL		08/26/2021	7.750	53,830	0	145,000
9900121503	CALUMET CITY	IL		08/26/2021	7.375	27,987	0	120,000
9900121506	WAUKEGAN	IL		08/26/2021	8.500	29,955	0	64,000
9900121507	GREENSBORO	NC		08/26/2021	6.750	59,363	0	423,000
9900121508	PANAMA CITY	FL		08/26/2021	8.000	74,859	0	268,000
9900121511	MIAMI	FL		08/26/2021	6.750	103,984	0	910,000
9900121514	HOLLYWOOD	FL		08/26/2021	8.000	82,175	0	355,000
9900121517	NEPHI	UT		08/26/2021	8.125	98,527	0	270,000
9900121523	WINCHESTER	TN		08/26/2021	8.750	116,781	0	275,000
9900121526	NAPLES	FL		08/26/2021	8.875	29,126	0	330,000
9900121532	BALDWIN PARK	CA		08/26/2021	4.000	179,057	0	300,000
9900121534	BAKER	LA		08/26/2021	7.750	45,544	0	230,000
9900121535	MARIETTA	GA		08/26/2021	6.875	117,607	0	1,050,000
9900121537	BUTLER	OH		08/26/2021	8.100	35,330	0	232,000
9900121538	WEST COVINA	CA		08/26/2021	7.875	39,349	0	335,000
9900121540	AUSTIN	TX		08/26/2021	8.375	83,913	0	392,000
9900121544	GREENVILLE	SC		08/26/2021	5.000	106,100	0	288,000
9900121545	GONZALES	LA		08/26/2021	7.250	105,239	0	760,000
9900121546	SHERMAN	TX		08/26/2021	7.750	47,028	0	220,000
9900121547	READING	PA		08/26/2021	7.500	82,478	0	388,000
9900121552	LANDIS	NC		08/26/2021	6.750	52,540	0	422,000
9900121553	LOS ANGELES	CA		08/26/2021	7.000	36,066	0	180,000
9900121554	MARKHAM	IL		08/26/2021	6.750	92,605	0	340,000
9900121556	GILLETT	PA		08/26/2021	6.375	54,262	0	170,000
9900121557	BRONX	NY		08/26/2021	6.250	37,068	0	284,000
9900121558	PITTSBURGH	PA		08/26/2021	4.000	34,281	0	315,000
9900121561	ALTO	MI		08/26/2021	6.975	109,909	0	255,000
9900121562	HELOTES	TX		08/26/2021	7.000	29,681	0	140,000

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
9900121565	CHICAGO	IL		08/26/2021	6.750	53,116	0	248,000
9900121567	PEORIA	AZ		08/26/2021	6.875	76,507	0	349,000
9900121569	HARRIMAN	NY		08/26/2021	7.500	105,635	0	415,000
9900121570	COLUMBIA	SC		08/26/2021	7.000	113,139	0	435,000
9900121571	INCLINE VILLAGE	NV		08/26/2021	7.750	46,379	0	145,000
9900121572	FERRIS	TX		08/26/2021	7.750	85,614	0	165,000
9900121574	GREENVILLE	IN		08/26/2021	7.250	58,866	0	540,000
9900121576	WEST LINN	OR		08/26/2021	6.875	86,628	0	350,000
9900121581	OXFORD	GA		08/26/2021	6.500	46,279	0	177,000
9900121582	MIAMI	FL		08/26/2021	7.125	37,214	0	220,000
9900121586	MARBLE FALLS	TX		08/26/2021	7.625	53,544	0	251,000
9900121590	FRIONA	TX		08/26/2021	4.125	38,273	0	300,000
9900121591	DUBLIN	OH		08/26/2021	7.250	40,122	0	295,000
9900121592	TAMPA	FL		08/26/2021	5.000	72,831	0	230,000
9900121594	BYRON	GA		08/26/2021	7.000	139,963	0	335,000
9900121597	CONSHOHOCKEN	PA		08/26/2021	7.625	91,240	0	199,000
9900121598	CANYON COUNTRY	CA		08/26/2021	7.125	55,396	0	154,000
9900121600	BEAVER	PA		08/26/2021	7.125	41,862	0	270,000
9900121604	HUNTSVILLE	AL		08/26/2021	8.125	41,618	0	524,000
9900121605	CENTERVILLE	UT		08/26/2021	8.500	40,778	0	305,000
9900121607	WETUMPKA	AL		08/26/2021	8.000	33,427	0	215,000
9900121608	KING GEORGE	VA		08/26/2021	7.875	50,084	0	175,000
9900121611	INDIANAPOLIS	IN		08/26/2021	5.375	35,744	0	320,000
9900121613	COLUMBIA	SC		08/26/2021	8.500	28,301	0	780,000
9900121614	BATON ROUGE	LA		08/26/2021	9.000	36,412	0	115,000
9900121615	DALTON	PA		08/26/2021	4.375	76,038	0	475,000
9900121616	PALATINE	IL		08/26/2021	8.100	44,452	0	150,000
9900121618	ALBUQUERQUE	NM		08/26/2021	8.250	84,754	0	440,000
9900121623	DEER PARK	NY		08/26/2021	7.625	106,794	0	405,000
9900121624	HOUSTON	TX		08/26/2021	8.250	131,053	0	629,000
9900121626	MEDINA	OH		08/26/2021	8.375	90,135	0	237,000
9900121629	CARSON	CA		08/26/2021	9.125	64,188	0	360,000
9900121630	BRUNSWICK	OH		08/26/2021	8.125	38,157	0	250,000
9900121637	JAMESTOWN	OH		08/26/2021	7.625	33,845	0	270,000
9900121640	DENVER	PA		08/26/2021	7.125	48,095	0	123,000
9900121641	MIAMI	FL		08/26/2021	7.750	105,817	0	336,000
9900121643	ROSELLE PARK	NJ		08/26/2021	7.500	103,703	0	370,000
9900121646	HOUSTON	TX		08/26/2021	7.875	46,907	0	970,000
9900121647	BARRE	MA		08/26/2021	8.000	42,901	0	137,000
9900121648	WEST PALM BEACH	FL		08/26/2021	9.000	44,255	0	325,000
9900121649	ARLINGTON HEIGHTS	IL		08/26/2021	2.000	91,397	0	170,000
9900121650	THOMASTON	GA		08/26/2021	4.000	65,699	0	416,000
9900121651	MANAKIN SABOT	VA		08/26/2021	8.500	29,740	0	610,000
9900121652	CHESTER	PA		08/26/2021	8.000	93,914	0	330,000
9900121653	FARMINGTON	NM		08/26/2021	7.125	54,929	0	244,000
9900121657	PITTSBURGH	PA		08/26/2021	4.375	210,204	0	630,000
9900121660	NORTH AUGUSTA	SC		08/26/2021	8.250	36,403	0	105,000
9900121662	SPRING	TX		08/26/2021	9.500	33,425	0	530,000
9900121664	MONTCLAIR	NJ		08/26/2021	9.125	71,198	0	351,000
9900121666	MIDDLETOWN	DE		08/26/2021	7.340	84,783	0	500,000
9900121667	STRATFORD	CT		08/26/2021	8.625	168,956	0	405,000
9900121673	HILTON HEAD ISLAND	SC		08/26/2021	8.750	28,931	0	360,000
9900121676	BOYNTON BEACH	FL		08/26/2021	7.125	51,078	0	226,000
9900121678	PHILADELPHIA	PA		08/26/2021	6.750	56,756	0	195,000
9900121679	PERRIS	CA		08/26/2021	7.625	41,419	0	245,000
9900121680	HOUSTON	TX		08/26/2021	7.000	64,838	0	355,000
9900121682	VERNON	TX		08/26/2021	7.750	132,406	0	457,000
9900121685	TOBYHANNA	PA		08/26/2021	7.875	62,670	0	530,000
9900121686	READING	PA		08/26/2021	7.500	103,651	0	560,000
9900121687	YONKERS	NY		08/26/2021	7.750	43,421	0	315,000
9900121688	DUNELLEN	NJ		08/26/2021	8.000	58,409	0	200,000
9900121696	CHAMPAIGN	IL		08/26/2021	4.000	45,457	0	155,000
9900121698	NEW BERLIN	IL		08/26/2021	7.750	36,873	0	120,000
9900121701	SAN JOSE	CA		09/09/2021	2.990	329,698	0	950,000
9900121703	FORT WORTH	TX		09/09/2021	3.500	163,626	0	255,000

SCHEDULE B - PART 2

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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
9900121705	SHORELINE	WA		09/09/2021	3.625	566,675	0	875,000
9900121708	SALEM	OR		09/09/2021	3.490	166,082	0	316,000
9900121710	MINERAL	VA		09/09/2021	3.490	256,887	0	348,000
9900121712	WEST ORANGE	NJ		09/09/2021	3.625	339,611	0	505,000
9900121713	DALLAS	TX		09/09/2021	3.500	234,640	0	330,000
9900121714	LONG BEACH	CA		09/09/2021	3.375	459,234	0	650,000
9900121716	WYLIE	TX		09/09/2021	3.250	200,712	0	305,000
9900121721	NASHVILLE	TN		09/09/2021	3.625	261,026	0	365,000
9900121722	WASHINGTON	DC		09/09/2021	3.375	317,119	0	460,000
9900121724	SARASOTA	FL		09/09/2021	3.625	212,877	0	280,000
9900121725	ONTARIO	CA		09/09/2021	4.000	459,947	0	650,000
9900121727	PHOENIX	AZ		09/09/2021	2.875	156,857	0	270,000
9900121730	TEMPLE CITY	CA		09/09/2021	3.115	451,480	0	760,000
9900121733	RENO	NV		09/09/2021	2.990	310,957	0	530,000
9900121738	BRECKENRIDGE	CO		09/09/2021	3.625	517,071	0	680,000
9900121739	NEWARK	NJ		09/09/2021	3.490	359,244	0	550,000
9900121740	RALEIGH	NC		09/09/2021	3.625	354,456	0	435,000
9900121741	PHOENIX	AZ		09/09/2021	3.375	233,055	0	375,000
9900121742	SPRING VALLEY	CA		09/09/2021	2.990	490,163	0	720,000
9900121743	CHULA VISTA	CA		09/09/2021	3.625	304,533	0	430,000
9900121744	NAMPA	ID		09/09/2021	3.875	215,054	0	281,000
9900121747	SAN JOSE	CA		09/09/2021	3.125	509,541	0	1,600,000
9900121750	WILLIS	TX		09/09/2021	3.490	212,807	0	385,000
9900121753	RESEDA	CA		09/09/2021	3.990	558,445	0	965,000
9900121754	DEL VALLE	TX		09/09/2021	3.490	209,693	0	281,000
9900121757	PFLUGERVILLE	TX		09/09/2021	3.375	490,949	0	650,000
9900121758	AURORA	CO		09/09/2021	3.375	276,186	0	387,000
9900121759	WELDONA	CO		09/09/2021	3.625	266,742	0	310,000
9900121760	KISSIMMEE	FL		09/09/2021	3.990	460,418	0	600,000
9900121765	PUYALLUP	WA		09/09/2021	3.990	599,821	0	780,000
9900121766	PUYALLUP	WA		09/09/2021	3.990	599,903	0	780,000
9900121767	PUYALLUP	WA		09/09/2021	3.990	599,962	0	800,000
9900121770	OLYMPIA	WA		09/09/2021	3.990	277,001	0	382,000
9900121772	POST FALLS	ID		09/09/2021	4.500	257,203	0	335,000
9900121773	PRESCOTT	AZ		09/09/2021	3.625	283,929	0	372,000
9900121774	PARKER	CO		09/09/2021	3.500	206,881	0	382,500
9900121778	OAKWOOD	OH		09/09/2021	3.990	386,049	0	561,500
9900121781	STOCKTON	CA		09/09/2021	3.490	227,257	0	480,000
9900121785	COLORADO SPRINGS	CO		09/09/2021	3.990	340,246	0	415,000
9900121787	SPOKANE VALLEY	WA		09/09/2021	3.500	281,011	0	370,000
9900121788	MOSCOW	ID		09/09/2021	3.625	340,331	0	450,000
9900121789	BELLINGHAM	WA		09/09/2021	3.375	453,644	0	600,000
9900121790	SONORA	CA		09/09/2021	3.375	350,268	0	597,000
9900121791	ST AUGUSTINE	FL		09/09/2021	3.375	289,704	0	390,000
9900121793	ARCATA	CA		09/09/2021	3.625	219,284	0	423,500
9900121797	BETTENDORF	IA		09/09/2021	3.375	253,301	0	335,000
9900121799	SALT LAKE CITY	UT		09/09/2021	3.375	502,702	0	667,000
9900121800	MIAMI	FL		09/09/2021	3.490	246,078	0	355,000
9900121801	HILLSBORO	OR		09/09/2021	3.625	383,213	0	530,000
9900121802	PROVIDENCE	RI		09/09/2021	3.490	366,406	0	519,000
9900121803	UNION CITY	NJ		09/09/2021	3.490	262,325	0	350,000
9900121805	DENVER	CO		09/09/2021	3.250	365,160	0	650,000
9900121806	SCOTTSDALE	AZ		09/09/2021	3.990	295,515	0	390,000
9900121807	FAIRVIEW	TX		09/09/2021	3.875	223,711	0	292,000
9900121808	WASHINGTON	DC		09/09/2021	3.990	492,334	0	1,050,000
9900121809	CAPE CORAL	FL		09/09/2021	3.990	308,496	0	400,000
9900121810	SAVAGE	MD		09/09/2021	3.875	297,600	0	485,000
9900121811	MARSHFIELD	MA		09/09/2021	3.875	229,683	0	365,000
9900121812	MEDFIELD	MA		09/09/2021	3.990	454,601	0	635,000
9900121813	MARYSVILLE	WA		09/09/2021	3.625	330,382	0	525,000
9900121815	UPPER MARLBORO	MD		09/09/2021	3.625	437,004	0	625,000
9900121816	COLTON	CA		09/09/2021	3.625	296,767	0	390,000
9900121817	RIALTO	CA		09/09/2021	3.625	304,428	0	425,000
9900121825	TAHOE CITY	CA		09/09/2021	2.875	382,712	0	775,000
9900121829	ROSEVILLE	CA		09/09/2021	3.375	466,746	0	629,000

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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
9900121831	PLACENTIA	CA		09/09/2021	3.500	309,632	0	515,000
9900121835	HERCULES	CA		09/09/2021	3.375	182,767	0	715,000
9900121838	HERCULES	CA		09/09/2021	3.375	195,547	0	731,500
9900121843	NEWARK	NJ		09/09/2021	3.875	336,057	0	475,000
9900121845	SANTA BARBARA	CA		09/09/2021	2.875	748,267	0	2,100,000
9900121846	ORANGE	CA		09/09/2021	2.875	178,607	0	375,000
9900121848	LAS VEGAS	NV		09/09/2021	3.375	292,345	0	485,000
9900121849	DENVER	CO		09/09/2021	3.875	251,922	0	330,000
9900121850	ELKTON	MD		09/09/2021	3.875	153,934	0	215,000
9900121851	STAFFORD	VA		09/09/2021	3.375	303,448	0	420,000
9900121853	SANDY	UT		09/09/2021	3.500	324,436	0	900,000
9900121855	EUGENE	OR		09/09/2021	3.750	261,784	0	343,000
9900121857	WESTMINSTER	CA		09/09/2021	3.625	657,682	0	1,275,000
9900121858	BREMERTON	WA		09/09/2021	3.250	274,553	0	370,000
9900121860	MENIFEE	CA		09/09/2021	3.750	365,451	0	490,000
9900121862	AUSTIN	TX		09/09/2021	3.875	222,633	0	290,000
9900121863	ASBURY PARK	NJ		09/09/2021	4.500	419,542	0	550,000
9900121864	NEWARK	NJ		09/09/2021	3.500	431,353	0	645,000
9900121865	LAKE HAVASU CITY	AZ		09/09/2021	3.625	168,728	0	450,000
9900121866	CLEVELAND	OH		09/09/2021	3.375	173,788	0	320,000
9900121867	HENDERSON	NV		09/09/2021	3.750	208,718	0	350,000
9900121872	NEWARK	NJ		09/09/2021	4.125	271,947	0	420,000
9900121875	SOUTHBRIDGE	MA		09/09/2021	4.625	245,827	0	342,000
9900121876	AMES	IA		09/09/2021	3.625	156,193	0	220,000
9900121878	MCLEAN	VA		09/09/2021	3.875	215,151	0	1,080,000
9900121879	MOUNT VERNON	NY		09/09/2021	3.625	516,618	0	730,000
9900121882	SAN CLEMENTE	CA		09/09/2021	3.250	231,629	0	1,670,000
9900121883	PAGOSA SPRINGS	CO		09/09/2021	3.875	248,188	0	325,000
9900121884	WENATCHEE	WA		09/09/2021	3.625	419,084	0	690,000
9900121888	SEASIDE	OR		09/09/2021	3.625	360,752	0	475,000
9900121889	PORTLAND	OR		09/09/2021	3.250	466,504	0	626,000
9900121890	MENIFEE	CA		09/09/2021	3.625	223,018	0	470,000
9900121892	WEATHERFORD	TX		09/09/2021	3.625	220,653	0	290,000
9900121896	SANDY	UT		09/09/2021	3.250	336,068	0	450,000
9900121899	FRANKLIN	TN		09/09/2021	3.250	318,416	0	426,000
9900121901	ARVADA	CO		09/09/2021	3.625	277,043	0	365,000
9900121902	CHANDLER	AZ		09/09/2021	4.000	310,395	0	410,000
9900121905	THE WOODLANDS	TX		09/09/2021	3.875	228,284	0	300,000
9900121906	BROOKLYN	NY		09/09/2021	3.625	1,170,357	0	1,575,000
9900121909	ENGLEWOOD	FL		09/09/2021	3.990	528,598	0	689,900
9900121910	WEST HOLLYWOOD	CA		09/09/2021	2.625	512,912	0	2,080,000
9900121913	LANCASTER	CA		09/09/2021	3.125	278,027	0	400,000
9900121914	ANAHEIM	CA		09/09/2021	3.250	501,537	0	780,000
9900121915	SAN BERNARDINO	CA		09/09/2021	3.375	339,235	0	450,000
9900121920	CORONA	CA		09/09/2021	3.625	284,669	0	375,000
9900121921	LACEY	WA		09/09/2021	3.500	223,755	0	305,000
9900121923	MOUNT VERNON	WA		09/09/2021	3.990	347,291	0	455,000
9900121925	VAN NUYS	CA		09/09/2021	3.125	359,973	0	740,000
9900121926	EL CAJON	CA		09/09/2021	3.375	191,489	0	280,000
9900121927	TACOMA	WA		09/09/2021	4.125	277,658	0	405,000
9900121929	GLENWOOD SPRINGS	CO		09/09/2021	3.625	268,810	0	480,000
9900121930	MONTROSE	CO		09/09/2021	3.875	228,991	0	300,000
9900121936	GLENWOOD SPRINGS	CO		09/09/2021	3.875	401,184	0	612,000
9900121939	WEST HAVEN	CT		09/09/2021	3.875	205,844	0	269,000
9900121942	PHILADELPHIA	PA		09/09/2021	3.625	443,661	0	610,000
9900121945	NASHVILLE	TN		09/09/2021	3.500	321,317	0	425,000
9900121946	SOUTHERN SHORES	NC		09/09/2021	3.625	235,317	0	310,000
9900121949	SUTTER	CA		09/09/2021	2.990	223,141	0	325,500
9900121952	ROYAL PALM BEACH	FL		09/09/2021	3.250	256,208	0	400,000
9900121955	WILLIAMSVILLE	NY		09/09/2021	4.250	222,330	0	310,000
9900121957	CHICAGO	IL		09/09/2021	3.562	378,863	0	470,000
9900121958	BREMERTON	WA		09/09/2021	3.562	207,698	0	340,000
9900121960	SELMA	TX		09/09/2021	3.500	382,851	0	590,500
9900121962	NAMPA	ID		09/09/2021	3.750	341,519	0	423,000
9900121964	ALTADENA	CA		09/09/2021	2.937	508,575	0	790,000

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
9900121965	LOS ANGELES	CA		09/09/2021	3.375	314,269	0	542,000
9900121968	WILDWOOD	NJ		09/09/2021	3.500	283,305	0	475,000
9900121969	ORCHARD PARK	NY		09/09/2021	3.990	344,856	0	449,000
9900121971	LITTLETON	CO		09/09/2021	2.937	475,778	0	1,200,000
9900121972	NASHVILLE	TN		09/09/2021	3.312	194,174	0	375,000
9900121976	SEATTLE	WA		09/09/2021	2.990	278,738	0	475,000
9900121977	LAKELAND	FL		09/09/2021	3.625	154,405	0	222,000
9900121978	NAMPA	ID		09/09/2021	3.812	309,973	0	405,000
9900121979	CORVALLIS	OR		09/09/2021	3.562	205,355	0	410,000
9900121980	RENO	NV		09/09/2021	3.562	213,881	0	409,200
9900121982	LOS ANGELES	CA		09/09/2021	3.500	555,111	0	935,000
9900121983	RICHMOND	VA		09/09/2021	3.437	213,305	0	300,000
9900121985	PHILADELPHIA	PA		09/09/2021	4.125	183,475	0	261,000
9900121986	NEW ORLEANS	LA		09/09/2021	3.312	232,724	0	324,000
9900121988	FRIDLEY	MN		09/09/2021	3.250	242,079	0	350,000
9900121989	FLAGSTAFF	AZ		09/09/2021	3.312	146,230	0	225,000
9900121990	CITRUS HEIGHTS	CA		09/09/2021	3.625	301,217	0	400,000
9900121991	NEW ORLEANS	LA		09/09/2021	3.990	273,031	0	465,000
9900121993	PENSACOLA	FL		09/09/2021	3.312	289,987	0	490,000
9900121995	ASHEVILLE	NC		09/09/2021	3.625	506,824	0	670,000
9900121998	LOS ANGELES	CA		09/09/2021	3.500	528,042	0	750,000
9900122002	BAINBRIDGE ISLAND	WA		09/09/2021	3.250	443,924	0	789,000
9900122003	RIVERSIDE	CA		09/09/2021	4.750	250,212	0	330,000
9900122008	KNOXVILLE	TN		09/09/2021	3.312	178,334	0	310,000
9900122009	CHARLESTON	SC		09/09/2021	3.312	356,131	0	479,000
9900122010	RICHMOND	VA		09/09/2021	3.562	154,637	0	260,000
9900122012	SACRAMENTO	CA		09/09/2021	3.562	259,393	0	540,000
9900122014	KNOXVILLE	TN		09/09/2021	3.312	196,263	0	308,000
9900122016	LAS VEGAS	NV		09/09/2021	3.437	159,613	0	285,000
9900122018	KNOXVILLE	TN		09/09/2021	3.312	185,539	0	270,000
9900122020	TUCSON	AZ		09/09/2021	3.562	303,617	0	400,000
9900122021	SANTA ROSA BEACH	FL		09/09/2021	3.500	301,405	0	400,000
9900122022	SUGAR LAND	TX		09/09/2021	3.500	231,894	0	346,000
9900122024	WAXHAW	NC		09/09/2021	3.437	452,135	0	600,000
9900122026	LONG BEACH	CA		09/09/2021	3.312	252,662	0	866,000
9900122027	SALEM	VA		09/09/2021	3.990	139,276	0	215,000
9900122028	BREMERTON	WA		09/09/2021	3.437	173,864	0	288,000
9900122029	LOUISVILLE	KY		09/09/2021	3.375	127,360	0	182,000
9900122030	LONG BEACH	CA		09/09/2021	3.312	213,385	0	758,000
9900122031	TORRANCE	CA		09/09/2021	3.312	252,646	0	765,000
9900122033	BEAVERTON	OR		09/09/2021	3.437	290,360	0	385,000
9900122035	LAKE HAVASU CITY	AZ		09/09/2021	4.250	189,038	0	270,000
9900122036	REDMOND	WA		09/09/2021	3.562	326,144	0	495,000
9900122037	BRICK	NJ		09/09/2021	3.562	347,446	0	460,000
9900122038	TORRANCE	CA		09/09/2021	3.875	487,067	0	745,000
9900122039	HAMMOND	LA		09/09/2021	4.250	260,781	0	345,000
9900122041	KIHEI	HI		09/09/2021	3.500	336,067	0	445,000
9900122043	GATLINBURG	TN		09/09/2021	4.125	305,675	0	400,000
9900122044	MANCHESTER	CT		09/09/2021	3.937	267,097	0	374,500
9900122046	MIAMI	FL		09/09/2021	3.437	132,588	0	188,000
9900122047	RENTON	WA		09/09/2021	3.500	491,485	0	650,000
9900122049	LORTON	VA		09/09/2021	3.312	195,635	0	295,000
9900122050	RALEIGH	NC		09/09/2021	4.375	263,781	0	370,000
9900122051	ELGIN	TX		09/09/2021	3.750	190,511	0	268,000
9900122052	WESTMINSTER	CA		09/09/2021	3.187	260,249	0	485,000
9900122053	FERNDALE	WA		09/09/2021	3.250	299,350	0	500,000
9900122056	VERO BEACH	FL		09/09/2021	3.990	138,125	0	238,000
9900122057	SAN DIEGO	CA		09/09/2021	3.562	459,350	0	620,000
9900122058	NASHVILLE	TN		09/09/2021	3.750	247,653	0	330,000
9900122060	BROKEN BOW	OK		09/09/2021	3.250	326,090	0	456,000
9900122062	SAN FRANCISCO	CA		09/09/2021	3.500	605,657	0	1,225,000
9900122063	AUSTIN	TX		09/09/2021	2.875	332,051	0	600,000
9900122065	MERRITT ISLAND	FL		09/09/2021	3.500	553,311	0	760,000
9900122070	DALY CITY	CA		09/09/2021	3.375	1,138,134	0	1,625,000
9900122071	FRANKLIN	TN		09/09/2021	3.500	274,072	0	365,000

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
9900122076	SANTA CLARA	CA		09/09/2021	2.625	311,944	0	1,050,000
9900122077	SEATTLE	WA		09/09/2021	2.990	360,417	0	825,000
9900122082	EUGENE	OR		09/09/2021	3.125	249,081	0	450,000
9900122083	ARLINGTON	VA		09/09/2021	2.865	340,551	0	665,000
9900122084	KENT	WA		09/09/2021	3.000	384,853	0	590,000
9900122087	GLASTONBURY	CT		09/09/2021	3.125	284,940	0	440,000
9900122090	VANCOUVER	WA		09/09/2021	3.625	285,729	0	404,000
9900122094	CHICAGO	IL		09/09/2021	3.625	431,328	0	610,000
9900122095	BOULDER	CO		09/09/2021	3.125	378,961	0	775,000
9900122097	COVINA	CA		09/09/2021	3.000	531,765	0	720,000
9900122100	OAKLAND	CA		09/09/2021	3.250	380,145	0	1,250,000
9900122103	BELLINGHAM	WA		09/09/2021	3.250	300,494	0	510,000
9900122106	TAHOE CITY	CA		09/09/2021	3.375	549,405	0	1,035,000
9900122107	SPANAWAY	WA		09/09/2021	3.250	274,227	0	500,000
9900122108	CONCORD	CA		09/09/2021	3.625	662,730	0	940,000
9900122112	BROOKLYN	NY		09/09/2021	3.625	1,280,099	0	1,850,000
9900122113	WEEHAWKEN	NJ		09/09/2021	3.375	653,358	0	1,010,000
9900122115	BROOKLYN	NY		09/09/2021	3.625	1,178,740	0	1,750,000
9900122117	SAN JOSE	CA		09/09/2021	3.490	667,296	0	920,000
9900122118	PLANO	TX		09/09/2021	3.000	308,586	0	419,000
9900122119	PLANO	TX		09/09/2021	3.000	263,612	0	358,000
9900122121	WESTLAKE	OH		09/09/2021	3.500	211,304	0	283,000
9900122123	EDMOND	OK		09/09/2021	3.500	284,452	0	379,976
9900122124	BOTHELL	WA		09/09/2021	3.250	429,386	0	800,000
9900122125	BROOKLYN	NY		09/09/2021	2.750	768,123	0	1,099,945
9900122132	OAKLAND PARK	FL		09/09/2021	3.625	292,436	0	412,000
9900122133	MURRAY	UT		09/09/2021	3.250	306,489	0	865,000
9900122136	IRVINGTON	NJ		09/09/2021	3.500	314,091	0	445,000
9900122140	ASTORIA	NY		09/09/2021	3.625	689,940	0	1,325,500
9900122141	PHILADELPHIA	PA		09/09/2021	3.000	294,526	0	570,000
9900122143	CORONA	CA		09/09/2021	2.875	285,993	0	390,000
9900122144	INDIAN WELLS	CA		09/09/2021	2.875	535,464	0	817,000
9900122149	MISSION VIEJO	CA		09/09/2021	2.625	395,465	0	685,000
9900122151	LOS ANGELES	CA		09/09/2021	3.000	466,864	0	665,000
9900122152	LARKSPUR	CA		09/09/2021	3.000	1,565,284	0	2,700,000
9900122154	KINGSLAND	TX		09/09/2021	2.875	931,933	0	1,900,000
9900122155	HILTON HEAD ISLAND	SC		09/09/2021	2.875	896,398	0	1,340,000
9900122158	FISHERS	IN		09/10/2021	2.875	223,657	0	350,000
9900122159	SAN FRANCISCO	CA		09/10/2021	3.500	436,431	0	900,000
9900122160	GILBERT	AZ		09/10/2021	2.875	382,750	0	500,000
9900122161	CYPRESS	TX		09/10/2021	2.625	191,239	0	250,000
9900122162	RICHMOND	TX		09/10/2021	2.750	264,377	0	325,000
9900122163	PEARLAND	TX		09/10/2021	2.750	244,737	0	320,000
9900122164	PARKER	CO		09/10/2021	3.125	439,633	0	530,000
9900122165	CENTERVILLE	UT		09/10/2021	3.125	269,426	0	485,000
9900122166	FARMINGTON	UT		09/10/2021	3.125	215,212	0	480,000
9900122167	PEORIA	AZ		09/10/2021	2.750	391,871	0	515,000
9900122168	SAN DIEGO	CA		09/10/2021	3.125	415,895	0	980,000
9900122169	RICHMOND	TX		09/10/2021	2.990	209,152	0	270,000
9900122170	WAYNE	PA		09/10/2021	2.625	398,502	0	525,000
9900122171	LIVERMORE	CA		09/10/2021	3.000	481,298	0	630,000
9900122172	BOONTON	NJ		09/10/2021	2.625	532,708	0	700,000
9900122173	SPRING VALLEY	NY		09/10/2021	2.990	315,691	0	500,000
9900122174	DUBLIN	CA		09/10/2021	3.125	322,013	0	760,000
9900122175	PHOENIXVILLE	PA		09/10/2021	2.875	253,705	0	400,000
9900122176	PORT ST JOE	FL		09/10/2021	2.500	382,883	0	760,000
9900122177	SPRING VALLEY	NY		09/10/2021	2.990	267,661	0	455,000
9900122178	SPRING VALLEY	NY		09/10/2021	2.990	350,190	0	490,000
9900122179	MOUNTAIN VIEW	CA		09/10/2021	3.625	307,950	0	990,000
9900122180	PALO ALTO	CA		09/10/2021	3.625	336,971	0	990,000
9900122181	DORCHESTER	MA		09/10/2021	2.990	384,834	0	590,000
9900122182	FULLERTON	CA		09/10/2021	2.875	280,698	0	725,000
9900122183	COLORADO SPRINGS	CO		09/10/2021	3.125	309,043	0	632,500
9900122184	SPRING VALLEY	NY		09/10/2021	2.990	273,459	0	475,000
9900122185	COLORADO SPRINGS	CO		09/10/2021	3.125	309,045	0	640,000

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	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
9900122186	BROOKLYN	NY		09/10/2021	3.125	402,943	0	515,000
9900122187	MERCED	CA		09/10/2021	3.375	309,887	0	420,000
9900122188	LAVEEN	AZ		09/10/2021	2.375	234,901	0	374,000
9900122189	EMERYVILLE	CA		09/10/2021	3.125	328,333	0	975,000
9900122190	ROSENBERG	TX		09/10/2021	2.625	178,509	0	236,000
9900122191	MCKINNEY	TX		09/10/2021	2.750	182,836	0	300,000
9900122192	GLEN ALLEN	VA		09/10/2021	2.990	285,352	0	560,000
9900122193	CLARKSBURG	MD		09/10/2021	3.125	290,904	0	485,000
9900122194	EVERETT	WA		09/10/2021	4.000	243,987	0	995,000
9900122195	LITTLE ELM	TX		09/10/2021	3.125	279,708	0	360,000
9900122196	SAN DIEGO	CA		09/10/2021	3.125	251,919	0	600,000
9900122197	LAGUNA NIGUEL	CA		09/10/2021	3.125	247,264	0	840,000
9900122198	RIVERSIDE	CA		09/10/2021	3.990	381,438	0	478,000
9900122199	CASSELBERRY	FL		09/10/2021	3.125	259,414	0	390,000
9900122200	REDONDO BEACH	CA		09/10/2021	2.875	314,192	0	1,390,000
9900122201	DENVER	CO		09/10/2021	3.125	271,854	0	490,000
9900122202	YONKERS	NY		09/10/2021	2.875	384,393	0	530,000
9900122203	REDONDO BEACH	CA		09/10/2021	2.875	337,994	0	650,000
9900122204	GILBERT	AZ		09/10/2021	2.990	356,045	0	470,000
9900122205	WESTMINSTER	CO		09/10/2021	3.625	203,163	0	325,000
9900122206	WESTMINSTER	CO		09/10/2021	3.875	198,811	0	375,000
9900122207	CYPRESS	TX		09/10/2021	2.990	262,797	0	349,000
9900122208	HOUSTON	TX		09/10/2021	2.625	258,915	0	352,000
9900122209	BOISE	ID		09/10/2021	3.125	407,052	0	525,000
9900122210	GLENDALE	CA		09/10/2021	2.875	238,051	0	900,000
9900122211	BOTHELL	WA		09/10/2021	3.000	341,888	0	705,000
9900122212	WEST HAMPTON BEACH	NY		09/10/2021	3.625	752,258	0	1,000,000
9900122213	CHICAGO	IL		09/10/2021	3.625	272,005	0	700,000
9900122214	PLYMOUTH	MA		09/10/2021	2.990	444,476	0	725,000
9900122215	HOUSTON	TX		09/10/2021	2.750	241,611	0	316,000
9900122216	LOS ANGELES	CA		09/10/2021	3.125	510,122	0	2,045,000
9900122217	SAN FRANCISCO	CA		09/10/2021	3.125	782,759	0	1,355,000
9900122218	MAMARONECK	NY		09/10/2021	2.750	548,350	0	950,000
9900122219	OCEAN CITY	NJ		09/10/2021	3.500	227,572	0	440,000
9900122220	CHANDLER	AZ		09/10/2021	2.750	376,577	0	655,000
9900122221	CHANDLER	AZ		09/10/2021	3.500	213,723	0	400,000
9900122222	PORTLAND	OR		09/10/2021	3.625	268,463	0	471,000
9900122223	MISSOURI CITY	TX		09/10/2021	2.750	187,779	0	290,000
9900122224	LAGO VISTA	TX		09/10/2021	3.375	203,579	0	320,000
9900122225	KENT	WA		09/10/2021	2.625	205,153	0	450,000
9900122226	ELLICOTT CITY	MD		09/10/2021	3.000	333,662	0	465,500
9900122227	SAN ANTONIO	TX		09/10/2021	3.000	361,313	0	440,000
9900122228	BROOKLYN	NY		09/10/2021	2.875	299,519	0	650,000
9900122229	FEDERAL WAY	WA		09/10/2021	3.125	218,589	0	360,000
9900122230	CARSON	CA		09/10/2021	2.990	397,287	0	660,000
9900122231	PHOENIX	AZ		09/10/2021	2.990	321,364	0	515,000
9900122232	GLENDORA	CA		09/10/2021	2.875	338,235	0	779,000
9900122233	CHANDLER	AZ		09/10/2021	2.990	197,480	0	397,000
9900122234	BAKERSFIELD	CA		09/10/2021	3.125	392,404	0	500,000
9900122235	ARCADIA	CA		09/10/2021	3.500	532,854	0	1,720,000
9900122236	FARMINGTON	CT		09/10/2021	2.990	188,609	0	245,000
9900122237	BOTHELL	WA		09/10/2021	2.990	308,777	0	400,000
9900122238	STOCKTON	CA		09/10/2021	3.500	227,718	0	340,000
9900122239	ALLSTON	MA		09/10/2021	4.125	271,934	0	1,025,000
9900122240	ANAHEIM	CA		09/10/2021	3.500	665,896	0	1,300,000
9900122241	ANAHEIM	CA		09/10/2021	3.500	665,852	0	1,260,000
9900122242	ANAHEIM	CA		09/10/2021	3.500	640,454	0	1,435,000
9900122243	DANA POINT	CA		09/10/2021	3.500	748,450	0	1,880,000
9900122244	ANAHEIM	CA		09/10/2021	3.500	666,196	0	1,490,000
9900122245	ANAHEIM	CA		09/10/2021	3.625	866,997	0	1,445,000
9900122246	ANAHEIM	CA		09/10/2021	3.625	768,412	0	1,300,000
9900122247	ANAHEIM	CA		09/10/2021	3.500	773,491	0	1,300,000
9900122248	ANAHEIM	CA		09/10/2021	3.500	665,786	0	1,250,000
9900122249	WARRENTON	OR		09/10/2021	3.500	283,190	0	554,000
9900122250	NEWHALL	CA		09/10/2021	4.125	197,895	0	330,000

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
9900122251	WHITE PLAINS	NY		09/10/2021	3.500	318,727	0	400,000
9900122252	CAMARILLO	CA		09/10/2021	3.375	351,162	0	1,000,000
9900122253	BOZEMAN	MT		09/10/2021	2.875	461,685	0	834,000
9900122254	LIVINGSTON	CA		09/10/2021	2.990	355,761	0	460,000
9900122255	SAN ANTONIO	TX		09/10/2021	3.500	183,161	0	237,000
9900122256	APEX	NC		09/10/2021	3.375	142,721	0	360,000
9900122257	PRINCETON	TX		09/10/2021	3.375	236,472	0	285,900
9900122258	BURBANK	CA		09/10/2021	2.875	215,086	0	975,000
9900122259	RIVERSIDE	CA		09/10/2021	3.625	208,926	0	525,000
9900122260	HOLLYWOOD	FL		09/10/2021	2.990	327,241	0	610,000
9900122261	TORRANCE	CA		09/10/2021	2.750	422,923	0	880,000
9900122262	MALDEN	MA		09/10/2021	2.625	411,061	0	790,000
9900122263	PATTERSON	CA		09/10/2021	3.125	194,661	0	370,000
9900122264	COLORADO SPRINGS	CO		09/10/2021	2.500	220,054	0	435,000
9900122265	FAIRFIELD	CA		09/10/2021	2.750	257,371	0	616,000
9900122266	DUBLIN	CA		09/10/2021	2.875	294,520	0	690,000
9900122267	GLENDALE	CA		09/10/2021	3.125	470,096	0	1,035,000
9900122268	SPARKS	NV		09/10/2021	2.625	187,623	0	245,000
9900122269	CHANTILLY	VA		09/10/2021	2.500	242,696	0	430,000
9900122270	HOUSTON	TX		09/10/2021	3.125	289,567	0	640,000
9900122271	DANVILLE	CA		09/10/2021	2.875	382,641	0	710,000
9900122272	PHILADELPHIA	PA		09/10/2021	2.750	462,804	0	950,000
9900122273	SACRAMENTO	CA		09/10/2021	2.625	288,894	0	575,000
9900122274	DAVIS	CA		09/10/2021	2.625	193,976	0	540,000
9900122275	DALY CITY	CA		09/10/2021	2.500	417,929	0	1,375,000
9900122276	SEATTLE	WA		09/10/2021	2.750	474,712	0	775,000
9900122277	FRESNO	CA		09/10/2021	2.990	191,772	0	322,000
9900122278	HERCULES	CA		09/10/2021	2.990	323,885	0	575,000
9900122279	SEATTLE	WA		09/10/2021	2.750	559,303	0	925,000
9900122280	NEWARK	NJ		09/10/2021	2.990	218,053	0	350,000
9900122281	CHANHASSEN	MN		09/10/2021	2.625	299,830	0	490,000
9900122282	PHOENIX	AZ		09/10/2021	2.990	288,354	0	355,000
9900122283	TEMPE	AZ		09/10/2021	2.500	261,593	0	430,000
9900122284	SHERMAN OAKS	CA		09/10/2021	2.625	328,970	0	710,000
9900122285	DANVILLE	CA		09/10/2021	3.125	336,648	0	903,500
9900122286	LAGUNA NIGUEL	CA		09/10/2021	2.375	553,691	0	1,525,000
9900122287	NATICK	MA		09/10/2021	2.875	318,842	0	525,000
9900122288	LONG BEACH	CA		09/10/2021	3.375	310,680	0	850,000
9900122289	GRAPEVINE	TX		09/10/2021	2.990	273,205	0	400,000
9900122290	RENO	NV		09/10/2021	2.750	317,281	0	550,000
9900122291	PHILADELPHIA	PA		09/10/2021	2.750	221,009	0	400,000
9900122292	KAILUA KONA	HI		09/10/2021	2.625	223,384	0	375,000
9900122293	ARLINGTON	VA		09/10/2021	3.375	201,517	0	302,000
9900122294	SANTA MONICA	CA		09/10/2021	2.990	526,597	0	1,700,000
9900122295	ASHBURN	VA		09/10/2021	2.750	399,353	0	650,000
9900122296	MIDDLETOWN	DE		09/10/2021	2.990	196,818	0	255,000
9900122297	ELIZABETH	NJ		09/10/2021	3.375	240,861	0	400,000
9900122298	CHARLOTTE	NC		09/10/2021	2.875	210,678	0	380,000
9900122299	SOMERSET	NJ		09/10/2021	2.990	227,512	0	380,000
9900122300	GLENBROOK	NV		09/10/2021	2.500	553,676	0	1,225,000
9900122301	DUBLIN	CA		09/10/2021	2.990	307,447	0	770,000
9900122302	NORTH BILLERICA	MA		09/10/2021	2.500	225,342	0	370,000
9900122303	REDMOND	WA		09/10/2021	2.875	630,846	0	1,025,000
9900122304	WAIKOLOA	HI		09/10/2021	2.875	395,205	0	640,000
9900122305	SAN FRANCISCO	CA		09/10/2021	2.875	503,042	0	1,606,000
9900122306	CLARKSBURG	MD		09/10/2021	2.875	341,997	0	476,000
9900122307	COROLLA	NC		09/10/2021	2.625	359,448	0	590,000
9900122308	WINNETKA	IL		09/10/2021	3.125	459,605	0	775,000
9900122309	COLORADO SPRINGS	CO		09/10/2021	3.875	206,519	0	328,000
9900122310	HENRICO	VA		09/10/2021	2.875	210,100	0	407,000
9900122311	OXNARD	CA		09/10/2021	2.990	740,996	0	1,335,000
9900122312	SAN DIEGO	CA		09/10/2021	2.625	372,793	0	995,000
9900122313	MILLBURY	MA		09/10/2021	2.990	207,144	0	394,000
9900122314	PISMO BEACH	CA		09/10/2021	2.375	502,824	0	880,000
9900122315	PORT SAINT LUCIE	FL		09/10/2021	3.250	201,830	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
9900122316	LAGUNA BEACH	CA		09/10/2021	2.375	606,070	0	2,185,000
9900122317	CENTREVILLE	VA		09/10/2021	2.875	253,492	0	520,000
9900122318	MANALAPAN	NJ		09/10/2021	2.750	281,948	0	478,000
9900122319	DUBLIN	CA		09/10/2021	2.875	456,425	0	1,400,000
9900122320	CAMARILLO	CA		09/10/2021	2.750	429,150	0	700,000
9900122321	CHARLESTON	SC		09/10/2021	2.375	180,645	0	450,000
9900122322	TORRANCE	CA		09/10/2021	2.625	508,629	0	1,100,000
9900122323	MURRIETA	CA		09/10/2021	3.500	201,930	0	637,000
9900122324	SAN JOSE	CA		09/10/2021	2.625	362,597	0	1,340,000
9900122325	ALISO VIEJO	CA		09/10/2021	2.500	182,855	0	435,000
9900122326	SONOMA	CA		09/10/2021	2.625	306,028	0	755,000
9900122327	FORT COLLINS	CO		09/10/2021	2.375	177,101	0	470,000
9900122328	LITTLETON	CO		09/10/2021	2.500	277,720	0	919,000
9900122329	JERSEY CITY	NJ		09/10/2021	2.750	491,791	0	960,000
9900122330	BOTHELL	WA		09/10/2021	2.500	372,407	0	900,000
9900122331	RESEDA	CA		09/10/2021	2.990	361,677	0	675,000
9900122332	RESEDA	CA		09/10/2021	2.990	447,722	0	725,000
9900122333	RESEDA	CA		09/10/2021	2.990	404,723	0	650,000
9900122334	STAMFORD	CT		09/10/2021	2.875	427,069	0	690,000
9900122335	OAKLAND	CA		09/10/2021	3.125	199,289	0	500,000
9900122336	SPRING VALLEY	CA		09/10/2021	3.125	237,027	0	770,000
9900122337	SACRAMENTO	CA		09/10/2021	2.750	255,838	0	445,000
9900122338	BIG BEAR LAKE	CA		09/10/2021	3.125	223,724	0	390,000
9900122339	PALO ALTO	CA		09/10/2021	2.875	386,899	0	1,875,000
9900122340	STOCKTON	CA		09/10/2021	3.125	193,574	0	460,000
9900122341	TACOMA	WA		09/10/2021	2.990	323,386	0	522,000
9900122342	BAKERSFIELD	CA		09/16/2021	3.875	645,040	0	900,000
9900122356	MCKINNEY	TX		09/16/2021	3.875	972,054	0	1,195,000
9900122373	BERWYN	PA		09/16/2021	3.250	749,176	0	885,000
9900122378	FRANKLIN	TN		09/16/2021	3.875	975,356	0	1,750,000
9900122379	DALLAS	TX		09/16/2021	2.875	677,727	0	790,000
9900122381	LEWES	DE		09/16/2021	3.000	857,849	0	995,000
9900122384	CHESTERFIELD	VA		09/16/2021	3.250	690,646	0	850,000
9900122437	SANTA BARBARA	CA		09/17/2021	2.875	976,740	0	1,300,658
9900122440	SANTA ROSA BEACH	FL		09/17/2021	3.625	907,687	0	1,050,000
9900122441	CHULA VISTA	CA		09/17/2021	3.625	808,230	0	950,000
9900122442	WAKE FOREST	NC		09/17/2021	3.375	855,054	0	960,000
9900122443	APEX	NC		09/17/2021	2.990	687,925	0	906,746
9900122445	LA MESA	CA		09/17/2021	3.125	854,273	0	1,145,946
9900122449	PORTLAND	OR		09/17/2021	2.990	598,831	0	709,991
9900122451	TRACY	CA		09/17/2021	3.375	594,489	0	780,000
9900122452	HAWTHORNE	CA		09/17/2021	2.990	1,206,725	0	1,349,850
9900122455	MARCO ISLAND	FL		09/17/2021	3.125	588,365	0	1,191,837
9900122456	BATON ROUGE	LA		09/17/2021	3.375	1,225,703	0	1,349,850
9900122457	FORT COLLINS	CO		09/17/2021	3.125	926,636	0	1,100,595
9900122458	APEX	NC		09/17/2021	3.125	728,728	0	908,750
9900122459	CAPE CORAL	FL		09/17/2021	3.500	570,124	0	624,444
9900122460	CONCORD	NC		09/17/2021	2.875	580,617	0	740,000
9900122463	EL DORADO HILLS	CA		09/17/2021	2.875	850,753	0	1,270,100
9900122465	AUSTIN	TX		09/17/2021	2.990	1,223,378	0	1,364,444
9900122468	NAPLES	FL		09/17/2021	2.875	572,039	0	832,143
9900122469	TUCSON	AZ		09/17/2021	3.500	803,912	0	913,218
9900122470	DANBURY	CT		09/17/2021	2.990	728,520	0	1,044,286
9900122472	HONOLULU	HI		09/17/2021	3.125	1,202,461	0	2,621,739
9900122474	MINNEAPOLIS	MN		09/17/2021	2.875	676,117	0	784,227
9900122499	FORT COLLINS	CO		09/17/2021	3.500	211,190	0	385,002
9900122504	LAGUNA NIGUEL	CA		09/17/2021	3.375	721,941	0	1,010,000
9900122509	ENUMCLAW	WA		09/17/2021	3.500	1,028,797	0	1,250,000
9900122519	MURRIETA	CA		09/17/2021	3.625	642,094	0	775,000
9900122520	WEST LINN	OR		09/17/2021	4.000	822,234	0	1,140,004
9900122530	LOS ANGELES	CA		09/17/2021	2.750	943,197	0	1,210,000
9900122532	PLANO	TX		09/17/2021	3.500	847,530	0	1,098,269
9900122533	OAKLAND	CA		09/17/2021	3.500	1,106,644	0	1,347,875
9900122534	IRVINE	CA		09/17/2021	3.500	932,071	0	2,650,037
9900122535	FRISCO	TX		09/17/2021	3.125	949,084	0	1,173,026

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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
9900122538	MESA	AZ		09/17/2021	4.000	735,515	0	883,724
9900122541	AUSTIN	TX		09/17/2021	4.000	666,484	0	913,680
9900122546	SANDY HOOK	CT		09/17/2021	4.000	723,022	0	768,891
9900122547	SOLANA BEACH	CA		09/17/2021	3.625	993,432	0	2,620,952
9900122548	CHICAGO	IL		09/17/2021	4.000	886,338	0	954,828
9900122550	SWANTON	MD		09/17/2021	4.125	605,810	0	958,033
9900122552	DALLAS	TX		09/17/2021	3.250	572,169	0	708,833
9900122553	AUSTIN	TX		09/17/2021	3.875	1,461,221	0	3,375,000
9900122555	W LAKE HILLS	TX		09/17/2021	3.500	729,924	0	1,300,011
9900122556	DALLAS	TX		09/17/2021	3.875	804,535	0	1,100,000
9900122557	FLORENCE	MT		09/17/2021	3.250	778,127	0	1,127,153
9900122558	MOUNTAIN VIEW	CA		09/17/2021	3.625	889,365	0	2,146,691
9900122559	LOS ANGELES	CA		09/17/2021	4.000	663,732	0	1,271,320
9900122560	ENCINO	CA		09/17/2021	3.250	620,766	0	1,674,978
9900122561	LAS VEGAS	NV		09/17/2021	4.125	679,695	0	1,000,000
9900122562	FARMINGTON	UT		09/20/2021	3.125	238,865	0	480,000
9900122563	MOUNTAIN VIEW	CA		09/20/2021	3.625	290,944	0	999,000
9900122564	SCOTTSDALE	AZ		09/20/2021	2.990	478,263	0	805,000
9900122565	FORT WORTH	TX		09/20/2021	2.875	218,352	0	285,000
9900122566	CHICAGO	IL		09/20/2021	3.125	182,457	0	265,000
9900122567	ANNANDALE	VA		09/20/2021	2.990	321,200	0	498,000
9900122568	RENTON	WA		09/20/2021	3.375	307,389	0	610,000
9900122569	KIHEI	HI		09/20/2021	2.990	685,018	0	1,360,000
9900122570	ROSEVILLE	CA		09/20/2021	2.990	369,701	0	473,000
9900122571	SNOHOMISH	WA		09/20/2021	2.750	490,754	0	640,000
9900122572	CHICAGO	IL		09/20/2021	3.500	336,768	0	450,000
9900122573	HOBOKEN	NJ		09/20/2021	2.625	764,900	0	1,075,000
9900122574	ANAHEIM	CA		09/20/2021	3.625	866,612	0	1,359,000
9900122575	LEONARDO	NJ		09/20/2021	3.500	278,712	0	355,000
9900122576	CANYON COUNTRY	CA		09/20/2021	3.125	311,686	0	771,000
9900122577	BAKERSFIELD	CA		09/20/2021	2.990	289,835	0	430,000
9900122578	FORNEY	TX		09/20/2021	2.990	203,171	0	267,900
9900122579	WOODHAVEN	NY		09/20/2021	3.875	445,724	0	955,000
9900122580	TIMNATH	CO		09/20/2021	2.875	202,340	0	487,000
9900122581	LITTLETON	CO		09/20/2021	2.750	205,496	0	620,000
9900122582	LEMOORE	CA		09/20/2021	2.250	242,773	0	347,000
9900122583	KISSIMMEE	FL		09/20/2021	2.750	231,090	0	372,000
9900122584	NOLENSVILLE	TN		09/20/2021	2.875	257,128	0	420,000
9900122585	CORONADO	CA		09/20/2021	2.375	402,294	0	1,421,000
9900122586	PORT CHESTER	NY		09/20/2021	2.500	275,191	0	450,000
9900122587	PALO ALTO	CA		09/20/2021	2.500	521,083	0	2,900,000
9900122588	BELLEVUE	WA		09/20/2021	2.250	343,608	0	570,000
9900122589	ELLICOTT CITY	MD		09/20/2021	2.750	297,612	0	515,000
9900122590	SUNNYVALE	CA		09/20/2021	2.375	300,978	0	1,390,000
9900122591	SAN FRANCISCO	CA		09/20/2021	1.990	405,388	0	1,900,000
9900122592	LYNNWOOD	WA		09/20/2021	2.750	489,776	0	830,000
9900122593	FREDERICK	MD		09/20/2021	3.125	221,909	0	290,000
9900122594	SAN RAFAEL	CA		09/20/2021	2.375	339,685	0	880,000
9900122595	BLUFFTON	SC		09/20/2021	3.125	343,702	0	640,000
9900122596	SOUTH BOSTON	MA		09/20/2021	2.875	712,234	0	1,265,000
9900122597	CAMPBELL	CA		09/20/2021	3.125	553,719	0	2,025,000
9900122598	STONEHAM	MA		09/20/2021	3.375	189,610	0	350,000
9900122599	CHARLOTTE	NC		09/20/2021	2.990	193,733	0	312,000
9900122600	RESTON	VA		09/20/2021	2.875	419,885	0	680,000
9900122601	ASHBURN	VA		09/20/2021	2.875	347,511	0	555,000
9900122602	WAYNE	NJ		09/20/2021	2.990	300,130	0	450,000
9900122603	ALTON	NH		09/20/2021	2.500	184,377	0	302,000
9900122604	LA VERNE	CA		09/20/2021	2.990	375,600	0	780,000
9900122605	LA JOLLA	CA		09/20/2021	2.625	266,416	0	500,000
9900122606	OAKLEY	CA		09/20/2021	2.990	382,455	0	725,000
9900122607	REDMOND	WA		09/20/2021	2.500	472,308	0	930,000
9900122608	REDONDO BEACH	CA		09/20/2021	2.875	720,270	0	1,675,000
9900122609	CHANDLER	AZ		09/20/2021	2.500	388,486	0	510,000
9900122610	SAN CARLOS	CA		09/20/2021	3.500	240,432	0	1,010,000
9900122611	BRIDGEPORT	CT		09/20/2021	2.750	223,628	0	295,000

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
9900122612	CHANDLER	AZ		09/20/2021	2.875	206,021	0	350,000
9900122613	DALLAS	TX		09/20/2021	2.875	374,337	0	500,000
9900122614	DURHAM	NC		09/20/2021	3.375	221,114	0	265,500
9900122615	KATY	TX		09/20/2021	2.750	198,267	0	275,000
9900122616	CENTREVILLE	VA		09/20/2021	2.990	308,798	0	445,000
9900122617	ROUND LAKE	IL		09/20/2021	3.875	188,025	0	306,000
9900122618	GLEN ALLEN	VA		09/20/2021	2.625	456,996	0	600,000
9900122619	FORT WORTH	TX		09/20/2021	3.125	187,441	0	241,000
9900122620	HOUSTON	TX		09/20/2021	3.000	226,605	0	345,000
9900122621	SUNNYVALE	CA		09/20/2021	2.990	413,616	0	2,000,000
9900122622	PLANO	TX		09/20/2021	2.875	254,125	0	335,000
9900122623	NEWARK	NJ		09/20/2021	2.500	270,403	0	410,000
9900122624	PLANO	TX		09/20/2021	2.625	275,275	0	363,000
9900122625	UPPER MARLBORO	MD		09/20/2021	3.875	277,364	0	350,000
9900122626	PFLUGERVILLE	TX		09/20/2021	3.000	241,847	0	345,000
9900122627	BROOKLYN	NY		09/20/2021	2.990	397,577	0	905,000
9900122628	AURORA	IL		09/20/2021	2.990	233,769	0	305,000
9900122629	FAIRFAX	VA		09/20/2021	3.375	249,519	0	516,000
9900122630	SAN JOSE	CA		09/20/2021	2.875	289,605	0	510,000
9900122631	HAVERSTRAW	NY		09/20/2021	3.625	261,071	0	400,000
9900122632	CHANDLER	AZ		09/20/2021	2.875	306,027	0	500,600
9900122633	CAROL STREAM	IL		09/20/2021	2.990	238,341	0	355,000
9900122634	ARLINGTON	TX		09/20/2021	3.125	193,734	0	249,000
9900122635	ARLINGTON	TX		09/20/2021	3.125	213,788	0	275,000
9900122636	ARLINGTON	TX		09/20/2021	3.125	212,162	0	273,000
9900122637	ARLINGTON	TX		09/20/2021	3.125	220,727	0	284,000
9900122638	LEESBURG	VA		09/20/2021	2.750	185,397	0	330,000
9900122639	EL MONTE	CA		09/20/2021	2.990	195,869	0	715,000
9900122640	CONCORD	CA		09/20/2021	2.750	250,718	0	580,000
9900122641	SAN FRANCISCO	CA		09/20/2021	3.375	363,244	0	1,800,000
9900122642	GROVER BEACH	CA		09/20/2021	3.375	452,550	0	860,000
9900122643	SALEM	OR		09/20/2021	3.000	286,172	0	370,000
9900122644	YUCCA VALLEY	CA		09/20/2021	2.990	250,788	0	325,000
9900122645	SYRACUSE	UT		09/20/2021	2.990	232,694	0	300,000
9900122646	CHANDLER	AZ		09/20/2021	3.125	236,029	0	305,000
9900122647	BROOKLYN	NY		09/20/2021	3.000	623,857	0	1,250,000
9900122648	FORT WORTH	TX		09/20/2021	2.500	233,732	0	307,000
9900122649	GLENDALE	AZ		09/20/2021	3.500	296,742	0	380,000
9900122650	COLORADO SPRINGS	CO		09/20/2021	2.500	185,060	0	379,000
9900122651	FRISCO	TX		09/20/2021	2.990	271,720	0	353,000
9900122652	SAINT PETERSBURG	FL		09/20/2021	3.500	242,502	0	295,000
9900122653	REDMOND	WA		09/20/2021	2.875	505,371	0	880,000
9900122654	GARDEN GROVE	CA		09/20/2021	3.250	426,668	0	770,000
9900122655	CORNELIUS	NC		09/20/2021	2.500	202,280	0	267,000
9900122656	FRESNO	CA		09/20/2021	3.375	346,924	0	540,000
9900122657	CLAWSON	MI		09/20/2021	2.990	193,682	0	271,000
9900122658	LEESBURG	FL		09/20/2021	3.125	245,105	0	314,000
9900122659	COLORADO SPRINGS	CO		09/20/2021	3.125	294,711	0	526,145
9900122660	CHICAGO	IL		09/20/2021	3.125	231,639	0	310,000
9900122661	WEST YARMOUTH	MA		09/20/2021	3.125	215,973	0	461,000
9900122662	WYNCOTE	PA		09/20/2021	3.500	211,024	0	270,000
9900122663	HUNTINGTON BEACH	CA		09/20/2021	3.375	294,903	0	930,000
9900122664	DEPTFORD	NJ		09/20/2021	3.125	197,912	0	250,000
9900122665	RENO	NV		09/20/2021	2.375	239,796	0	625,000
9900122666	MERRITT ISLAND	FL		09/20/2021	3.625	284,361	0	355,000
9900122667	BROOKLYN	NY		09/20/2021	3.500	600,469	0	2,045,000
9900122668	BROOKLYN	NY		09/20/2021	3.375	273,671	0	750,000
9900122669	SONOMA	CA		09/20/2021	3.500	398,304	0	892,000
9900122670	ANAHEIM	CA		09/20/2021	2.375	487,223	0	750,000
9900122671	EL DORADO HILLS	CA		09/20/2021	2.375	404,830	0	800,000
9900122672	SAN DIEGO	CA		09/20/2021	2.875	195,482	0	780,000
9900122673	SACRAMENTO	CA		09/20/2021	2.500	194,396	0	500,000
9900122674	MINERAL	VA		09/20/2021	2.625	451,937	0	999,999
9900122675	WALNUT	CA		09/20/2021	2.500	270,457	0	770,000
9900122676	SAN DIEGO	CA		09/20/2021	3.125	316,482	0	750,000

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
9900122677	MANTECA	CA		09/20/2021	2.500	487,972	0	653,000
9900122678	CORONA	CA		09/20/2021	2.750	422,391	0	830,000
9900122679	GILBERT	AZ		09/20/2021	3.000	460,863	0	600,000
9900122680	BRAMBLETON	VA		09/20/2021	2.750	313,220	0	630,000
9900122681	FULLERTON	CA		09/20/2021	2.750	276,689	0	600,000
9900122682	SANTA CRUZ	CA		09/20/2021	2.875	432,905	0	750,000
9900122683	WASHINGTON	DC		09/20/2021	2.375	251,984	0	675,000
9900122684	SAN JOSE	CA		09/20/2021	2.500	196,817	0	1,370,000
9900122685	SALT LAKE CITY	UT		09/20/2021	3.375	577,794	0	790,000
9900122686	BURBANK	CA		09/20/2021	2.750	559,668	0	800,000
9900122687	SIMI VALLEY	CA		09/20/2021	2.500	345,644	0	667,000
9900122688	HAWAIIAN GARDENS	CA		09/20/2021	3.500	326,864	0	640,000
9900122689	ESCONDIDO	CA		09/20/2021	3.125	285,101	0	700,000
9900122690	BOWIE	MD		09/20/2021	3.125	414,581	0	551,000
9900122691	ACCOKEEK	MD		09/20/2021	2.750	292,424	0	435,000
9900122692	ONTARIO	CA		09/20/2021	2.750	370,465	0	788,000
9900122693	IMPERIAL	CA		09/20/2021	3.625	215,364	0	315,000
9900122694	SAN FRANCISCO	CA		09/20/2021	2.625	528,351	0	1,625,000
9900122695	MATTHEWS	NC		09/20/2021	2.875	255,325	0	440,000
9900122696	UNIVERSITY PLACE	WA		09/20/2021	3.625	209,323	0	580,000
9900122697	SCOTTSDALE	AZ		09/20/2021	2.750	332,088	0	738,000
9900122698	ROCKVILLE	MD		09/20/2021	3.625	198,672	0	335,000
9900122699	TEMECULA	CA		09/20/2021	2.875	316,589	0	555,000
9900122700	WASHINGTON	DC		09/20/2021	2.250	413,721	0	1,090,000
9900122701	CONCORD	CA		09/20/2021	2.750	353,138	0	800,000
9900122702	AVONDALE	PA		09/20/2021	2.990	258,919	0	553,000
9900122703	ANTELOPE	CA		09/20/2021	2.990	190,488	0	460,000
9900122704	SAN DIEGO	CA		09/20/2021	2.990	338,352	0	1,151,000
9900122705	BEAVERTON	OR		09/20/2021	2.625	251,509	0	494,000
9900122706	BOSTON	MA		09/20/2021	2.875	400,258	0	655,000
9900122707	SACRAMENTO	CA		09/20/2021	2.990	188,432	0	359,000
9900122708	FOLSOM	CA		09/20/2021	2.990	247,234	0	445,000
9900122709	SAN DIEGO	CA		09/20/2021	2.750	393,692	0	1,475,000
9900122710	SPOKANE VALLEY	WA		09/20/2021	3.500	265,427	0	500,000
9900122711	CHANDLER	AZ		09/20/2021	2.750	275,265	0	450,000
9900122712	FONTANA	CA		09/20/2021	2.625	181,324	0	590,000
9900122713	PHOENIX	AZ		09/20/2021	2.990	210,490	0	510,000
9900122714	STEPHENSON	VA		09/20/2021	2.625	183,441	0	308,000
9900122715	HERNDON	VA		09/20/2021	2.625	274,911	0	450,000
9900122716	CHANDLER	AZ		09/20/2021	2.990	399,021	0	670,000
9900122717	ORLANDO	FL		09/20/2021	2.990	186,598	0	375,000
9900122718	FREDERICKSBURG	VA		09/20/2021	2.750	180,014	0	264,000
9900122719	WOODBRIDGE	VA		09/20/2021	2.750	234,900	0	382,500
9900122720	ENCINO	CA		09/20/2021	2.990	192,397	0	330,000
9900122721	WOODINVILLE	WA		09/20/2021	2.750	522,944	0	850,000
9900122722	EWA BEACH	HI		09/20/2021	2.990	315,657	0	660,000
9900122723	VANCOUVER	WA		09/20/2021	2.875	277,989	0	450,000
9900122724	BRISTOL	CT		09/20/2021	3.500	198,385	0	250,000
9900122725	SEVIERVILLE	TN		09/20/2021	2.875	235,963	0	399,000
9900122726	ARNOLD	CA		09/20/2021	2.990	277,229	0	680,000
9900122727	STAMFORD	CT		09/20/2021	2.750	277,451	0	465,000
9900122728	PLACENTIA	CA		09/20/2021	2.990	253,638	0	535,000
9900122729	BENICIA	CA		09/20/2021	2.500	249,322	0	780,000
9900122730	WILSONVILLE	OR		09/20/2021	2.750	357,818	0	555,000
9900122731	FRISCO	CO		09/20/2021	3.125	231,403	0	810,000
9900122732	PERRIS	CA		09/20/2021	2.250	184,202	0	305,000
9900122733	MURRIETA	CA		09/20/2021	2.875	187,602	0	420,000
9900122734	UNION CITY	CA		09/20/2021	2.990	276,373	0	1,055,000
9900122735	WAIPAHU	HI		09/20/2021	2.625	348,317	0	845,000
9900122736	OCRACOKE	NC		09/20/2021	2.500	218,684	0	415,000
9900122737	MAYWOOD	CA		09/20/2021	2.990	264,979	0	703,000
9900122738	SPOKANE	WA		09/20/2021	2.750	232,369	0	625,000
9900122739	VIENNA	VA		09/20/2021	2.500	266,094	0	710,000
9900122740	HONOLULU	HI		09/20/2021	2.625	529,999	0	700,000
9900122741	SAN DIEGO	CA		09/20/2021	2.500	278,204	0	880,000

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
9900122742	HONOLULU	HI		09/20/2021	2.625	396,830	0	590,000
9900122743	SPARKS	NV		09/20/2021	3.500	250,352	0	340,000
9900122744	ROBBINSDALE	MN		09/20/2021	2.750	221,308	0	350,000
9900122745	SEATTLE	WA		09/20/2021	2.875	333,186	0	740,000
9900122746	SCOTTSDALE	AZ		09/20/2021	2.250	200,205	0	600,000
9900122747	RICHMOND	TX		09/20/2021	3.500	207,181	0	655,000
9900122748	PACIFICA	CA		09/20/2021	2.990	253,157	0	1,200,000
9900122749	SCOTTSDALE	AZ		09/20/2021	2.990	283,625	0	563,500
9900122750	ROWLAND HEIGHTS	CA		09/20/2021	3.125	293,931	0	580,000
9900122751	SAN JOSE	CA		09/20/2021	2.875	322,024	0	999,999
9900122752	CAPE CHARLES	VA		09/20/2021	2.500	261,642	0	775,000
9900122753	OCEAN CITY	MD		09/20/2021	2.875	184,488	0	525,000
9900122754	ELEELE	HI		09/20/2021	2.125	250,279	0	660,000
9900122755	LEESBURG	VA		09/20/2021	2.990	198,249	0	320,000
9900122756	PORTLAND	OR		09/20/2021	2.375	247,809	0	510,000
9900122757	PANAMA CITY BEACH	FL		09/20/2021	2.625	406,549	0	1,035,000
9900122758	GREENSBORO	NC		09/20/2021	2.375	208,199	0	280,000
9900122759	ALDIE	VA		09/20/2021	2.250	315,230	0	445,000
9900122760	CANOGA PARK	CA		09/20/2021	3.375	274,080	0	875,000
9900122761	STAMFORD	CT		09/20/2021	2.750	317,106	0	432,000
9900122762	NEWHALL	CA		09/20/2021	2.875	196,164	0	355,000
9900122763	SANTA CLARITA	CA		09/20/2021	2.500	381,084	0	625,000
9900122764	CHANDLER	AZ		09/20/2021	2.990	282,538	0	525,000
9900122765	SAN DIEGO	CA		09/20/2021	2.990	184,576	0	490,000
9900122766	SAN JOSE	CA		09/20/2021	2.990	339,582	0	730,000
9900122767	HOBOKEN	NJ		09/20/2021	2.990	564,121	0	1,370,000
9900122768	WOODLAND HILLS	CA		09/20/2021	2.875	343,552	0	945,000
9900122769	SAN DIEGO	CA		09/20/2021	2.990	207,136	0	610,000
9900122770	SAN DIEGO	CA		09/20/2021	2.625	326,944	0	565,000
9900122771	CHARLOTTE	NC		09/20/2021	2.250	208,502	0	380,000
9900122772	CUMBERLAND	RI		09/20/2021	3.500	255,972	0	410,000
9900122773	WEST SACRAMENTO	CA		09/20/2021	2.625	328,877	0	620,000
9900122774	BRENTWOOD	CA		09/20/2021	2.875	339,091	0	725,000
9900122775	NEW ROCHELLE	NY		09/20/2021	2.990	283,178	0	430,000
9900122784	ROSEMEAD	CA		09/23/2021	2.750	1,016,920	0	1,500,000
9900122785	WESTMINSTER	CO		09/23/2021	3.250	204,473	0	390,000
9900122798	LAS VEGAS	NV		09/23/2021	3.750	230,062	0	287,000
9900122807	LOMITA	CA		09/23/2021	4.125	830,666	0	1,100,000
9900122810	HARBOR CITY	CA		09/23/2021	3.500	191,942	0	499,000
9900122818	HERCULES	CA		09/23/2021	3.375	224,635	0	765,000
9900122827	NEWARK	NJ		09/23/2021	3.125	236,765	0	330,000
9900122830	SEATTLE	WA		09/23/2021	3.000	399,659	0	704,969
9900122834	TUSTIN	CA		09/23/2021	3.500	657,980	0	872,000
9900122835	LOS ANGELES	CA		09/23/2021	2.990	463,157	0	665,000
9900122836	JACKSONVILLE	FL		09/23/2021	3.000	322,163	0	550,000
9900122837	PHOENIX	AZ		09/23/2021	3.625	296,815	0	391,000
9900122840	SPARKS	NV		09/23/2021	3.375	269,033	0	389,988
9900122841	JACKSONVILLE	FL		09/23/2021	2.990	206,775	0	279,995
9900122842	SALT LAKE CITY	UT		09/23/2021	3.625	305,575	0	405,000
9900122843	SOMERVILLE	MA		09/23/2021	2.990	540,338	0	775,021
0399999. Mortgages in good standing - Residential mortgages-all other						393,870,174	0	727,886,482
30047	LA MIRADA	CA		07/01/2021	2.850	7,200,000	0	19,557,209
30059	SARASOTA	FL		08/03/2021	3.250	8,650,000	0	20,726,538
30074	SARASOTA	FL		08/03/2021	3.250	2,050,000	0	20,646,667
30105	VARIOUS	MN		09/22/2021	2.840	30,000,000	0	47,679,231
703462	CHARLOTTE	NC		07/20/2021	2.900	32,000,000	0	53,790,552
703465	CAMBRIDGE	MA		09/09/2021	3.110	109,999,996	0	184,594,725
703485	MORGAN HILL	CA		07/15/2021	2.910	29,500,000	0	45,496,607
703488	LANGHORNE	PA		07/16/2021	1.650	19,400,000	0	32,842,390
703499	WEST BRIDGEWATER	MA		09/01/2021	1.950	47,081,013	0	77,550,673
703502	FRISCO	TX		07/12/2021	1.800	17,476,000	0	29,131,522
703509	MIAMI	FL		07/09/2021	1.500	812,323	0	1,468,939
703510	STONE MOUNTAIN	GA		07/09/2021	1.500	752,151	0	1,319,332
703511	WINSTON-SALEM	NC		07/09/2021	1.500	649,859	0	1,169,652

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
703512	MEMPHIS	TN		07/09/2021	1.500	303,869	0	489,638
703513	MEMPHIS	TN		07/09/2021	1.500	254,528	0	489,665
703514	MALVERN	PA		07/09/2021	1.500	593,297	0	1,125,160
703515	KING OF PRUSSIA	PA		07/09/2021	1.500	317,107	0	571,261
703516	WEST CHESTER	PA		07/09/2021	1.500	1,324,388	0	2,208,785
703517	CHANTILLY	VA		07/09/2021	1.500	794,272	0	1,414,553
703518	SACRMENTO	CA		07/09/2021	1.490	1,544,618	0	2,991,126
703519	PARKER FORD	PA		07/09/2021	1.500	889,343	0	1,594,091
703520	SAVANNAH	GA		07/09/2021	1.500	1,143,270	0	2,067,396
703521	CARLISLE	PA		07/09/2021	1.500	6,919,791	0	12,515,447
703522	DENVER	PA		07/09/2021	1.500	3,701,185	0	6,528,815
703525	PHOENIX	AZ		07/29/2021	3.150	9,696,751	0	14,918,078
703529	MISSOURI CITY	TX		07/28/2021	1.500	13,612,053	0	24,583,805
703530	MISSOURI CITY	TX		07/28/2021	1.500	5,826,742	0	10,705,019
703531	HOUSTON	TX		07/28/2021	1.500	10,502,825	0	19,757,007
703532	SAN ANTONIO	TX		07/28/2021	1.500	4,259,887	0	7,550,314
703533	PHOENIX	AZ		07/28/2021	1.500	1,836,158	0	3,220,200
703535	JEFFERSONVILLE	IN		07/28/2021	1.500	2,521,657	0	4,468,647
703536	WHITESTOWN	IN		07/28/2021	1.500	5,606,403	0	9,968,711
703537	SHELTON	CT		07/28/2021	1.500	2,325,800	0	4,134,021
703538	RANCHO CORDOVA	CA		07/28/2021	1.500	4,161,958	0	6,962,125
703540	AUSTIN	TX		09/22/2021	2.590	83,100,000	0	139,195,980
703548	SAN DIEGO	CA		07/29/2021	4.250	17,575,757	0	34,948,812
703552	LAWRENCEVILLE	GA		08/30/2021	2.610	33,475,000	0	51,802,847
703553	DECATUR	GA		08/30/2021	2.300	17,640,000	0	29,400,000
703569	ORLANDO	FL		09/13/2021	1.500	17,146,048	0	30,667,229
703570	GERMANTOWN	WI		09/13/2021	1.500	15,990,697	0	28,600,782
703571	ANTIOCH	TN		09/13/2021	1.500	9,326,512	0	16,681,294
703572	JOLIET	IL		09/13/2021	1.500	8,539,535	0	15,273,716
703573	ASTON	PA		09/13/2021	1.500	3,784,186	0	6,768,352
703574	ASTON	PA		09/13/2021	1.500	3,097,674	0	5,540,465
703575	STERLING	VA		09/13/2021	1.500	2,679,070	0	4,791,754
703576	ASTON	PA		09/13/2021	1.500	2,243,721	0	4,013,094
703577	ASTON	PA		09/13/2021	1.500	2,118,139	0	3,788,480
703578	MEMPHIS	TN		09/13/2021	1.500	2,076,279	0	3,713,610
703579	ASTON	PA		09/13/2021	1.500	1,933,953	0	3,459,048
703580	ASTON	PA		09/13/2021	1.500	1,532,093	0	2,740,284
703581	ASTON	PA		09/13/2021	1.500	1,532,093	0	2,740,284
703588	AUSTIN	TX		09/20/2021	1.700	28,000,000	0	50,596,314
0599999. Mortgages in good standing - Commercial mortgages-all other						635,498,001	0	1,108,960,246
0899999. Total Mortgages in good standing						1,192,537,604	400,000	2,232,244,311
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						1,192,537,604	400,000	2,232,244,311

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				
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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
16604	MOUNTAIN VIEW	CA		04/22/2016	09/22/2021	429,151	0	7,501	0	0	7,501	0	426,813	426,813	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					
17830	WHITEHALL	PA		04/22/2016	07/21/2021	183,716	0	8,804	0	0	8,804	0	187,302	187,302	0	0	0
29595	ESSEX	MD		03/24/2017	07/19/2021	121,974	0	4,500	0	0	4,500	0	125,543	125,543	0	0	0
33359	INWOOD	WV		11/23/2016	07/19/2021	111,878	0	9,416	0	0	9,416	0	120,724	120,724	0	0	0
33526	GOLDSBORO	NC		11/23/2016	08/19/2021	116,102	0	2,891	0	0	2,891	0	116,918	116,918	0	0	0
33544	POWELL	OH		11/23/2016	08/19/2021	154,414	0	2,600	0	0	2,600	0	155,999	155,999	0	0	0
33582	CLARKSVILLE	IN		11/23/2016	07/19/2021	9,276	0	208	0	0	208	0	1,562	1,562	0	0	0
33637	HARTSVILLE	SC		11/23/2016	09/15/2021	59,434	0	6,792	0	0	6,792	0	65,676	65,676	0	0	0
35915	BOWIE	MD		03/24/2017	07/19/2021	93,450	0	2,708	0	0	2,708	0	93,703	93,703	0	0	0
36509	LAUDERHILL	FL		12/10/2018	08/19/2021	233,517	0	1,419	0	0	1,419	0	233,331	233,331	0	0	0
40766	PHOENIX	AZ		03/24/2017	09/15/2021	149,775	0	(1,167)	0	0	(1,167)	0	145,101	145,101	0	0	0
41732	GREENACRES	FL		12/21/2016	08/19/2021	74,720	0	4,216	0	0	4,216	0	77,721	77,721	0	0	0
45717	PANAMA CITY BEACH	FL		12/10/2018	07/21/2021	156,944	0	5,093	0	0	5,093	0	158,761	158,761	0	0	0
47442	FEDERAL WAY	WA		12/09/2016	08/19/2021	289,124	0	0	0	0	0	0	285,337	285,337	0	0	0
47951	PRIOR LAKE	MN		03/24/2017	07/19/2021	204,859	0	(510)	0	0	(510)	0	200,727	200,727	0	0	0
54308	ENGLEWOOD	CO		04/22/2016	09/22/2021	79,914	0	(1,617)	0	0	(1,617)	0	71,146	71,146	0	0	0
56334	LA PUENTE	CA		04/22/2016	08/19/2021	288,988	0	12,756	0	0	12,756	0	299,126	299,126	0	0	0
115501	ALTAMONTE SPRINGS	FL		03/24/2017	08/19/2021	96,459	0	5,622	0	0	5,622	0	100,859	100,859	0	0	0
117663	LANCASTER	PA		03/24/2017	09/15/2021	176,211	0	17,858	0	0	17,858	0	191,452	191,452	0	0	0
137072	DOVER	NH		12/09/2016	07/21/2021	183,531	0	(12,859)	0	0	(12,859)	0	170,672	170,672	0	0	0
137516	BLOOMFIELD	NM		12/09/2016	09/22/2021	91,081	0	1,174	0	0	1,174	0	89,367	89,367	0	0	0
137598	LAKEWOOD	CO		12/09/2016	09/22/2021	12,542	0	(40)	0	0	(40)	0	4,231	4,231	0	0	0
137620	LAFAYETTE	NY		12/09/2016	09/22/2021	110,459	0	11,631	0	0	11,631	0	119,899	119,899	0	0	0
137650	NEWHALL	CA		12/09/2016	09/22/2021	225,377	0	3,297	0	0	3,297	0	221,672	221,672	0	0	0
137652	ROSAMOND	CA		12/09/2016	07/21/2021	8,002	0	(8)	0	0	(8)	0	931	931	0	0	0
137800	BUCKLEY	MI		12/09/2016	07/21/2021	93,089	0	(7,010)	0	0	(7,010)	0	84,325	84,325	0	0	0
185026	MERCED	CA		01/08/2004	07/31/2021	571,390	0	0	0	0	0	0	571,390	571,390	0	0	0
196288	BARBOUR	WV		04/22/2013	09/15/2021	7,704,511	0	28,822	0	0	28,822	0	1,208,333	1,208,333	0	0	0
197152	MIDDLESEX	NJ		05/08/2015	07/31/2021	8,508,839	0	10,570	0	0	10,570	0	8,385,194	8,385,194	0	0	0
197199	HUDSON	NJ		05/13/2015	07/31/2021	12,849,957	0	15,972	0	0	15,972	0	12,726,307	12,726,307	0	0	0
199224	MOORE	TX		12/28/2017	09/30/2021	5,455,820	0	8,314	0	0	8,314	0	5,286,864	5,286,864	0	0	0
199933	MADISON	IN		12/06/2018	08/31/2021	499,197	0	0	0	0	0	0	490,144	490,144	0	0	0
410111	ARCADIA	SC		07/29/2016	08/19/2021	15,298	0	78	0	0	78	0	13,494	13,494	0	0	0
486047	LAKEPORT	CA		08/31/2015	08/19/2021	611,424	0	(26,392)	0	0	(26,392)	0	585,032	585,032	0	0	0
496867	LAKELAND	FL		10/31/2016	08/19/2021	135,902	0	21,003	0	0	21,003	0	156,627	156,627	0	0	0
589516	ANDERSON	SC		07/15/2015	07/19/2021	46,771	0	544	0	0	544	0	46,444	46,444	0	0	0
589762	LOS ANGELES	CA		07/15/2015	09/15/2021	185,806	0	3,576	0	0	3,576	0	187,441	187,441	0	0	0
589764	APOPKA	FL		11/17/2016	09/15/2021	77,716	0	(2,883)	0	0	(2,883)	0	73,044	73,044	0	0	0
591563	OCKLAWAHA	FL		05/29/2015	07/19/2021	9,778	0	(7,030)	0	0	(7,030)	0	1,918	1,918	0	0	0
642441	ELK RIVER	MN		09/22/2016	08/19/2021	174,647	0	(1,875)	0	0	(1,875)	0	169,550	169,550	0	0	0
646061	BRADENTON	FL		11/17/2016	07/19/2021	136,491	0	(4,607)	0	0	(4,607)	0	130,898	130,898	0	0	0
702022	MCLEAN	VA		05/25/2007	09/15/2021	22,472,149	0	0	0	0	0	0	22,173,263	22,173,263	0	0	0
702380	PORTLAND	OR		09/29/2011	08/31/2021	38,399,458	0	(92,304)	0	0	(92,304)	0	37,777,717	37,777,717	0	0	0
702826	SAN DIEGO	CA		07/27/2016	07/31/2021	2,754,637	0	0	0	0	0	0	2,723,504	2,723,504	0	0	0
702832	NEW YORK	NY		07/06/2016	07/31/2021	16,199,999	0	0	0	0	0	0	16,199,999	16,199,999	0	0	0
703002	KATY	TX		06/30/2021	09/30/2021	0	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0
703046	HOUSTON	TX		07/02/2018	07/31/2021	13,986,952	0	13,048	0	0	13,048	0	14,000,000	14,000,000	0	0	0
931994	NORTON	OH		09/22/2016	09/15/2021	64,368	0	4,735	0	0	4,735	0	68,402	68,402	0	0	0
957971	CLEVELAND	OH		07/29/2016	08/19/2021	106,520	0	(7)	0	1,378	1,371	0	106,580	106,580	0	0	0
994548	ORANGE CITY	FL		11/17/2016	07/19/2021	119,879	0	(1,249)	0	0	(1,249)	0	118,631	118,631	0	0	0
1053821	KILLEEN	TX		11/17/2016	08/19/2021	47,041	0	(460)	0	4,468	4,008	0	50,895	50,895	0	0	0
1055260	CHARLESTON	SC		04/22/2016	07/19/2021	339,768	0	73,183	0	0	73,183	0	407,006	407,006	0	0	0
1055718	FOLLY BEACH	SC		10/31/2016	08/19/2021	344,801	0	10,808	0	0	10,808	0	348,382	348,382	0	0	0
1057072	LAND O LAKES	FL		10/31/2016	08/19/2021	319,850	0	10,640	0	0	10,640	0	330,490	330,490	0	0	0
1064374	SAUGUS	MA		02/22/2017	09/15/2021	360,969	0	41,246	0	0	41,246	0	398,768	398,768	0	0	0
1066178	CHICAGO	IL		09/22/2016	08/19/2021	172,714	0	190	0	0	190	0	164,000	164,000	0	0	0
1079810	WELSBURG	WV		11/17/2016	09/15/2021	96,757	0	(213)	0	0	(213)	0	96,108	96,108	0	0	0
1080110	ROCKWOOD	TN		06/24/2016	09/15/2021	11,396	0	(208)	0	0	(208)	0	8,022	8,022	0	0	0
1082247	ROCKBRIDGE BATHS	VA		06/24/2016	09/15/2021	26,347	0	(1,669)	0	0	(1,669)	0	23,438	23,438	0	0	0
1085363	RICHMOND	VA		07/29/2016	08/19/2021	118,339	0	(9,679)	0	0	(9,679)	0	107,771	107,771	0	0	0
1089406	LUBBOCK	TX		06/24/2016	09/15/2021	41,872	0	(661)	0	0	(661)	0	41,074	41,074	0	0	0

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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					
1091800	AMITY	OR		02/22/2017	08/19/2021	291,649	0	(11,675)	0	0	(11,675)	0	279,852	279,852	0	0	0
1095734	MILLBRAE	CA		04/22/2016	08/19/2021	478,998	0	40,587	0	0	40,587	0	515,097	515,097	0	0	0
1095893	LA HABRA	CA		10/30/2015	08/20/2021	664,767	0	10,555	0	0	10,555	0	669,642	669,642	0	0	0
1111159	MOUNT PLEASANT	MI		11/17/2016	07/19/2021	142,626	0	19,688	0	0	19,688	0	155,958	155,958	0	0	0
1113103	GLENDALE	AZ		05/26/2017	09/15/2021	179,486	0	2,388	0	0	2,388	0	177,273	177,273	0	0	0
1116588	KENTFIELD	CA		08/31/2015	09/15/2021	798,142	0	178,002	0	0	178,002	0	970,928	970,928	0	0	0
1168450	POST FALLS	ID		10/31/2016	08/19/2021	266,723	0	17,572	0	0	17,572	0	280,432	280,432	0	0	0
1202278	LONGVIEW	WA		11/17/2016	09/15/2021	155,318	0	57,841	0	0	57,841	0	213,159	213,159	0	0	0
1207742	DEERFIELD BEACH	FL		11/17/2016	09/15/2021	96,179	0	(7,499)	0	0	(7,499)	0	86,705	86,705	0	0	0
1218119	NEWARK	CA		10/01/2015	08/19/2021	362,787	0	33,335	0	0	33,335	0	393,023	393,023	0	0	0
1218598	GRANBY	CT		10/01/2015	09/15/2021	115,804	0	3,289	0	0	3,289	0	117,295	117,295	0	0	0
1219223	PORT CHARLOTTE	FL		11/17/2016	07/19/2021	151,510	0	23,378	0	0	23,378	0	172,888	172,888	0	0	0
1220334	MIAMI	FL		10/01/2015	07/19/2021	5,449	0	(40)	0	0	(40)	0	1,763	1,763	0	0	0
1223668	MILNOR	ND		11/17/2016	07/19/2021	30,033	0	(652)	0	0	(652)	0	26,880	26,880	0	0	0
1369396	VILLA PARK	IL		08/27/2016	09/15/2021	123,918	0	2,432	0	0	2,432	0	123,586	123,586	0	0	0
1369439	HILLSBOROUGH	NC		09/03/2016	08/19/2021	84,803	0	(904)	0	0	(904)	0	82,732	82,732	0	0	0
1369743	HOLLAND	NY		07/19/2016	08/19/2021	10,967	0	(47)	0	0	(47)	0	8,901	8,901	0	0	0
1370051	POWELL	OH		12/18/2016	09/15/2021	364,729	0	6,494	0	0	6,494	0	366,930	366,930	0	0	0
1370299	INDEPENDENCE TOWNSH	MI		01/22/2016	09/15/2021	341,233	0	458	0	0	458	0	333,172	333,172	0	0	0
1370514	BERKELEY	IL		07/19/2016	09/15/2021	75,443	0	(1,450)	0	0	(1,450)	0	73,416	73,416	0	0	0
1370642	OAKLAND TOWNSHIP	MI		07/19/2016	07/19/2021	117,308	0	4,740	0	0	4,740	0	118,339	118,339	0	0	0
1370732	WARRINGTON	PA		07/19/2016	08/19/2021	154,087	0	4,167	0	0	4,167	0	152,768	152,768	0	0	0
1371023	WARREN	OH		05/12/2016	07/19/2021	35,010	0	(235)	0	0	(235)	0	31,481	31,481	0	0	0
1371062	GRAFTON	OH		02/22/2017	08/19/2021	173,430	0	(12,916)	0	0	(12,916)	0	157,773	157,773	0	0	0
1371307	PERRYSBURG	OH		07/19/2016	08/19/2021	183,406	0	0	0	0	0	0	180,144	180,144	0	0	0
1604488	WEST HILLS	CA		03/10/2017	07/19/2021	953,061	0	(2,239)	0	0	(2,239)	0	940,245	940,245	0	0	0
2536856	MESA	AZ		10/02/2018	09/15/2021	220,785	0	(5,917)	0	0	(5,917)	0	213,164	213,164	0	0	0
2537112	SAN PABLO	CA		10/02/2018	07/19/2021	259,178	0	0	0	0	0	0	255,995	255,995	0	0	0
2537575	MOUNT VERNON	NY		10/02/2018	09/15/2021	272,442	0	(6,813)	0	0	(6,813)	0	261,775	261,775	0	0	0
2538006	GILBERT	AZ		10/02/2018	09/15/2021	174,556	0	(4,809)	0	0	(4,809)	0	168,429	168,429	0	0	0
2538784	FLAGLER BEACH	FL		10/02/2018	09/15/2021	445,337	0	(11,455)	0	0	(11,455)	0	430,391	430,391	0	0	0
2539352	MORENO VALLEY	CA		10/02/2018	08/19/2021	223,255	0	(3,502)	0	0	(3,502)	0	217,982	217,982	0	0	0
2539978	METHUEN	MA		10/02/2018	08/19/2021	247,830	0	(6,822)	0	0	(6,822)	0	239,148	239,148	0	0	0
2543909	CRESSKILL	NJ		10/02/2018	07/19/2021	356,250	0	(8,073)	0	0	(8,073)	0	345,344	345,344	0	0	0
2544262	SAN BERNARDINO	CA		10/25/2018	08/19/2021	292,548	0	(12,852)	0	0	(12,852)	0	277,628	277,628	0	0	0
2547220	NESKOWIN	OR		10/25/2018	07/19/2021	170,912	0	(9,103)	0	0	(9,103)	0	161,809	161,809	0	0	0
2547428	DUBLIN	CA		10/25/2018	08/19/2021	372,329	0	(15,427)	0	0	(15,427)	0	354,709	354,709	0	0	0
2555471	NAPA	CA		10/25/2018	09/15/2021	394,147	0	(6,241)	0	0	(6,241)	0	384,802	384,802	0	0	0
2596241	MARIPOSA	CA		01/17/2019	08/19/2021	293,968	0	(7,493)	0	0	(7,493)	0	286,475	286,475	0	0	0
2596587	ALHAMBRA	CA		01/17/2019	07/19/2021	389,021	0	2,618	0	0	2,618	0	389,134	389,134	0	0	0
2596845	JAMAICA	NY		01/17/2019	09/15/2021	449,068	0	(10,986)	0	0	(10,986)	0	434,761	434,761	0	0	0
2597408	WEST PALM BEACH	FL		01/17/2019	07/19/2021	205,088	0	(5,717)	0	0	(5,717)	0	197,864	197,864	0	0	0
2597464	FREDERICK	MD		01/17/2019	07/19/2021	237,271	0	(4,257)	0	0	(4,257)	0	231,209	231,209	0	0	0
2597537	SAN LEANDRO	CA		01/17/2019	08/19/2021	348,122	0	(7,187)	0	0	(7,187)	0	338,406	338,406	0	0	0
2600414	FOUNTAIN VALLEY	CA		02/12/2019	07/19/2021	438,492	0	(7,510)	0	0	(7,510)	0	427,286	427,286	0	0	0
2601905	SPRING VALLEY	NY		02/12/2019	09/15/2021	203,351	0	(8,660)	0	0	(8,660)	0	192,965	192,965	0	0	0
2602440	ELK GROVE	CA		02/12/2019	09/15/2021	237,642	0	(6,037)	0	0	(6,037)	0	229,822	229,822	0	0	0
2604159	BROOKLYN	NY		02/12/2019	07/19/2021	650,041	0	(12,108)	0	0	(12,108)	0	632,807	632,807	0	0	0
4001358	SEBASTIAN	FL		10/16/2015	07/21/2021	101,403	0	5,178	0	0	5,178	0	105,193	105,193	0	0	0
7284567	SUFFOLK	VA		03/24/2016	09/15/2021	82,804	0	21,031	0	0	21,031	0	102,234	102,234	0	0	0
9733929	SUNNYVALE	CA		12/15/2015	07/19/2021	407,522	0	9,248	0	0	9,248	0	414,117	414,117	0	0	0
10775021	YUBA CITY	CA		02/17/2017	07/21/2021	243,864	0	(16,967)	0	0	(16,967)	0	222,616	222,616	0	0	0
11730780	GARDEN GROVE	CA		11/16/2017	07/19/2021	385,905	0	33,588	0	0	33,588	0	415,547	415,547	0	0	0
11730915	SILVER SPRING	MD		11/16/2017	07/19/2021	295,603	0	18,096	0	5,894	23,990	0	316,798	316,798	0	0	0
13124627	SOUTH PLAINFIELD	NJ		03/03/2017	08/19/2021	549,165	0	32,492	0	0	32,492	0	578,483	578,483	0	0	0
13210950	GEORGETOWN	TX		02/17/2017	09/22/2021	92,045	0	(3,105)	0	0	(3,105)	0	84,067	84,067	0	0	0
14005979	MIAMI	FL		02/17/2017	07/21/2021	5,860	0	0	0	0	0	0	980	980	0	0	0
14155501	CHARLESTON	SC		02/17/2017	08/19/2021	108,506	0	(4,148)	0	0	(4,148)	0	102,369	102,369	0	0	0
15227945	BRISTOL	VA		02/17/2017	09/22/2021	69,171	0	18,970	0	0	18,970	0	87,382	87,382	0	0	0
15708744	ROCHESTER	NY		03/03/2017	08/19/2021	97,167	0	(2,433)	0	0	(2,433)	0	93,075	93,075	0	0	0

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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					
16653727	WINDSOR	CA		02/17/2017	08/19/2021	462,710	0	(28,589)	0	0	(28,589)	0	426,142	426,142	0	0	0
16821357	LAUREL SPRING	NJ		02/17/2017	09/22/2021	186,259	0	5,462	0	0	5,462	0	188,483	188,483	0	0	0
16859308	VINTON	VA		02/17/2017	09/22/2021	130,495	0	(10,231)	0	0	(10,231)	0	118,249	118,249	0	0	0
16906224	HAGERSTOWN	MD		02/17/2017	08/19/2021	8,396	0	(95)	0	0	(95)	0	5,586	5,586	0	0	0
17288762	HARRISON TOWNSHIP	MI		03/07/2019	08/19/2021	302,406	0	4,142	0	0	4,142	0	304,924	304,924	0	0	0
17781683	PALM BAY	FL		04/29/2016	08/19/2021	104,208	0	12,011	0	0	12,011	0	115,554	115,554	0	0	0
19283050	STAUNTON	VA		10/27/2016	08/19/2021	162,767	0	(6,515)	0	0	(6,515)	0	154,014	154,014	0	0	0
20815916	SAN BERNARDINO	CA		04/28/2017	08/19/2021	46,217	0	(2,798)	0	0	(2,798)	0	42,622	42,622	0	0	0
20817896	EL PASO	TX		04/28/2017	07/21/2021	175,173	0	3,665	0	0	3,665	0	178,231	178,231	0	0	0
20818456	BERGEN	NY		04/28/2017	09/22/2021	96,922	0	3,520	0	0	3,520	0	100,096	100,096	0	0	0
21002407	ALLENTOWN	PA		05/26/2017	09/22/2021	65,439	0	15,666	0	0	15,666	0	80,654	80,654	0	0	0
21003215	WESTMINSTER	CO		05/26/2017	07/21/2021	139,489	0	7,959	0	0	7,959	0	144,196	144,196	0	0	0
21003223	HENDERSON	NV		05/26/2017	08/19/2021	165,608	0	4,304	0	0	4,304	0	167,828	167,828	0	0	0
21003363	KENT	WA		05/26/2017	08/19/2021	365,013	0	9,954	0	0	9,954	0	372,680	372,680	0	0	0
21003637	WINTER SPRINGS	FL		05/26/2017	09/22/2021	335,400	0	14,958	0	0	14,958	0	348,078	348,078	0	0	0
21003744	FEDERAL WAY	WA		05/26/2017	08/19/2021	165,507	0	22,845	0	0	22,845	0	187,451	187,451	0	0	0
21004650	VANCOUVER	WA		05/26/2017	08/19/2021	129,517	0	14,464	0	0	14,464	0	143,163	143,163	0	0	0
21005053	PINOLE	CA		05/26/2017	07/21/2021	268,230	0	13,430	0	0	13,430	0	280,042	280,042	0	0	0
21005178	TEMECULA	CA		05/26/2017	08/19/2021	237,183	0	27,097	0	0	27,097	0	262,706	262,706	0	0	0
21006184	WHITE CITY	OR		05/26/2017	08/19/2021	98,092	0	3,447	0	0	3,447	0	100,886	100,886	0	0	0
21006721	BOCA RATON	FL		05/26/2017	08/19/2021	246,911	0	8,904	0	0	8,904	0	252,158	252,158	0	0	0
21006978	PORT HUENEME	CA		05/26/2017	09/22/2021	291,289	0	10,733	0	0	10,733	0	300,048	300,048	0	0	0
21007141	MIAMI	FL		05/26/2017	07/21/2021	75,773	0	1,543	0	0	1,543	0	76,471	76,471	0	0	0
21008149	LUTZ	FL		05/26/2017	08/19/2021	127,773	0	50,664	0	0	50,664	0	177,553	177,553	0	0	0
21008958	TAMPA	FL		05/26/2017	08/19/2021	225,658	0	3,842	0	0	3,842	0	226,696	226,696	0	0	0
21013800	GARDENA	CA		05/26/2017	07/21/2021	255,858	0	3,943	0	0	3,943	0	254,794	254,794	0	0	0
21015821	GOODYEAR	AZ		05/26/2017	07/21/2021	308,623	0	25,390	0	0	25,390	0	331,834	331,834	0	0	0
21021332	EDGEWATER	FL		05/26/2017	09/22/2021	117,096	0	12,819	0	0	12,819	0	129,253	129,253	0	0	0
21213319	MILFORD	CT		07/06/2017	08/19/2021	219,101	0	18,520	0	0	18,520	0	235,871	235,871	0	0	0
21213459	LAWRENCE	MA		07/06/2017	07/21/2021	130,737	0	13,442	0	0	13,442	0	142,088	142,088	0	0	0
23516461	MIAMI GARDENS	FL		03/07/2019	09/22/2021	133,201	0	(2,474)	0	0	(2,474)	0	130,009	130,009	0	0	0
24075368	GREEN VALLEY	CA		02/15/2019	08/19/2021	147,738	0	17,013	0	4,897	21,910	0	168,659	168,659	0	0	0
24078123	SUN CITY	CA		02/15/2019	08/19/2021	121,151	0	11,171	0	0	11,171	0	131,299	131,299	0	0	0
24106643	PHOENIX	AZ		02/15/2019	09/22/2021	177,098	0	15,424	0	0	15,424	0	188,311	188,311	0	0	0
24107351	CAPE CORAL	FL		02/15/2019	09/22/2021	92,193	0	19,661	0	0	19,661	0	111,393	111,393	0	0	0
24125494	ELK GROVE	CA		02/15/2019	07/21/2021	174,121	0	17,184	0	0	17,184	0	188,076	188,076	0	0	0
24139719	OAKLAND PARK	FL		02/15/2019	08/19/2021	231,892	0	12,505	0	0	12,505	0	242,140	242,140	0	0	0
24150120	CHICAGO	IL		02/15/2019	09/22/2021	116,092	0	20,196	0	0	20,196	0	135,542	135,542	0	0	0
25129750	WEST SACRAMENTO	CA		12/20/2018	07/21/2021	68,505	0	302	0	0	302	0	17,754	17,754	0	0	0
25630351	STERLING HEIGHTS	MI		03/07/2019	09/22/2021	122,979	0	6,939	0	0	6,939	0	129,190	129,190	0	0	0
25645135	LOS ANGELES	CA		03/22/2019	07/21/2021	262,575	0	28,860	0	0	28,860	0	284,098	284,098	0	0	0
25645179	COSTA MESA	CA		03/22/2019	09/22/2021	448,966	0	7,318	0	0	7,318	0	446,134	446,134	0	0	0
25645877	MORENO VALLEY	CA		03/22/2019	07/21/2021	109,120	0	9,901	0	0	9,901	0	117,454	117,454	0	0	0
25646207	ONTARIO	CA		03/22/2019	09/22/2021	260,255	0	757	0	0	757	0	259,298	259,298	0	0	0
30792160	SIMI VALLEY	CA		02/12/2019	09/15/2021	422,511	0	(6,343)	0	0	(6,343)	0	412,696	412,696	0	0	0
30792195	SEATTLE	WA		02/12/2019	07/19/2021	277,456	0	(6,142)	0	0	(6,142)	0	269,135	269,135	0	0	0
30792207	LOVELAND	CO		02/12/2019	09/15/2021	249,558	0	(6,053)	0	0	(6,053)	0	241,910	241,910	0	0	0
30792219	MISSION VIEJO	CA		02/12/2019	07/19/2021	234,898	0	(6,597)	0	0	(6,597)	0	226,519	226,519	0	0	0
30792384	PITTSBURGH	PA		02/12/2019	07/19/2021	110,851	0	(1,609)	0	0	(1,609)	0	108,373	108,373	0	0	0
58800841	HOBOKEN	NJ		12/19/2018	09/15/2021	311,049	0	(2,953)	0	14,880	11,927	0	321,895	321,895	0	0	0
60182084	RALEIGH	NC		09/21/2016	07/21/2021	153,552	0	4,100	0	0	4,100	0	154,090	154,090	0	0	0
61942751	BELLEVILLE	NJ		09/21/2016	08/19/2021	168,320	0	14,084	0	0	14,084	0	177,769	177,769	0	0	0
62980677	ROSELLE	IL		09/21/2016	08/19/2021	129,658	0	21,216	0	0	21,216	0	149,314	149,314	0	0	0
75721359	BEAR	DE		09/21/2016	07/21/2021	356,770	0	146,143	0	0	146,143	0	499,793	499,793	0	0	0
100048892	SEATTLE	WA		04/22/2016	09/22/2021	138,648	0	9,820	0	0	9,820	0	146,365	146,365	0	0	0
101118450	LONG BEACH	CA		10/14/2016	07/19/2021	19,090	0	42	0	0	42	0	470	470	0	0	0
101118727	VALLEJO	CA		10/14/2016	08/19/2021	241,008	0	1,830	0	0	1,830	0	236,274	236,274	0	0	0
225232114	SHELTER ISLAND	NY		02/24/2016	07/21/2021	351,219	0	(17,455)	0	0	(17,455)	0	327,828	327,828	0	0	0
225307382	CARSON	CA		02/24/2016	08/19/2021	290,376	0	4,469	0	0	4,469	0	286,196	286,196	0	0	0
226274782	SALINAS	CA		09/16/2015	07/21/2021	234,807	0	19,653	0	0	19,653	0	246,958	246,958	0	0	0

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	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					
227234500	NEW BRITAIN	CT		02/24/2016	07/21/2021	125,625	0	(6,854)	0	0	(6,854)	0	116,908	116,908	0	0	0
227290300	NAPLES	FL		09/16/2015	08/19/2021	208,476	0	789	0	0	789	0	202,870	202,870	0	0	0
227315282	WEST PALM BEACH	FL		07/30/2015	07/19/2021	160,935	0	4,042	0	0	4,042	0	162,232	162,232	0	0	0
227315662	BEND	OR		07/30/2015	07/19/2021	122,684	0	1,587	0	0	1,587	0	121,548	121,548	0	0	0
227316510	KINGS PARK	NY		07/30/2015	09/15/2021	64,563	0	(21)	0	0	(21)	0	63,609	63,609	0	0	0
227316628	SPRING VALLEY	CA		07/30/2015	07/19/2021	163,778	0	(131)	0	0	(131)	0	160,971	160,971	0	0	0
228528975	LAKE ZURICH	IL		12/21/2017	07/21/2021	326,006	0	4,924	0	0	4,924	0	327,587	327,587	0	0	0
228666552	GILBERT	AZ		12/21/2017	09/22/2021	306,484	0	62,903	0	0	62,903	0	362,896	362,896	0	0	0
228827992	TACOMA	WA		12/21/2017	07/21/2021	421,107	0	31,566	0	0	31,566	0	449,214	449,214	0	0	0
229290657	TARZANA	CA		12/21/2017	08/19/2021	508,934	0	(17,374)	0	0	(17,374)	0	478,466	478,466	0	0	0
229384617	BREMERTON	WA		12/21/2017	09/22/2021	278,412	0	19,054	0	0	19,054	0	294,009	294,009	0	0	0
414830172	WEST PALM BEACH	FL		03/08/2017	07/21/2021	44,370	0	26,669	0	0	26,669	0	70,843	70,843	0	0	0
415271432	SHREWSBURY	MA		06/23/2015	09/22/2021	22,356	0	(37)	0	0	(37)	0	12,923	12,923	0	0	0
416877634	OAKLYN	NJ		03/08/2017	09/22/2021	168,026	0	631	0	0	631	0	164,914	164,914	0	0	0
417330260	GENEVA	IL		07/31/2015	08/19/2021	238,930	0	4,324	0	0	4,324	0	239,880	239,880	0	0	0
417335400	ANAHEIM	CA		08/19/2015	09/22/2021	125,412	0	1,359	0	0	1,359	0	117,786	117,786	0	0	0
417335716	MAPLEWOOD	MN		08/19/2015	07/21/2021	180,469	0	9,762	0	0	9,762	0	187,761	187,761	0	0	0
417335893	LOS ANGELES	CA		08/19/2015	09/22/2021	256,803	0	27,637	0	0	27,637	0	284,440	284,440	0	0	0
417337732	TAMPA	FL		08/19/2015	07/21/2021	97,841	0	21,014	0	0	21,014	0	117,996	117,996	0	0	0
417412809	CARPENTERSVILLE	IL		10/26/2015	07/21/2021	15,279	0	901	0	0	901	0	13,814	13,814	0	0	0
417413051	WOOD DALE	IL		10/26/2015	09/22/2021	46,416	0	1,568	0	0	1,568	0	44,189	44,189	0	0	0
417413191	BUFFALO GROVE	IL		03/08/2017	07/21/2021	77,733	0	(720)	0	0	(720)	0	75,835	75,835	0	0	0
417766125	SAN JOSE	CA		03/08/2018	08/19/2021	766,631	0	(21,045)	0	0	(21,045)	0	737,814	737,814	0	0	0
417948962	PORT CHARLOTTE	FL		10/04/2016	07/21/2021	182,982	0	17,084	0	0	17,084	0	199,260	199,260	0	0	0
417949351	CROSWELL	MI		10/04/2016	07/21/2021	52,612	0	456	0	0	456	0	51,642	51,642	0	0	0
417949747	RIDGEFIELD	CT		10/04/2016	07/21/2021	384,437	0	13,618	0	0	13,618	0	395,949	395,949	0	0	0
418170209	BATTLE GROUND	WA		03/08/2017	07/21/2021	170,693	0	13,632	0	0	13,632	0	183,436	183,436	0	0	0
418344590	EDGEWATER	FL		01/30/2018	08/19/2021	5,499	0	56	0	0	56	0	1,618	1,618	0	0	0
418396553	SAN FRANCISCO	CA		01/30/2018	08/19/2021	633,309	0	15,750	0	0	15,750	0	638,743	638,743	0	0	0
418684728	FILLMORE	CA		08/30/2018	07/21/2021	384,342	0	33,628	0	0	33,628	0	416,126	416,126	0	0	0
418685303	GANSEVOORT	NY		08/30/2018	07/21/2021	218,896	0	(4,337)	0	0	(4,337)	0	214,227	214,227	0	0	0
418685520	PHILADELPHIA	PA		08/30/2018	07/21/2021	191,091	0	15,400	0	0	15,400	0	206,202	206,202	0	0	0
418851220	ORANGE PARK	FL		03/23/2018	07/21/2021	190,588	0	(14,699)	0	0	(14,699)	0	175,048	175,048	0	0	0
418851562	CARY	NC		03/23/2018	09/22/2021	588,690	0	3,885	0	0	3,885	0	588,558	588,558	0	0	0
419690486	BRADENTON	FL		01/10/2019	09/22/2021	48,359	0	6,231	0	0	6,231	0	54,355	54,355	0	0	0
419690515	SILVER CITY	NM		01/10/2019	09/22/2021	132,893	0	13,057	0	0	13,057	0	144,129	144,129	0	0	0
419690540	RIVERSIDE	CA		01/10/2019	08/19/2021	143,697	0	15,166	0	0	15,166	0	156,639	156,639	0	0	0
419690561	BRYANS ROAD	MD		01/10/2019	09/22/2021	224,492	0	(14,025)	0	0	(14,025)	0	208,503	208,503	0	0	0
419690620	NEW RIVER	AZ		01/10/2019	07/01/2021	504,690	0	48,236	0	0	48,236	0	549,471	549,471	0	0	0
419690647	RICHMOND	VA		01/10/2019	09/22/2021	79,564	0	7,214	0	0	7,214	0	86,268	86,268	0	0	0
500613807	WINSTON SALEM	NC		10/16/2015	07/21/2021	47,005	0	193	0	0	193	0	46,129	46,129	0	0	0
501122556	SPANAWAY	WA		10/16/2015	09/22/2021	127,003	0	3,976	0	0	3,976	0	127,713	127,713	0	0	0
555845104	WEYMOUTH	MA		03/26/2018	07/19/2021	99,502	0	(691)	0	0	(691)	0	97,359	97,359	0	0	0
555845141	NORTH MIAMI BEACH	FL		06/08/2018	07/19/2021	175,600	0	1,981	0	0	1,981	0	176,055	176,055	0	0	0
568482518	SHELBY	NC		12/09/2016	09/15/2021	11,403	0	(268)	0	0	(268)	0	8,978	8,978	0	0	0
568484527	EAST MEADOW	NY		04/22/2016	07/19/2021	258,903	0	12,743	0	0	12,743	0	268,043	268,043	0	0	0
568484553	WINTER PARK	FL		04/22/2016	08/19/2021	384,601	0	(4,290)	0	0	(4,290)	0	377,542	377,542	0	0	0
568485816	PRINCEVILLE	HI		03/26/2018	08/19/2021	210,855	0	(3,181)	0	1,986	(1,195)	0	205,116	205,116	0	0	0
571617288	CHICAGO	IL		04/30/2018	09/15/2021	272,679	0	23,694	0	0	23,694	0	293,954	293,954	0	0	0
578236078	AUSTIN	TX		09/21/2017	08/19/2021	417,764	0	(5,015)	0	0	(5,015)	0	408,852	408,852	0	0	0
578244183	LOS ANGELES	CA		06/01/2018	08/19/2021	829,228	0	(7,430)	0	0	(7,430)	0	813,687	813,687	0	0	0
578244282	HOUSTON	TX		06/01/2018	08/19/2021	1,183,648	0	(30,709)	0	0	(30,709)	0	1,142,146	1,142,146	0	0	0
578257686	SOUTH KINGSTOWN	RI		06/08/2018	09/15/2021	1,258,526	0	81,385	0	0	81,385	0	1,318,456	1,318,456	0	0	0
578258635	PORTLAND	OR		05/29/2018	07/19/2021	476,359	0	(8,308)	0	0	(8,308)	0	463,086	463,086	0	0	0
578259512	SAN DIEGO	CA		05/08/2018	09/15/2021	487,190	0	(18,422)	0	0	(18,422)	0	464,225	464,225	0	0	0
578260529	CASTLE ROCK	CO		05/29/2018	09/15/2021	499,351	0	(10,312)	0	0	(10,312)	0	483,066	483,066	0	0	0
578265428	FAIRFIELD	CT		01/12/2018	07/19/2021	675,582	0	(5,673)	0	0	(5,673)	0	663,029	663,029	0	0	0
578266612	PLYMOUTH	MN		06/08/2018	08/19/2021	576,126	0	(3,087)	0	0	(3,087)	0	567,403	567,403	0	0	0
578266619	WAYNE	PA		06/08/2018	09/15/2021	673,628	0	9,104	0	0	9,104	0	675,746	675,746	0	0	0
578266629	POOLESVILLE	MD		06/08/2018	09/15/2021	658,857	0	712	0	0	712	0	649,512	649,512	0	0	0

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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					
578272167	GLENDALE	CA		06/08/2018	08/19/2021	954,483	0	(4,766)	0	0	(4,766)	0	940,454	940,454	0	0	0
578272170	STUDIO CITY	CA		06/08/2018	08/19/2021	929,175	0	(24,450)	0	0	(24,450)	0	896,120	896,120	0	0	0
578273946	OAKLAND	CA		06/08/2018	09/15/2021	587,886	0	6,288	0	0	6,288	0	586,509	586,509	0	0	0
578286143	LOS ANGELES	CA		06/21/2018	09/15/2021	993,202	0	(27,179)	0	0	(27,179)	0	956,482	956,482	0	0	0
578295348	HOLDEN BEACH	NC		12/14/2018	08/19/2021	644,736	0	(15,010)	0	0	(15,010)	0	622,602	622,602	0	0	0
578317158	BOTHELL	WA		03/26/2018	08/19/2021	10,366	0	81	0	0	81	0	2,628	2,628	0	0	0
578317196	BLOOMFIELD	NJ		03/26/2018	08/19/2021	82,682	0	8,455	0	0	8,455	0	87,538	87,538	0	0	0
578317297	NAPA	CA		03/26/2018	08/19/2021	91,250	0	11,689	0	0	11,689	0	101,475	101,475	0	0	0
578371473	GLENDALE	CA		04/23/2018	08/19/2021	796,247	0	(10,009)	0	0	(10,009)	0	778,497	778,497	0	0	0
578371486	SANTA CRUZ	CA		04/23/2018	07/19/2021	823,418	0	30,593	0	0	30,593	0	844,463	844,463	0	0	0
578371926	SALT LAKE CITY	UT		09/10/2018	09/16/2021	747,278	0	(16,154)	0	0	(16,154)	0	725,069	725,069	0	0	0
578371976	SAN MATEO	CA		09/10/2018	08/19/2021	1,357,310	0	15,572	0	0	15,572	0	1,358,218	1,358,218	0	0	0
578371987	MCCORDSVILLE	IN		09/10/2018	07/19/2021	409,081	0	(27,271)	0	0	(27,271)	0	378,307	378,307	0	0	0
578371989	PINECREST	FL		09/10/2018	07/19/2021	746,221	0	(11,097)	0	0	(11,097)	0	728,014	728,014	0	0	0
578372543	SOUTH MIAMI	FL		04/27/2018	09/15/2021	736,422	0	(10,081)	0	0	(10,081)	0	720,131	720,131	0	0	0
578374768	ROCKLIN	CA		06/21/2018	09/15/2021	667,248	0	(7,196)	0	0	(7,196)	0	653,808	653,808	0	0	0
578399906	LOS ANGELES	CA		09/10/2018	07/19/2021	941,322	0	(21,397)	0	0	(21,397)	0	911,359	911,359	0	0	0
578403126	OROVILLE	CA		09/10/2018	09/16/2021	484,751	0	(9,450)	0	0	(9,450)	0	470,876	470,876	0	0	0
578403164	HOUSTON	TX		09/10/2018	09/16/2021	658,362	0	(19,233)	0	0	(19,233)	0	631,605	631,605	0	0	0
578406253	WALNUT CREEK	CA		09/10/2018	08/19/2021	1,110,583	0	(26,650)	0	0	(26,650)	0	1,013,106	1,013,106	0	0	0
578406649	WESTERN SPRINGS	IL		06/05/2018	08/19/2021	458,453	0	5,109	0	0	5,109	0	459,177	459,177	0	0	0
578406664	DELRAY BEACH	FL		06/05/2018	07/19/2021	474,572	0	(829)	0	0	(829)	0	469,485	469,485	0	0	0
578407611	NOKOMIS	FL		06/08/2018	07/19/2021	467,354	0	(7,152)	0	0	(7,152)	0	457,021	457,021	0	0	0
578407620	PACIFIC PALISADES	CA		06/08/2018	07/19/2021	816,509	0	(10,958)	0	0	(10,958)	0	794,785	794,785	0	0	0
578431925	NEW ALBANY	IN		06/08/2018	07/19/2021	119,615	0	30,136	0	0	30,136	0	148,492	148,492	0	0	0
578432024	MEADOW VISTA	CA		06/08/2018	07/19/2021	1,126,916	0	32,945	0	0	32,945	0	1,136,809	1,136,809	0	0	0
578432032	FORT LAUDERDA	FL		06/08/2018	09/15/2021	10,791	0	17	0	0	17	0	3,483	3,483	0	0	0
578432083	DRAPER	UT		06/08/2018	07/19/2021	162,632	0	3,322	0	0	3,322	0	164,437	164,437	0	0	0
578432097	SPOKANE	WA		06/08/2018	08/19/2021	119,120	0	(3,576)	0	0	(3,576)	0	111,918	111,918	0	0	0
578432195	SURPRISE	AZ		06/08/2018	09/15/2021	387,735	0	15,163	0	0	15,163	0	399,629	399,629	0	0	0
578432793	CHINO HILLS	CA		10/12/2018	08/19/2021	341,733	0	11,936	0	0	11,936	0	343,401	343,401	0	0	0
578464331	KENTFIELD	CA		11/15/2018	08/19/2021	1,090,644	0	77	0	0	77	0	1,080,411	1,080,411	0	0	0
578464334	COLLEGE STATION	TX		11/15/2018	07/19/2021	530,666	0	431	0	0	431	0	526,077	526,077	0	0	0
578464387	TAMPA	FL		11/15/2018	07/19/2021	1,159,769	0	(9,846)	0	0	(9,846)	0	1,139,215	1,139,215	0	0	0
578483953	NEPTUNE BEACH	FL		11/15/2018	09/15/2021	666,741	0	(12,358)	0	0	(12,358)	0	648,595	648,595	0	0	0
578486575	FORT COLLINS	CO		11/15/2018	07/19/2021	552,947	0	(9,605)	0	0	(9,605)	0	538,730	538,730	0	0	0
578489018	RIVERWOODS	IL		08/02/2018	07/19/2021	1,111,364	0	17,564	0	0	17,564	0	1,118,426	1,118,426	0	0	0
578489643	CHINO	CA		12/12/2018	09/15/2021	483,161	0	(5,672)	0	0	(5,672)	0	473,264	473,264	0	0	0
578497777	YUBA CITY	CA		08/02/2018	08/19/2021	110,727	0	7,896	0	0	7,896	0	117,380	117,380	0	0	0
578497933	PUYALLUP	WA		08/02/2018	08/19/2021	166,142	0	28,835	0	0	28,835	0	192,956	192,956	0	0	0
578497983	LINCOLN	CA		08/02/2018	07/19/2021	207,161	0	27,777	0	0	27,777	0	232,106	232,106	0	0	0
578497990	PORT SAINT LUCIE	FL		08/02/2018	08/19/2021	261,357	0	29,480	0	0	29,480	0	284,483	284,483	0	0	0
578498038	ELMONT	NY		08/02/2018	09/15/2021	432,717	0	19,903	0	0	19,903	0	449,587	449,587	0	0	0
578510692	SPRINGFIELD	MA		09/10/2018	09/16/2021	110,336	0	7,717	0	9,944	17,661	0	127,591	127,591	0	0	0
578510845	BEL AIR	MD		09/10/2018	08/19/2021	259,082	0	49,813	0	0	49,813	0	302,951	302,951	0	0	0
578623267	CROWN POINT	IN		12/10/2018	08/19/2021	123,092	0	2,591	0	0	2,591	0	123,616	123,616	0	0	0
578682203	SOUTH OZONE PARK	NY		12/21/2018	08/19/2021	434,876	0	66,658	0	0	66,658	0	493,494	493,494	0	0	0
667377493	DAVIS	CA		05/29/2018	09/15/2021	794,093	0	(17,516)	0	0	(17,516)	0	768,460	768,460	0	0	0
983807677	OXNARD	CA		08/02/2016	08/19/2021	205,889	0	12,800	0	0	12,800	0	212,778	212,778	0	0	0
983902478	BAY SHORE	NY		08/02/2016	08/19/2021	77,249	0	0	0	0	0	0	66,928	66,928	0	0	0
9900087659	LOS BANOS	CA		04/17/2019	09/15/2021	226,199	0	(8,215)	0	0	(8,215)	0	216,454	216,454	0	0	0
9900087702	TACOMA	WA		04/17/2019	08/19/2021	272,986	0	(9,817)	0	0	(9,817)	0	261,220	261,220	0	0	0
9900087762	HARRISBURG	NC		04/17/2019	07/19/2021	174,477	0	(2,498)	0	0	(2,498)	0	170,560	170,560	0	0	0
9900088032	SAN DIEGO	CA		05/16/2019	07/19/2021	422,534	0	(11,005)	0	0	(11,005)	0	408,913	408,913	0	0	0
9900088049	SAN DIEGO	CA		05/16/2019	07/19/2021	291,541	0	(9,870)	0	0	(9,870)	0	279,551	279,551	0	0	0
9900088086	SURF CITY	NJ		05/16/2019	07/19/2021	388,166	0	(8,877)	0	0	(8,877)	0	376,050	376,050	0	0	0
9900088656	WORCESTER	MA		06/19/2019	07/19/2021	408,927	0	(12,496)	0	0	(12,496)	0	393,259	393,259	0	0	0
9900088707	AZUSA	CA		06/19/2019	08/19/2021	619,784	0	(18,753)	0	0	(18,753)	0	596,129	596,129	0	0	0
9900089390	LA QUINTA	CA		07/09/2019	08/19/2021	229,860	0	(5,942)	0	0	(5,942)	0	222,130	222,130	0	0	0
9900089570	ROLLING HILLS	CA		07/10/2019	07/19/2021	988,827	0	(7,937)	0	0	(7,937)	0	962,501	962,501	0	0	0

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	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					
9900089995	HOUSTON	TX		07/30/2019	09/15/2021	220,198	0	(9,603)	0	0	(9,603)	0	209,029	209,029	0	0	0
9900090076	CHANDLER	AZ		07/30/2019	08/19/2021	208,450	0	(3,036)	0	0	(3,036)	0	203,574	203,574	0	0	0
9900090085	FORT COLLINS	CO		07/30/2019	08/19/2021	309,734	0	(8,520)	0	0	(8,520)	0	295,472	295,472	0	0	0
9900090456	NEWARK	DE		08/01/2019	07/21/2021	68,114	0	(5,881)	0	0	(5,881)	0	61,378	61,378	0	0	0
9900090470	DANA POINT	CA		08/01/2019	07/21/2021	548,281	0	55,489	0	0	55,489	0	594,240	594,240	0	0	0
9900090570	PROVIDENCE	RI		08/01/2019	07/21/2021	145,735	0	(4,015)	0	0	(4,015)	0	139,624	139,624	0	0	0
9900090649	GARDEN CITY	NY		08/01/2019	09/22/2021	402,444	0	(24,228)	0	0	(24,228)	0	376,102	376,102	0	0	0
9900090941	NORTH PROVIDENCE	RI		08/27/2019	09/15/2021	205,094	0	421	0	0	421	0	203,577	203,577	0	0	0
9900091094	SAN FRANCISCO	CA		08/27/2019	07/19/2021	348,916	0	(6,502)	0	0	(6,502)	0	339,451	339,451	0	0	0
9900091368	PALM SPRINGS	CA		09/25/2019	07/19/2021	671,102	0	(5,999)	0	0	(5,999)	0	659,029	659,029	0	0	0
9900094116	RESEDA	CA		10/25/2019	08/19/2021	144,524	0	2,649	0	0	2,649	0	145,804	145,804	0	0	0
9900094310	ST PETERSBURG	FL		10/25/2019	07/21/2021	105,441	0	412	0	0	412	0	104,927	104,927	0	0	0
9900095755	FARMINGTON	MI		10/25/2019	08/19/2021	99,412	0	537	0	0	537	0	97,570	97,570	0	0	0
9900096393	MIAMI	FL		10/25/2019	07/19/2021	555,080	0	(9,473)	0	0	(9,473)	0	541,221	541,221	0	0	0
9900096776	STEAMBOAT SPRINGS	CO		11/19/2019	08/19/2021	795,722	0	(12,700)	0	0	(12,700)	0	775,986	775,986	0	0	0
9900097038	EASTVALE	CA		11/26/2019	07/19/2021	402,603	0	(5,343)	0	0	(5,343)	0	393,574	393,574	0	0	0
9900097186	NORTH BERGEN	NJ		11/26/2019	07/19/2021	477,512	0	(13,362)	0	0	(13,362)	0	460,021	460,021	0	0	0
9900097201	FORT COLLINS	CO		11/26/2019	07/19/2021	292,588	0	(11,868)	0	0	(11,868)	0	278,664	278,664	0	0	0
9900097440	WILMINGTON	NC		11/26/2019	07/19/2021	352,126	0	(12,103)	0	0	(12,103)	0	337,438	337,438	0	0	0
9900097482	PROVIDENCE	RI		11/26/2019	09/15/2021	223,630	0	(5,208)	0	0	(5,208)	0	216,401	216,401	0	0	0
9900097828	SANTA FE	NM		12/20/2019	07/19/2021	735,046	0	(17,035)	0	0	(17,035)	0	711,348	711,348	0	0	0
9900097895	CAMAS	WA		12/20/2019	09/15/2021	654,189	0	(6,508)	0	0	(6,508)	0	642,837	642,837	0	0	0
9900097897	COOPER CITY	FL		12/20/2019	08/19/2021	552,202	0	(10,531)	0	0	(10,531)	0	537,706	537,706	0	0	0
9900098045	VICTORVILLE	CA		01/30/2020	09/15/2021	219,722	0	(11,116)	0	0	(11,116)	0	206,912	206,912	0	0	0
9900098046	MIAMI	FL		01/30/2020	09/15/2021	206,657	0	(4,285)	0	0	(4,285)	0	200,524	200,524	0	0	0
9900098164	PINE BROOK	NJ		01/30/2020	09/15/2021	314,536	0	(5,406)	0	0	(5,406)	0	305,756	305,756	0	0	0
9900098168	CHICAGO	IL		01/30/2020	07/19/2021	288,587	0	(13,840)	0	0	(13,840)	0	272,423	272,423	0	0	0
9900098251	WASHINGTON	DC		01/30/2020	09/15/2021	446,702	0	(4,414)	0	0	(4,414)	0	438,156	438,156	0	0	0
9900098326	PLEASANT GROVE	UT		01/30/2020	09/15/2021	277,973	0	(13,985)	0	0	(13,985)	0	261,948	261,948	0	0	0
9900098455	REDMOND	OR		01/30/2020	09/15/2021	158,902	0	(10,641)	0	0	(10,641)	0	143,012	143,012	0	0	0
9900098497	HOLLISTER	CA		01/30/2020	09/15/2021	322,949	0	(13,030)	0	0	(13,030)	0	307,291	307,291	0	0	0
9900098511	LONG BEACH	CA		01/30/2020	07/19/2021	274,264	0	(6,912)	0	14,656	7,744	0	281,223	281,223	0	0	0
9900098624	RIVERSIDE	CA		01/30/2020	09/15/2021	229,744	0	(3,801)	0	0	(3,801)	0	223,852	223,852	0	0	0
9900098684	CHICAGO	IL		01/30/2020	07/19/2021	165,753	0	(2,440)	0	0	(2,440)	0	161,795	161,795	0	0	0
9900098976	SHORELINE	WA		02/27/2020	09/15/2021	405,489	0	(9,241)	0	0	(9,241)	0	392,700	392,700	0	0	0
9900099131	COSTA MESA	CA		02/27/2020	07/19/2021	514,513	0	(13,469)	0	0	(13,469)	0	489,985	489,985	0	0	0
9900099592	HONOLULU	HI		03/26/2020	09/15/2021	262,267	0	(4,342)	0	0	(4,342)	0	255,545	255,545	0	0	0
9900101781	DENVER	CO		04/29/2020	09/15/2021	1,003,797	0	(1,979)	0	0	(1,979)	0	993,100	993,100	0	0	0
9900101796	PARK CITY	UT		04/29/2020	09/15/2021	922,172	0	4,806	0	0	4,806	0	919,757	919,757	0	0	0
9900101804	OAKLAND	CA		04/29/2020	07/19/2021	1,315,606	0	12,430	0	0	12,430	0	1,314,630	1,314,630	0	0	0
9900102072	SAN JOSE	CA		05/05/2020	07/19/2021	834,365	0	25,572	0	0	25,572	0	852,991	852,991	0	0	0
9900102507	RIVERSIDE	CA		05/21/2020	07/19/2021	257,804	0	(1,510)	0	0	(1,510)	0	249,475	249,475	0	0	0
9900103024	HOUSTON	TX		05/21/2020	07/19/2021	111,390	0	9,548	0	0	9,548	0	120,237	120,237	0	0	0
9900103471	VALPARAISO	FL		05/21/2020	08/19/2021	84,329	0	(309)	0	0	(309)	0	81,587	81,587	0	0	0
9900103906	BELLEVUE	WA		05/21/2020	07/19/2021	258,348	0	44,914	0	0	44,914	0	300,988	300,988	0	0	0
9900103968	TALLAHASSEE	FL		05/21/2020	08/19/2021	93,623	0	(3,493)	0	0	(3,493)	0	87,443	87,443	0	0	0
9900104009	CORAL SPRINGS	FL		05/21/2020	07/19/2021	159,082	0	19,516	0	0	19,516	0	177,126	177,126	0	0	0
9900104614	BOWIE	MD		05/21/2020	09/15/2021	123,863	0	9,956	0	0	9,956	0	130,278	130,278	0	0	0
9900105688	DALLAS	TX		05/22/2020	07/19/2021	463,214	0	48,786	0	0	48,786	0	512,000	512,000	0	0	0
9900106123	TORRANCE	CA		06/19/2020	09/22/2021	959,365	0	9,635	0	0	9,635	0	962,185	962,185	0	0	0
9900106135	NORTHRIDGE	CA		06/19/2020	09/22/2021	880,248	0	7,062	0	0	7,062	0	880,711	880,711	0	0	0
9900106139	DANA POINT	CA		06/19/2020	09/22/2021	2,206,236	0	(21,869)	0	0	(21,869)	0	2,170,098	2,170,098	0	0	0
9900106140	MOUNTAIN VIEW	CA		06/19/2020	08/19/2021	1,121,874	0	47,948	0	0	47,948	0	1,160,424	1,160,424	0	0	0
9900106151	VENICE	CA		06/19/2020	07/21/2021	1,084,529	0	5,967	0	0	5,967	0	1,090,495	1,090,495	0	0	0
9900106159	SANTA CLARITA	CA		06/19/2020	08/19/2021	263,144	0	(1,505)	0	0	(1,505)	0	259,880	259,880	0	0	0
9900106308	YELM	WA		07/10/2020	08/19/2021	299,882	0	7,788	0	0	7,788	0	304,111	304,111	0	0	0
9900106425	CORONA	CA		07/10/2020	07/19/2021	431,241	0	3,050	0	0	3,050	0	430,578	430,578	0	0	0
9900106555	MURRIETA	CA		07/10/2020	09/15/2021	268,935	0	(6,463)	0	0	(6,463)	0	260,042	260,042	0	0	0
9900106573	IONE	CA		07/10/2020	07/19/2021	246,747	0	(913)	0	0	(913)	0	242,934	242,934	0	0	0
9900106578	BILLINGS	MT		07/10/2020	09/15/2021	76,504	0	(436)	0	0	(436)	0	75,340	75,340	0	0	0

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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					
9900107264	HOUSTON	TX		11/13/2020	07/19/2021	12,911	0	(606)	0	0	(606)	0	3,322	3,322	0	0	0
9900107309	SHAWNEE	OK		11/13/2020	09/15/2021	20,563	0	(689)	0	0	(689)	0	14,631	14,631	0	0	0
9900107331	MONROE TOWNSHIP	NJ		11/13/2020	09/15/2021	117,135	0	(2,363)	0	0	(2,363)	0	106,038	106,038	0	0	0
9900107652	DUBOIS	PA		11/13/2020	08/19/2021	22,863	0	(201)	0	0	(201)	0	17,843	17,843	0	0	0
9900107783	PRESCOTT	AZ		11/13/2020	09/16/2021	5,394	0	2	0	0	2	0	4,031	4,031	0	0	0
9900107970	TROY	NY		11/13/2020	07/19/2021	5,537	0	(124)	0	0	(124)	0	2,222	2,222	0	0	0
9900107982	BAKERSFIELD	CA		11/13/2020	08/19/2021	13,008	0	(287)	0	0	(287)	0	10,567	10,567	0	0	0
9900107983	MONROE	LA		11/13/2020	09/15/2021	16,639	0	(338)	0	0	(338)	0	13,540	13,540	0	0	0
9900108013	LANSING	MI		11/13/2020	08/19/2021	13,679	0	(337)	0	0	(337)	0	11,144	11,144	0	0	0
9900108015	CHARLESTON	SC		11/13/2020	07/19/2021	6,059	0	(169)	0	0	(169)	0	1,025	1,025	0	0	0
9900108059	PACIFIC GROVE	CA		11/13/2020	08/19/2021	72,528	0	(2,389)	0	0	(2,389)	0	39,594	39,594	0	0	0
9900108126	GLOUCESTER	VA		11/13/2020	07/19/2021	9,719	0	(56)	0	0	(56)	0	6,592	6,592	0	0	0
9900108128	OKC	OK		11/13/2020	09/15/2021	19,040	0	72	0	0	72	0	16,358	16,358	0	0	0
9900108204	CEDAR FALLS	IA		11/13/2020	08/19/2021	26,558	0	(361)	0	0	(361)	0	21,965	21,965	0	0	0
9900108223	FAIRDALE	KY		11/13/2020	09/15/2021	6,246	0	(59)	0	0	(59)	0	2,216	2,216	0	0	0
9900108240	BEREA	KY		11/13/2020	07/19/2021	7,727	0	(141)	0	0	(141)	0	5,846	5,846	0	0	0
9900108674	LAGUNA HILLS	CA		11/13/2020	08/19/2021	152,325	0	(4,040)	0	0	(4,040)	0	138,911	138,911	0	0	0
9900108957	NAPLES	FL		11/13/2020	09/15/2021	463,511	0	(10,127)	0	0	(10,127)	0	435,622	435,622	0	0	0
9900109017	DAYTONA BEACH	FL		11/13/2020	07/19/2021	74,144	0	(1,862)	0	0	(1,862)	0	67,597	67,597	0	0	0
9900109102	MARIANNA	FL		11/13/2020	08/19/2021	113,274	0	(4,134)	0	0	(4,134)	0	105,199	105,199	0	0	0
9900109292	BLOOMINGTON	IL		11/13/2020	07/19/2021	34,695	0	221	0	0	221	0	32,765	32,765	0	0	0
9900109378	OVIEDO	FL		11/13/2020	07/19/2021	91,658	0	(488)	0	0	(488)	0	88,211	88,211	0	0	0
9900109489	SAN ANTONIO	TX		11/13/2020	07/19/2021	124,984	0	(236)	0	0	(236)	0	118,573	118,573	0	0	0
9900109753	MENLO PARK	CA		11/13/2020	08/19/2021	818,849	0	6,427	0	0	6,427	0	811,296	811,296	0	0	0
9900109838	QUAKERTOWN	PA		11/13/2020	09/15/2021	341,881	0	(5,344)	0	0	(5,344)	0	332,980	332,980	0	0	0
9900109964	YORK	PA		11/13/2020	08/19/2021	23,311	0	(78)	0	0	(78)	0	22,951	22,951	0	0	0
9900110066	SAN FRANCISCO	CA		11/13/2020	08/19/2021	417,459	0	1,808	0	0	1,808	0	414,016	414,016	0	0	0
9900110189	WINTER HAVEN	FL		11/13/2020	08/19/2021	47,188	0	(1,966)	0	0	(1,966)	0	44,281	44,281	0	0	0
9900110256	CHANDLER	AZ		11/13/2020	08/19/2021	125,683	0	(3,965)	0	0	(3,965)	0	119,408	119,408	0	0	0
9900110273	SAN FRANCISCO	CA		11/19/2020	07/19/2021	1,024,402	0	(30,402)	0	0	(30,402)	0	994,000	994,000	0	0	0
9900110299	HOBOKEN	NJ		11/19/2020	07/19/2021	793,785	0	0	0	0	0	0	793,785	793,785	0	0	0
9900111752	VALLEJO	CA		12/17/2020	08/19/2021	187,981	0	(11,225)	0	0	(11,225)	0	175,311	175,311	0	0	0
9900111997	NEW YORK	NY		12/22/2020	08/19/2021	1,722,163	0	(13,419)	0	0	(13,419)	0	1,708,744	1,708,744	0	0	0
9900112118	LOS ANGELES	CA		01/19/2021	09/15/2021	0	0	(18,246)	0	0	(18,246)	0	471,130	471,130	0	0	0
9900112122	SAN JOSE	CA		01/19/2021	09/15/2021	0	0	(16,533)	0	0	(16,533)	0	561,441	561,441	0	0	0
9900112132	CARMICHAEL	CA		01/19/2021	07/19/2021	0	0	(10,962)	0	0	(10,962)	0	264,286	264,286	0	0	0
9900112164	HIGHLAND MILLS	NY		01/19/2021	07/19/2021	0	0	(11,109)	0	0	(11,109)	0	293,781	293,781	0	0	0
9900112169	HAWTHORNE	CA		01/19/2021	09/15/2021	0	0	(18,464)	0	0	(18,464)	0	515,685	515,685	0	0	0
9900112191	SCHAUMBURG	IL		01/19/2021	07/19/2021	0	0	(6,532)	0	0	(6,532)	0	178,813	178,813	0	0	0
9900112192	DES PLAINES	IL		01/19/2021	07/19/2021	0	0	(5,863)	0	0	(5,863)	0	156,496	156,496	0	0	0
9900112194	ROHNERT PARK	CA		01/19/2021	07/19/2021	0	0	(11,400)	0	0	(11,400)	0	345,538	345,538	0	0	0
9900112196	BELLEVUE	WA		01/19/2021	07/19/2021	0	0	(16,916)	0	0	(16,916)	0	643,410	643,410	0	0	0
9900112463	IRVINGTON	NJ		01/19/2021	07/19/2021	0	0	(9,870)	0	0	(9,870)	0	239,921	239,921	0	0	0
9900112838	MEREDITH	NH		02/19/2021	07/19/2021	0	0	(14,707)	0	0	(14,707)	0	510,000	510,000	0	0	0
9900112860	WALNUT CREEK	CA		02/19/2021	07/19/2021	0	0	(24,182)	0	0	(24,182)	0	972,000	972,000	0	0	0
9900113018	CADDO MILLS	TX		03/10/2021	08/19/2021	0	0	(1,194)	0	0	(1,194)	0	127,242	127,242	0	0	0
9900113026	GLADWIN	MI		03/10/2021	09/15/2021	0	0	(194)	0	0	(194)	0	284,306	284,306	0	0	0
9900113223	GLEN OAKS	NY		03/17/2021	09/22/2021	0	0	(13,010)	0	0	(13,010)	0	295,375	295,375	0	0	0
9900113242	NORTH MYRTLE BEAC	SC		03/17/2021	07/21/2021	0	0	(1,315)	0	0	(1,315)	0	45,827	45,827	0	0	0
9900113247	WATERFORD	CA		03/17/2021	07/21/2021	0	0	(10,307)	0	0	(10,307)	0	222,624	222,624	0	0	0
9900113253	LAKE CITY	MN		03/17/2021	08/19/2021	0	0	(12,148)	0	0	(12,148)	0	254,822	254,822	0	0	0
9900113254	LAS VEGAS	NV		03/17/2021	08/19/2021	0	0	(7,948)	0	0	(7,948)	0	166,323	166,323	0	0	0
9900113508	AUSTIN	TX		04/01/2021	08/19/2021	0	0	(39,943)	0	0	(39,943)	0	383,024	383,024	0	0	0
9900113510	TEHACHAPI	CA		04/01/2021	08/19/2021	0	0	(33,284)	0	0	(33,284)	0	436,597	436,597	0	0	0
9900113614	MIAMI	FL		04/01/2021	07/19/2021	0	0	(28,371)	0	0	(28,371)	0	194,646	194,646	0	0	0
9900113643	MIAMI	FL		04/01/2021	08/19/2021	0	0	(90,504)	0	0	(90,504)	0	657,946	657,946	0	0	0
9900113792	SUMMERVILLE	SC		04/01/2021	07/19/2021	0	0	(11,048)	0	0	(11,048)	0	113,849	113,849	0	0	0
9900113797	SPOKANE	WA		04/01/2021	09/16/2021	0	0	(7,637)	0	0	(7,637)	0	198,738	198,738	0	0	0
9900113802	FRISCO	TX		04/01/2021	09/15/2021	0	0	(60,155)	0	0	(60,155)	0	354,767	354,767	0	0	0
9900113803	CITRUS SPRINGS	FL		04/01/2021	09/15/2021	0	0	(21,793)	0	0	(21,793)	0	110,471	110,471	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9900113806	LAS VEGAS	NV		04/01/2021	07/19/2021	0	0	(83,073)	0	0	(83,073)	0	547,407	547,407	0	0	0
9900113808	BRIAN HEAD	UT		04/01/2021	09/15/2021	0	0	(5,446)	0	0	(5,446)	0	78,776	78,776	0	0	0
9900113812	MADERA	CA		04/01/2021	07/19/2021	0	0	(3,678)	0	0	(3,678)	0	93,022	93,022	0	0	0
9900113813	COCOA BEACH	FL		04/01/2021	09/15/2021	0	0	(25,729)	0	0	(25,729)	0	184,087	184,087	0	0	0
9900113814	ALTAMONTE SPRINGS	FL		04/01/2021	09/15/2021	0	0	(8,436)	0	0	(8,436)	0	83,196	83,196	0	0	0
9900113817	WEST PALM BEACH	FL		04/01/2021	08/19/2021	0	0	(20,292)	0	0	(20,292)	0	332,017	332,017	0	0	0
9900113818	FORT WORTH	TX		04/01/2021	07/19/2021	0	0	(15,305)	0	0	(15,305)	0	209,677	209,677	0	0	0
9900113906	CAPE CORAL	FL		04/01/2021	07/19/2021	0	0	(3,634)	0	0	(3,634)	0	28,203	28,203	0	0	0
9900114160	LOS ANGELES	CA		04/01/2021	07/19/2021	0	0	(24,473)	0	0	(24,473)	0	421,959	421,959	0	0	0
9900114174	CONCORD	NC		04/01/2021	07/19/2021	0	0	(18,642)	0	0	(18,642)	0	210,527	210,527	0	0	0
9900114181	PORT SAINT LUCIE	FL		04/01/2021	09/15/2021	0	0	(77,071)	0	0	(77,071)	0	516,251	516,251	0	0	0
9900114192	BRADENTON	FL		04/01/2021	07/19/2021	0	0	(11,140)	0	0	(11,140)	0	137,882	137,882	0	0	0
9900114196	SILVER SPRING	MD		04/01/2021	07/19/2021	0	0	(19,137)	0	0	(19,137)	0	432,415	432,415	0	0	0
9900114200	PHOENIX	AZ		04/01/2021	07/19/2021	0	0	(15,411)	0	0	(15,411)	0	205,757	205,757	0	0	0
9900114202	SAINT AUGUSTINE	FL		04/01/2021	08/19/2021	0	0	(20,961)	0	0	(20,961)	0	219,795	219,795	0	0	0
9900114213	MIAMI	FL		04/01/2021	09/15/2021	0	0	(15,425)	0	0	(15,425)	0	173,407	173,407	0	0	0
9900114217	LA JOLLA	CA		04/01/2021	07/19/2021	0	0	(34,456)	0	0	(34,456)	0	1,537,116	1,537,116	0	0	0
9900114241	BOYNTON BEACH	FL		04/01/2021	08/19/2021	0	0	(6,462)	0	0	(6,462)	0	119,300	119,300	0	0	0
9900114243	MESA	AZ		04/01/2021	09/15/2021	0	0	(28,664)	0	0	(28,664)	0	495,900	495,900	0	0	0
9900114256	LONGWOOD	FL		04/01/2021	08/19/2021	0	0	(25,571)	0	0	(25,571)	0	152,906	152,906	0	0	0
9900114262	SCOTTSDALE	AZ		04/01/2021	07/19/2021	0	0	(77,548)	0	0	(77,548)	0	482,001	482,001	0	0	0
9900115413	LAS VEGAS	NV		04/22/2021	09/22/2021	0	0	(37,748)	0	0	(37,748)	0	384,936	384,936	0	0	0
9900115414	THOUSAND PALMS	CA		04/22/2021	09/22/2021	0	0	(47,599)	0	0	(47,599)	0	481,515	481,515	0	0	0
9900115437	ROYAL OAK	MI		04/22/2021	08/19/2021	0	0	(8,291)	0	0	(8,291)	0	82,336	82,336	0	0	0
9900115455	AITKIN	MN		04/22/2021	09/15/2021	0	0	(9,082)	0	0	(9,082)	0	91,666	91,666	0	0	0
9900115475	WEST CHESTER	PA		04/22/2021	07/19/2021	0	0	(10,109)	0	0	(10,109)	0	100,260	100,260	0	0	0
9900115486	SAN BERNARDINO	CA		04/22/2021	07/19/2021	0	0	(9,631)	0	0	(9,631)	0	102,836	102,836	0	0	0
9900115497	BROOKLYN	NY		04/22/2021	08/19/2021	0	0	(7,283)	0	0	(7,283)	0	158,685	158,685	0	0	0
9900116011	NORTH MIAMI	FL		04/27/2021	09/22/2021	0	0	(9,091)	0	0	(9,091)	0	156,609	156,609	0	0	0
9900116054	CHICAGO	IL		04/27/2021	08/19/2021	0	0	(22,354)	0	0	(22,354)	0	284,549	284,549	0	0	0
9900116112	OXNARD	CA		04/27/2021	07/21/2021	0	0	(43,964)	0	0	(43,964)	0	438,633	438,633	0	0	0
9900116178	BERNVILLE	PA		04/27/2021	08/19/2021	0	0	(21,343)	0	0	(21,343)	0	211,024	211,024	0	0	0
9900116461	MEMPHIS	TN		04/27/2021	09/22/2021	0	0	(10,984)	0	0	(10,984)	0	109,159	109,159	0	0	0
9900116484	SHREVEPORT	LA		04/27/2021	08/19/2021	0	0	(4,496)	0	0	(4,496)	0	52,180	52,180	0	0	0
9900116614	FREEDOM	PA		04/27/2021	07/21/2021	0	0	(5,192)	0	0	(5,192)	0	49,167	49,167	0	0	0
9900116748	SAN JOSE	CA		05/26/2021	08/19/2021	0	0	(12,631)	0	0	(12,631)	0	1,131,392	1,131,392	0	0	0
9900116880	LEICESTER	MA		06/15/2021	07/19/2021	0	0	(5,719)	0	0	(5,719)	0	129,986	129,986	0	0	0
9900116974	YUMA	AZ		06/15/2021	07/19/2021	0	0	(4,690)	0	0	(4,690)	0	86,536	86,536	0	0	0
9900117012	DES PLAINES	IL		06/15/2021	09/15/2021	0	0	(3,447)	0	0	(3,447)	0	111,191	111,191	0	0	0
9900117019	HOFFMAN ESTATES	IL		06/15/2021	08/19/2021	0	0	(6,408)	0	0	(6,408)	0	151,143	151,143	0	0	0
9900117239	SAN FRANCISCO	CA		06/15/2021	08/19/2021	0	0	(67,204)	0	0	(67,204)	0	1,473,771	1,473,771	0	0	0
9900117315	SAINT PAUL	MN		06/15/2021	08/19/2021	0	0	(9,032)	0	0	(9,032)	0	210,525	210,525	0	0	0
9900117627	CLINTON	MD		06/15/2021	09/15/2021	0	0	(14,869)	0	0	(14,869)	0	238,675	238,675	0	0	0
9900117644	BENSALEM	PA		06/15/2021	09/15/2021	0	0	(5,220)	0	0	(5,220)	0	184,446	184,446	0	0	0
9900117772	LIBERTYVILLE	IL		06/23/2021	09/29/2021	0	0	(6,584)	0	0	(6,584)	0	292,639	292,639	0	0	0
9900117800	LAS VEGAS	NV		06/23/2021	09/29/2021	0	0	(9,351)	0	0	(9,351)	0	415,621	415,621	0	0	0
9900117817	WASHINGTON	DC		06/23/2021	09/29/2021	0	0	(14,719)	0	0	(14,719)	0	654,195	654,195	0	0	0
9900117843	BRECKENRIDGE	CO		06/23/2021	09/29/2021	0	0	(9,605)	0	0	(9,605)	0	426,892	426,892	0	0	0
9900117861	DUBLIN	OH		06/23/2021	09/29/2021	0	0	(8,981)	0	0	(8,981)	0	399,141	399,141	0	0	0
9900119509	BONSALL	CA		08/10/2021	09/22/2021	0	0	(9,223)	0	0	(9,223)	0	293,740	293,740	0	0	0
0199999. Mortgages closed by repayment						246,450,450	0	(54,365)	0	58,103	3,738	0	283,049,754	283,049,754	0	0	0
Farm Mortgages	VARIOUS					0	0	0	0	0	0	0	30,190,053	30,190,053	0	0	0
Residential Mor	VARIOUS					0	0	0	0	0	0	0	12,380,708	12,366,821	0	(13,887)	(13,887)
Commercial Mort	VARIOUS					0	0	0	0	0	0	0	13,991,764	13,991,764	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	56,562,525	56,548,638	0	(13,887)	(13,887)
194342	FRESNO	CA		03/22/2011	09/10/2021	3,279,212	0	431	0	0	431	0	3,144,643	3,144,643	0	0	0
198527	SHELBY	IL		09/15/2016	09/10/2021	307,552	0	15	0	0	15	0	297,034	297,034	0	0	0
198637	ADAMS	WA		03/13/2017	09/14/2021	5,952,300	0	2,870	0	261	3,131	0	5,955,432	5,384,430	0	(571,002)	(571,002)
198751	LA PAZ	AZ		08/08/2019	09/10/2021	2,718,040	0	0	0	0	0	0	2,613,465	2,613,465	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					
199196	SCHUYLER	IL		12/18/2017	09/10/2021	2,440,147	0	70	0	0	70	0	2,363,648	2,363,648	0	0	0
199487	WOODRUFF	AR		06/13/2018	09/10/2021	4,964,694	0	0	0	0	0	0	4,895,567	4,895,567	0	0	0
199490	BENTON	MN		06/20/2018	09/10/2021	1,015,223	0	0	0	0	0	0	1,004,970	1,004,970	0	0	0
199580	CARROLL	MO		06/27/2018	09/10/2021	2,895,298	0	0	0	0	0	0	2,851,260	2,851,260	0	0	0
199657	MCHENRY	IL		07/12/2018	09/10/2021	1,159,115	0	0	0	0	0	0	1,134,191	1,134,191	0	0	0
201336	DALLAM	TX		12/23/2020	09/10/2021	12,832,155	0	0	0	0	0	0	12,832,155	12,832,155	0	0	0
201349	UNION	NM		02/01/2021	09/10/2021	0	0	0	0	0	0	0	17,505,727	17,505,727	0	0	0
201415	SANILAC	MI		12/11/2020	09/10/2021	2,500,000	0	0	0	0	0	0	2,451,002	2,451,002	0	0	0
201489	OLDHAM	TX		02/22/2021	09/10/2021	0	0	0	0	0	0	0	7,244,049	7,244,049	0	0	0
201515	DELAWARE	IN		12/17/2020	09/10/2021	1,360,000	0	0	0	0	0	0	1,331,874	1,331,874	0	0	0
201643	DAVIESS	IN		03/11/2021	09/10/2021	0	0	0	0	0	0	0	2,400,000	2,400,000	0	0	0
201667	MCLEAN	IL		04/15/2021	09/10/2021	0	0	0	0	0	0	0	990,000	990,000	0	0	0
201708	LE SUEUR	MN		04/06/2021	09/10/2021	0	0	0	0	0	0	0	3,300,000	3,300,000	0	0	0
201756	LOUP	NE		03/01/2021	09/10/2021	0	0	0	0	0	0	0	1,346,000	1,346,000	0	0	0
201849	BECKER	MN		06/03/2021	09/10/2021	0	0	0	0	0	0	0	7,000,000	7,000,000	0	0	0
201870	GOSPER	NE		05/06/2021	09/10/2021	0	0	0	0	0	0	0	2,300,000	2,300,000	0	0	0
201928	DESHA	AR		07/12/2021	09/10/2021	0	0	0	0	0	0	0	355,669	355,669	0	0	0
201932	COTTONWOOD	MN		06/22/2021	09/10/2021	0	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
702680	SAN ANTONIO	TX		04/06/2015	09/10/2021	77,000,000	0	0	0	0	0	0	77,000,000	77,000,000	0	0	0
702752	CHICAGO	IL		10/08/2015	09/10/2021	100,000,000	0	0	0	0	0	0	100,000,000	100,000,000	0	0	0
702771	NASHVILLE	TN		12/23/2015	09/10/2021	1,500,000	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
702794	SAN FRANCISCO	CA		03/04/2016	09/10/2021	13,000,000	0	0	0	0	0	0	13,000,000	13,000,000	0	0	0
702797	SAN FRANCISCO	CA		04/26/2016	09/10/2021	4,545,370	0	0	0	0	0	0	4,463,370	4,463,370	0	0	0
702800	DALLAS	TX		05/30/2016	09/10/2021	3,500,000	0	0	0	0	0	0	3,500,000	3,500,000	0	0	0
702809	NEW YORK CITY	NY		05/25/2016	09/10/2021	5,000,014	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0
702810	NEW YORK	NY		05/03/2016	09/10/2021	39,606,407	0	(70,583)	0	0	(70,583)	0	39,535,824	39,535,824	0	0	0
702814	NEW YORK	NY		05/16/2016	09/10/2021	18,999,999	0	0	0	0	0	0	18,999,999	18,999,999	0	0	0
702823	EL SEGUNDO	CA		06/29/2016	09/10/2021	6,500,000	0	0	0	0	0	0	6,500,000	6,500,000	0	0	0
702842	DAVIE	FL		08/05/2016	09/10/2021	3,906,040	0	0	0	0	0	0	3,847,574	3,847,574	0	0	0
702846	NEW YORK	NY		09/29/2016	09/10/2021	1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
702882	NEW YORK	NY		02/01/2017	09/10/2021	4,500,000	0	0	0	0	0	0	4,500,000	4,500,000	0	0	0
702889	LOS ANGELES	CA		12/09/2016	09/10/2021	7,000,000	0	0	0	0	0	0	7,000,000	7,000,000	0	0	0
Summary Line Adjustment						0	0	0	0	0	0	0	(11,281)	(11,281)	0	(11,281)	(11,281)
702895	DAVIE	FL		12/22/2016	09/10/2021	4,150,399	0	0	0	0	0	0	4,077,622	4,077,622	0	0	0
0399999. Mortgages disposed						331,631,965	0	(67,197)	0	261	(66,936)	0	374,729,794	374,158,792	0	(582,283)	(582,283)
980347	LAURINBURG	NC		05/19/2017	07/30/2021	62,219	0	(4,920)	0	0	(4,920)	0	57,299	57,299	0	0	0
0499999. Mortgages transferred						62,219	0	(4,920)	0	0	(4,920)	0	57,299	57,299	0	0	0
0599999 - Totals						578,144,634	0	(126,482)	0	58,364	(68,118)	0	714,399,372	713,814,483	0	(596,170)	(596,170)

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
000000-00-0	Advent Intl GPE IX-A SCSP	Boston	MA	GPE IX SLP Limited Partnership.		10/22/2019	3	0	875,594	0	6,268,314	0.540
000000-00-0	ADVENT INTL GPE IX-D SCSP	Boston	MA	GPE IX GP S.a r.l.		10/15/2019	3	0	559,999	0	4,060,003	1.710
000000-00-0	AEA MEZZANINE FUND III LP	New York	NY	AEA		03/15/2013	2	0	169,974	0	216,190	1.180
000000-00-0	AEA MEZZANINE FUND IV LP	New York	NY	AEA		07/23/2018	2	0	1,788,833	0	14,827,802	5.060
000000-00-0	Affinity Asia Paci Fund IV LP	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3	0	116,566	0	2,249,327	0.950
000000-00-0	Affinity Asia Pacific Fd V LP	Hong Kong	CHN	AFFINITY FUND V GENERAL PARTNER		12/10/2018	3	0	718,095	0	10,508,872	0.580
000000-00-0	AH PARALLEL FUND V LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	0	28,000	0	0	0.220
000000-00-0	AH PARALLEL FUND V Q LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	0	11,111	0	0	0.580
000000-00-0	Alchemy Special Opp Fund IV LP	London	GBR	ASOF (GP) IV L.P.		12/11/2019	3	0	1,500,730	0	10,360,575	1.130
000000-00-0	American Industrial Cap IV LP	San Francisco	CA	AIP		04/25/2008	3	0	43,809	0	30,353	4.390
000000-00-0	American Industrial Cap VII LP	New York	NY	AIPCF VII, LLC,		10/22/2019	3	0	739,026	0	10,245,170	0.620
000000-00-0	American Securities. VII LP	New York	NY	American Securities		12/10/2014	3	0	502,310	0	945,300	0.460
000000-00-0	American Securities VIII LP	New York	NY	American Securities Associates VIII, LLC		03/15/2019	3	0	794,509	0	14,624,459	0.350
000000-00-0	Andreessen Horowitz III LP	Menlo Park	CA	Andreessen Horowitz		01/31/2012	1	0	109,064	0	813,330	0.380
000000-00-0	AndreessenHorowitz LSV Fd I LP	Menlo Park	CA	AH Equity Partners LSV I, L.L.C.		05/07/2019	1	0	180,000	0	0	0.220
000000-00-0	Arlington Capital IV LP	Chevy Chase	MD	Arlington		07/28/2016	3	0	51,290	0	0	1.920
000000-00-0	Arsenal Capital IV LP	New York	NY	Arsenal		09/03/2015	3	0	321,423	0	396,980	0.620
000000-00-0	ARSENAL CAPITAL PARTNERS V LP	New York	NY	Arsenal Capital Investment V LP		07/08/2019	3	0	1,828,706	0	4,890,949	0.800
000000-00-0	Audax Private Equity Fund VI	Boston	MA	Audax Private Equity Business VI, L.P.		08/21/2019	3	0	2,671,479	0	10,709,802	1.370
000000-00-0	BALANCE POINT CAP PARTNERS V	Westport	CT	Balance Point Capital Partners		06/29/2021	2	0	1,987,279	0	21,011,710	8.320
000000-00-0	Baring Asia PE Fund VII LP	Hong Kong	CHN	Baring Private Equity Asia GP VII, L.P.		04/30/2019	3	0	3,429,629	0	10,303,828	0.480
000000-00-0	BATTERY VENTURES XII LP	Boston	MA	Battery		03/26/2018	1	0	308,750	0	932,900	0.980
000000-00-0	BATTERY VENTURES XII SIDE FUND	Boston	MA	Battery		03/26/2018	1	0	220,000	0	301,950	0.940
000000-00-0	BATTERY VENTURES XIII, LP	Boston	MA	Battery Ventures		04/27/2020	1	0	765,000	0	4,297,500	0.720
000000-00-0	BATTERY VENTURES XIII Side Fd	Boston	MA	Battery Ventures		04/27/2020	1	0	600,000	0	2,379,600	0.730
000000-00-0	BC European Capital IX L.P.	St. Peter Port	GBR	BC Partners		11/23/2010	3	0	112,707	0	736,580	0.140
000000-00-0	Bessemer Ventr Pts XI Instl LP	San Francisco	CA	Bessemer Venture Partners		03/22/2021	3	0	583,626	0	5,360,068	0.310
000000-00-0	Bessemer Venture Partners X Institutional, LP	Larchmont	NY	Deer X & Co. L.P.		11/30/2018	1	0	486,847	0	1,835,256	0.950
000000-00-0	BLACKROCK DLF IX ICAV-BLACKROC	Dublin	IRL	BlackRock Direct Lending IX GP, LLC		06/28/2021		0	8,917,502	0	26,017,779	6.370
000000-00-0	BLACKSTONE CAPITAL OPPORTUNITI	New York	NY	GSO Capital Partners		03/15/2021	3	0	(49,752)	0	27,554,622	0.400
000000-00-0	Brentwood Associates PE V LP	Los Angeles	CA	Brentwood		06/12/2013	3	0	(30,192)	0	322,171	1.430
000000-00-0	Brentwood Associates PE VI LP	Los Angeles	CA	Brentwood		12/06/2016	3	0	749,891	0	2,541,598	0.650
000000-00-0	Bridgepoint Europe VI L.P.	London	GBR	BE VI GP LP		03/28/2019	3	0	603,984	0	8,147,424	0.280
000000-00-0	Capital International PE VI LP	Los Angeles	CA	Capital International		03/24/2011	3	0	39,943	0	2,359,256	0.650
000000-00-0	Carlyle Eur Tech Ptnrs IV S.C	Washington	DC	Carlyle Group		01/02/2020	3	0	2,935,851	0	3,616,280	0.850
000000-00-0	CARLYLE PARTNERS VII L.P.	Washington	DC	TC Group VII, L.P.		12/19/2018	3	0	1,270,733	0	14,788,910	0.210
000000-00-0	C-BRIDGE HEALTHCARE FUND II LP	New York	NY	C-Bridge Capital		12/04/2020	3	0	13,416	0	218,936	0.420
000000-00-0	CHRYSCAPITAL VIII LLC	Port Louis	IND	ChrysCapital		03/30/2020	3	0	2,227,500	0	5,692,500	1.790
000000-00-0	CINVEN SEVENTH FUND	London	GBR	Cinven Limited		04/07/2020	3	0	2,743,334	0	15,863,474	0.180
000000-00-0	CIVC PARTNERS FUND V LP	Chicago	IL	CIVC		03/31/2017	3	0	1,186,377	0	2,265,401	4.530
000000-00-0	Clearlake Capital V LP	Los Angeles	CA	Clearlake Capital		02/01/2018	3	0	124,280	0	4,071,794	0.330
000000-00-0	Clearlake Capital Partners III	Wilmington	DE	Clearlake Capital		11/08/2012	3	0	10,744	0	2,055,691	0.490
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI	Santa Monica	CA	Clearlake Capital		05/22/2020	3	0	2,930,149	0	4,956,890	0.110
000000-00-0	Court Square Capital III LP	New York	NY	Court Square		12/27/2011	3	0	200,129	0	754,670	0.870
000000-00-0	CRV SELECT FUND I LP	Palo Alto	CA	CRV		05/19/2021	1	0	420,000	0	787,500	1.500
000000-00-0	CRV XVII LP	Cambridge	MA	Charles River		03/28/2018	1	0	350,000	0	450,000	1.370
000000-00-0	CRV XVIII LP	Palo Alto	CA	Charles River		02/12/2021	3	0	1,425,000	0	5,125,000	1.590
000000-00-0	DENHAM OIL & GAS FUND LP	Boston	MA	Denham		04/28/2017		0	(173,398)	0	3,823,707	2.200
09261C-AQ-1	DLF-IX_21-1	Wilmington	DE	BlackRock Capital Investment Advisors, L	4.B FE	06/03/2021		(6,377,952)	0	0	0	0.000
000000-00-0	DYAL CAPITAL PARTNERS III LP	New York	NY	Dyal Capital Partners		09/09/2016		0	41,497	0	15,483,149	1.030
000000-00-0	DYAL CAPITAL PARTNERS IV LP	New York	NY	Dyal Capital Partners		06/11/2018	3	0	2,061,023	0	38,415,499	1.980
000000-00-0	DYAL CAPITAL PARTNERS V L.P.	New York	NY	Dyal Capital Partners		12/10/2020	3	0	4,800,000	0	33,000,000	0.440
000000-00-0	EnCap Energy Capital XI LP	Houston	TX	EnCap		12/12/2016		0	861,562	0	13,389,837	0.360
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	EnCap		02/05/2015		0	47,142	0	1,458,963	0.290
000000-00-0	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013		0	35,405	0	539,849	0.240
000000-00-0	EPIC FUND I-B SLP	Luxemburg	LUX	Castik Capital Partners		05/19/2021	3	0	114,134	0	253,035	0.670
000000-00-0	FFL CAPITAL PARTNERS IV LP	San Francisco	CA	Friedman Fleischer & Lowe		12/03/2013	3	0	94,959	0	17,110,962	1.560

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
000000-00-0	FOUNDATION CAPITAL X L.P.	East Norriton	PA	Foundation Capital Management		08/20/2021	1	379,837	0	0	7,620,163	1.680
000000-00-0	Friedman Fleischer Lowe III LP	San Francisco	CA	Friedman Fleischer & Lowe		12/06/2007	3	0	4,345	0	611,888	1.540
000000-00-0	FURTHER GLOBAL CAP PTNRS L.P.	New York	NY	Further Global		01/29/2020	3	0	146,795	0	12,384,580	6.960
000000-00-0	Global Infrastructure Pt II LP	New York	NY	Global Infrastructure		09/15/2011		0	3,521	0	1,839,162	0.240
000000-00-0	Global Infrastructure Pt IV LP	New York	NY	Global Infrastructure GP IV, L.P.		10/10/2019		0	2,074,254	0	24,735,534	0.140
000000-00-0	GREAT HILL EQUITY PARTNERS VII	Boston	MA	Great Hill Partners		12/18/2020	3	0	2,901,845	0	7,688,080	0.680
000000-00-0	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Leonard Green		10/18/2011	3	0	33,271	0	1,424,170	0.410
000000-00-0	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA	Leonard Green		02/16/2016	3	0	23,176	0	2,165,400	0.140
000000-00-0	GRYPHON HERITAGE PARTNERS L.P.	Arlington	VA	Gryphon Partners		12/15/2020	3	0	(109,728)	0	12,625,215	5.550
000000-00-0	GSO Cap Opportunities III Colnv	New York	NY	Blackstone		04/26/2016	2	0	53,264	0	6,172,076	0.280
000000-00-0	Harvest Partners VIII L.P.	New York	NY	Harvest Associates VIII, L.P.		11/21/2019	3	0	1,787,701	0	8,184,186	0.450
000000-00-0	Hg Capital 8 D L.P.	London	GBR	Hg		04/03/2018	3	0	1,108,268	0	3,844,123	0.280
000000-00-0	ICG EUROPE FUND VIII SCSP	London	GBR	Intermediate Capital Group plc		09/24/2021	2	1,921,014	0	0	21,857,923	0.290
000000-00-0	ICG N American Pvt Debt II LP	New York	NY	ICG North American Private Debt II GP LP		02/25/2019	2	0	2,585,166	0	26,699,110	3.170
000000-00-0	ICG N American Pvt Debt LP	New York	NY	Intermediate Capital Group plc		08/22/2014	2	0	22,989	0	2,605,580	2.450
000000-00-0	ICONIQ STRATEGIC PRTNRS VI LP	San Francisco	CA	ICONIQ		09/09/2021	1	735,294	169,267	0	6,595,439	0.200
000000-00-0	IK VII No 1 LP	Jersey	GBR	Industri Kapital		11/18/2011	3	0	1,877	0	180,525	0.780
000000-00-0	Index Ventures IX L.P.	London	GBR	Life Insurance Community		08/30/2018	1	0	187,882	0	183,385	0.530
000000-00-0	Industrial Growth IV LP	San Francisco	CA	Industrial Growth		05/17/2011	3	0	7,125	0	1,822,201	1.700
000000-00-0	Industrial Growth V LP	San Francisco	CA	Industrial Growth		04/08/2016	3	0	1,417,759	0	2,245,642	1.610
000000-00-0	INFLEXION BUYOUT FUND V LP	London	GBR	Inflexion		06/18/2018	3	0	102,988	0	3,595,630	0.600
000000-00-0	Inflexion Capital Fund II LP	London	GBR	Inflexion Partnership Cap Fund		06/18/2018	3	0	87,565	0	4,842,776	0.580
000000-00-0	INSIGHT PARTNERS XII L.P.	New York	NY	Insight Partners		07/15/2021	3	3,125,000	3,125,000	0	18,750,000	0.220
000000-00-0	KleinPerkCauf&Byers XVII LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1	0	120,000	0	75,000	0.520
000000-00-0	KOHLBERG INVESTORS VIII LP	Mount Kisco	NY	Kohlberg		07/25/2016	3	0	111,499	0	1,618,520	0.940
000000-00-0	KPCB Digital Growth III LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1	0	75,000	0	525,000	0.780
000000-00-0	L CATTERTON IX L.P.	Greenwich	CT	L Catterton Management Company LLC		04/14/2021	3	0	2,700,694	0	17,203,426	0.440
000000-00-0	Lightspeed China Ptnrs IV LP	Shanghai	CHN	Lightspeed China Partners IV GP, LLC		10/18/2019	1	0	240,000	0	1,020,000	0.740
000000-00-0	Lightspeed China Pts Sel I LP	Shanghai	CHN	Lightspeed China Partners Select I GP, L		04/17/2019	1	0	240,000	0	1,080,000	1.070
000000-00-0	Lightspeed Venture Ptrn XII LP	Menlo Park	CA	Lightspeed		04/16/2018	1	0	112,500	0	382,500	0.510
000000-00-0	LightspeedVenturePtsSel III LP	Menlo Park	CA	Lightspeed		06/25/2018	1	0	100,000	0	600,000	0.640
000000-00-0	LUMINATE CAPITAL PARTNERS III	San Francisco	CA	Luminate Capital Partners		06/09/2021	3	0	477,843	0	8,070,462	1.390
000000-00-0	MARANON MEZZANINE FUND II LP	Chicago	IL	Maranon		04/30/2013	2	0	5,950	0	1,050,443	3.120
000000-00-0	Meritech Capital VI LP	Palo Alto	CA	Meritech		06/07/2018	1	0	140,000	0	437,500	0.920
000000-00-0	MERITECH FRANCHISE FUND LP	Palo Alto	CA	Meritech Partners		06/08/2021	1	0	741,000	0	6,232,000	3.040
000000-00-0	MiddleGround Mobility OppFd LP	Lexington	KY	MiddleGround Capital		08/09/2021	3	657,476	1,214,567	0	640,720	1.250
000000-00-0	NAUTIC PARTNERS IX LP	Providence	RI	Nautic Partners LLC		02/21/2020	3	0	4,640,256	0	8,092,129	1.740
000000-00-0	NAVIS ASIA FUND VII LP	Kuala Lumpur	MYS	Navis Capital Partners		09/17/2014	3	0	314,976	0	1,344,800	1.310
000000-00-0	NB LIGHT AGGREGATOR LP	New York	NY	Neuberger Berman		09/29/2021	3	2,960,000	0	0	1,840,000	18.430
000000-00-0	NB Select Opps Fund III LP	New York	NY	Neuberger Berman		02/03/2020	3	0	3,750,000	0	11,250,000	17.060
000000-00-0	NB Select Opps Fund IV LP	New York	NY	NB Alternatives Advisers LLC		05/04/2021	3	0	11,500,000	0	33,500,000	10.320
000000-00-0	New Enterprise Associates 17LP	Menlo Park	CA	NEA Partners 17, L.P.		07/19/2019	1	0	1,350,000	0	6,375,000	0.390
000000-00-0	NEWVIEW CAPITAL FUND I LP	San Francisco	CA	NewView Capital Partners I, LLC		11/20/2018	1	0	88,857	0	946,866	1.340
000000-00-0	NEXUS SPECIAL SITUATIONS II LP	Menlo Park	CA	Nexus Venture Partners		09/10/2021	2	4,500,029	0	0	499,971	0.550
000000-00-0	NORTH HAVEN CREDIT PTNRS III	New York	NY	Morgan Stanley		08/19/2021	2	5,031,202	522,494	0	19,382,556	1.550
000000-00-0	OAK HC/FT PARTNERS IV L.P.	Greenwich	CT	Oak HC/FT		04/27/2021	1	0	2,384,825	0	13,332,114	1.350
000000-00-0	Oaktree Opportunities Fd XI LP	Los Angeles	CA	Oaktree Capital Management		08/21/2020	2	0	2,000,000	0	16,000,000	0.140
000000-00-0	Odyssey Investment V LP	New York	NY	Odyssey Investment Partners		06/24/2014	3	0	29,406	0	136,112	0.480
000000-00-0	PA Direct Credit Opport II LP	Darien	CT	Portfolio Advisors		10/04/2016	2	0	49,718	0	2,640,470	1.930
000000-00-0	PAG Asia III L.P.	Hong Kong	CHN	PAG Asia Capital GP III Limited		09/17/2019	3	0	2,733,649	0	5,530,295	0.200
000000-00-0	PAI EUROPE VII-1 S.L.P.	Paris	FRA	PAI Europe VII GP SAS		09/23/2019	3	0	26,204	0	4,522,228	0.250
000000-00-0	PAI Europe VII-1 SCSp LP	Paris	FRA	PAI Europe VII GP S.a r.l.		09/23/2019	3	0	957,421	0	3,388,057	0.270
000000-00-0	Patria Brazilian PE V LP	Sao Paulo	BRA	Patria		05/19/2014	3	0	220,548	0	2,942,024	1.230
000000-00-0	Patria-Brazilian PE Fd VI LP	Sao Paulo	BRA	Patria ? Private Equity General Partner		12/14/2018	3	0	693,336	0	5,573,705	0.370
000000-00-0	PERMIRA VII L.P.	London	GBR	Permira Advisers Limited		02/05/2020	3	0	5,379,169	0	12,951,264	0.240
000000-00-0	Polish Enterprise Fund VIII LP	Warsaw	POL	Enterprise Investors		09/08/2017	3	0	1,373,284	0	5,131,801	2.090
000000-00-0	PPC III LP	New York	NY	PPC Enterprices, LLC		03/24/2021	3	0	3,783,851	0	14,861,783	1.250

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Primavera Capital Group II LP	Hong Kong	CHN	Primavera Capital Group		10/14/2014	3	0	(127,454)	0	1,912,299	1.270
000000-00-0	PUBLIC PENSION CAPITAL LLC	New York	NY	Public Pension Capital Management		07/10/2014	3	0	48,870	0	1,789,979	0.920
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	Houston	TX	Quantum		09/01/2017		0	444,348	0	5,111,945	0.380
000000-00-0	Quantum Energy VII Co Invt LP	Houston	TX	Quantum		09/01/2017		0	35,930	0	1,301,045	0.520
000000-00-0	RIVERSIDE FUND V CF L.P.	Boston	MA	Riverside Partners		03/18/2021	3	0	26,682	0	882,925	0.770
000000-00-0	SCALE VENTURE PARTNERS VI L.P.	Foster	CA	Scale Venture Management VI, L.P.		09/21/2018	1	0	247,500	0	1,000,485	2.230
000000-00-0	SILVER LAKE PARTNERS III LP	Menlo Park	CA	Silver Lake		02/28/2007	3	0	3,351	0	2,167,870	0.580
000000-00-0	SILVER LAKE PARTNERS VI LP	Menlo Park	CA	Silver Lake Partners		01/06/2021	3	0	3,122,399	0	12,211,606	0.100
000000-00-0	TCV XI L.P.	New York	NY	TCV Partners		02/01/2021	3	0	1,708,840	0	10,475,855	0.570
000000-00-0	The Resolute Fund II LP	New York	NY	The Jordan Company		05/31/2007	3	0	5,368	0	826,864	0.360
000000-00-0	THE RESOLUTE FUND V LP	New York	NY	The Jordan Company		09/07/2021	3	2,768,911	1,331,146	0	15,899,943	0.500
000000-00-0	THOMA BRAVO FUND XIV L.P.	San Francisco	CA	Thoma Bravo		04/15/2021	3	0	3,534,320	0	5,566,284	0.090
000000-00-0	THOMAS H LEE EQ FD IX LP	Boston	MA	Thomas H. Lee Company		09/01/2021	3	2	0	0	15,000,000	1.190
000000-00-0	THOMAS H LEE EQ FD IX LP-SCND	Boston	MA	Thomas H. Lee Company		09/01/2021	3	2	0	0	10,000,000	0.200
000000-00-0	Tower Square Capital III LP	Springfield	MA	Babson Capital Management		09/29/2008	2	0	1,940	0	276,747	1.040
000000-00-0	TPG ASIA VI LP	Fort Worth	TX	TPG - Asia		02/01/2013	3	0	13,008	0	1,612,974	0.380
000000-00-0	TRIDENT VII LP	Greenwich	CT	Stone Point Capital		09/12/2016	3	0	779,020	0	1,605,055	0.300
000000-00-0	TRIDENT VIII LP	Greenwich	CT	Stone Point Capital		04/08/2020	3	0	2,921,901	0	5,051,692	0.470
000000-00-0	TRIVEST FUND VI L.P.	Coral Gables	FL	TRIVEST VI, GP, LLC		02/08/2019	3	0	688,919	0	3,410,767	1.030
000000-00-0	Veritas Cap Vantage Fund LP	New York	NY	Veritas Capital		07/01/2021	3	248,665	0	0	22,951,335	1.300
000000-00-0	VERITAS CAPITAL FUND VII L.P.	New York	NY	Veritas Capital		04/15/2020	3	0	23,077	0	12,439,371	0.440
000000-00-0	WCAS XIII L.P.	New York	NY	WCAS XIII Associates LLC		03/12/2019	3	0	5,605,202	0	16,839,567	0.620
1999999. Joint Venture Interests - Common Stock - Unaffiliated								15,949,480	139,681,313	0	925,555,857	XXX
000000-00-0	MetLife Core Prop Fund LP	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013		0	2,499,064	0	0	6.510
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	2,499,064	0	0	XXX
000000-00-0	ML Commercial Mortge Inc Fd	Morristown	NJ	MetLife Investment Advisors		10/02/2015		0	1,800,570	0	0	5.690
000000-00-0	Mortgage Fund IVc LP	Coral Gables	FL	Bayview Asset Management		12/12/2012		0	24,823	0	19,014,261	15.840
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								0	1,825,393	0	19,014,261	XXX
468502-AA-7	JACKSON NATIONAL LIFE INSURANC	Lansing	MI	UBS SECURITIES LLC	2.A FE	08/13/2021		9,336,143	0	0	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO	Columbus	OH	AMHERST PIERPONT SECURITIES LLC	1.G FE	08/27/2021		2,312,480	0	0	0	0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSUR	Milwaukee	WI	AMHERST PIERPONT SECURITIES LLC	1.C FE	09/12/2019		0	9,143,770	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated								11,648,623	9,143,770	0	0	XXX
4899999. Total - Unaffiliated								27,598,103	153,149,540	0	944,570,118	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								27,598,103	153,149,540	0	944,570,118	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Colonial Estates Homeowners As	Taunton	MA	Redemption	09/27/2016	09/30/2021	19,166	0	0	0	0	0	0	19,166	19,166	0	0	0	34,305
000000-00-0	Hillcrest Community Cooperative	Freeborn	MN	Redemption	01/29/2016	09/30/2021	2,907	0	0	0	0	0	0	2,907	2,907	0	0	0	6,298
000000-00-0	Park Place Cooperative Inc.RE	Rochester	MN	Redemption	11/20/2017	09/30/2021	3,658	0	0	0	0	0	0	3,658	3,658	0	0	0	9,487
000000-00-0	Park Place Cooperative Inc.	Peabody	MA	Redemption	05/25/2017	09/30/2021	4,015	0	0	0	0	0	0	4,015	4,015	0	0	0	11,137
000000-00-0	Resident Ownership Capital LLC	Taunton	MA	Redemption	04/13/2016	09/30/2021	18,538	0	0	0	0	0	0	18,538	18,538	0	0	0	37,321
000000-00-0	Town & Country Kingston Estate	Plymouth	MA	Redemption	04/28/2017	09/30/2021	10,532	0	0	0	0	0	0	10,532	10,532	0	0	0	29,912
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							58,816	0	0	0	0	0	0	58,816	58,816	0	0	0	128,460
000000-00-0	ACCEL GROWTH FUND II LP	Palo Alto	CA	Capital Distribution	06/15/2011	09/07/2021	3,328,337	0	0	0	0	0	0	3,328,337	0	0	0	0	3,328,337
000000-00-0	Accel Growth Fund III LP	Palo Alto	CA	Capital Distribution	05/19/2014	09/15/2021	583,272	0	0	0	0	0	0	583,272	0	0	0	0	583,272
000000-00-0	ACCEL GROWTH FUND LP	Palo Alto	CA	Capital Distribution	12/10/2008	09/07/2021	202,290	0	0	0	0	0	0	202,290	0	0	0	0	202,290
000000-00-0	Advent Intnl GPE VII B LP	Wilmington	DE	Capital Distribution	08/20/2012	07/20/2021	320,684	0	0	0	0	0	0	320,684	228,172	0	0	0	92,512
000000-00-0	AEA MEZZANINE FUND III LP	New York	NY	Capital Distribution	03/15/2013	08/05/2021	648,572	0	0	0	0	0	0	648,572	605,433	0	0	0	43,139
000000-00-0	AEA MEZZANINE FUND IV LP	New York	NY	Capital Distribution	07/23/2018	07/12/2021	4,050,965	0	0	0	0	0	0	4,050,965	3,495,994	0	0	0	554,971
000000-00-0	Affinity Asia Paci Fund IV LP	Singapore	SGP	Capital Distribution	03/20/2013	08/20/2021	1,313,178	0	0	0	0	0	0	1,313,178	0	0	0	0	1,313,178
000000-00-0	Affinity Asia Pacific Fd V LP	Hong Kong	CHN	Capital Distribution	12/10/2018	07/06/2021	324,303	0	0	0	0	0	0	324,303	0	0	0	0	324,303
000000-00-0	AH PARALLEL FUND IV LP	Menlo Park	CA	Capital Distribution	05/08/2014	08/30/2021	686,673	0	0	0	0	0	0	686,673	0	0	0	0	686,673
000000-00-0	AH PARALLEL FUND V LP	Menlo Park	CA	Capital Distribution	05/31/2016	08/12/2021	35,654	0	0	0	0	0	0	35,654	0	0	0	0	35,654
000000-00-0	AH PARALLEL FUND V Q LP	Menlo Park	CA	Capital Distribution	05/31/2016	09/01/2021	14,150	0	0	0	0	0	0	14,150	0	0	0	0	14,150
000000-00-0	American Industrial Cap IV LP	San Francisco	CA	Capital Distribution	04/25/2008	08/09/2021	43,809	0	0	0	0	0	0	43,809	43,809	0	0	0	0
000000-00-0	American Securities VII LP	New York	NY	Capital Distribution	12/10/2014	09/01/2021	4,241,401	0	0	0	0	0	0	4,241,401	0	0	0	0	4,241,401
000000-00-0	Andreessen Horowitz III LP	Menlo Park	CA	Capital Distribution	01/31/2012	08/06/2021	542,430	0	0	0	0	0	0	542,430	0	0	0	0	542,430
000000-00-0	Andreessen Horowitz V Q LP	Menlo Park	CA	Capital Distribution	05/31/2016	08/12/2021	36,122	0	0	0	0	0	0	36,122	0	0	0	0	36,122
000000-00-0	Andreessen Horowitz Fund V LP	Menlo Park	CA	Capital Distribution	05/31/2016	08/12/2021	91,015	0	0	0	0	0	0	91,015	0	0	0	0	91,015
000000-00-0	AP TUNDRA HOLDINGS LLC	Purchase	NY	Capital Distribution	12/29/2020	08/16/2021	248,785	0	0	0	0	0	0	248,785	178,331	0	0	0	70,454
000000-00-0	ARSENAL CAPITAL PARTNERS V LP	New York	NY	Capital Distribution	07/08/2019	07/12/2021	100,000	0	0	0	0	0	0	100,000	0	0	0	0	100,000
000000-00-0	ATLAS VENTURE FUND IX LP	Wilmington	DE	Capital Distribution	12/12/2012	07/09/2021	2,185,877	0	0	0	0	0	0	2,185,877	0	0	0	0	2,185,877
000000-00-0	Audax Dir Lending Soln Fd LP	New York	NY	Capital Distribution	10/26/2018	07/30/2021	862,674	0	0	0	0	0	0	862,674	0	0	0	0	862,674
000000-00-0	Audax Mezzanine Fund III LP	New York	NY	Capital Distribution	12/10/2009	07/09/2021	49,047	0	0	0	0	0	0	49,047	0	0	0	0	49,047
000000-00-0	Audax Private Equity Fund VI	Boston	MA	Capital Distribution	08/21/2019	09/20/2021	2,199,077	0	0	0	0	0	0	2,199,077	0	0	0	0	2,199,077
000000-00-0	BALANCE POINT CAP PARTNERS V	Westport	CT	Capital Distribution	06/29/2021	08/27/2021	506,778	0	0	0	0	0	0	506,778	413,444	0	0	0	93,334
000000-00-0	Baring Asia PE Fund VI LP	Hong Kong	CHN	Capital Distribution	07/25/2014	07/15/2021	248,014	0	0	0	0	0	0	248,014	0	0	0	0	248,014
000000-00-0	Baring Asia PE Fund VII LP	Hong Kong	CHN	Capital Distribution	04/30/2019	07/15/2021	1,793,000	0	0	0	0	0	0	1,793,000	0	0	0	0	1,793,000
000000-00-0	Battery Ventures X LP	Waltham	MA	Capital Distribution	02/07/2013	09/01/2021	295,219	0	0	0	0	0	0	295,219	0	0	0	0	295,219
000000-00-0	BATTERY VENTURES XII LP	Boston	MA	Capital Distribution	03/26/2018	09/08/2021	466,691	0	0	0	0	0	0	466,691	0	0	0	0	466,691
000000-00-0	BATTERY VENTURES XII SIDE FUND	Boston	MA	Capital Distribution	03/26/2018	09/08/2021	480,352	0	0	0	0	0	0	480,352	0	0	0	0	480,352
000000-00-0	Bayview Opport Domestic V LP	New York	NY	Capital Distribution	02/01/2017	07/15/2021	1,177,362	0	0	0	0	0	0	1,177,362	537,642	0	0	0	639,720
000000-00-0	BC European Capital IX L.P.	St. Peter Port	GBR	Capital Distribution	11/23/2010	08/18/2021	2,031,533	0	0	0	0	0	49,255	2,080,788	(30,746)	(49,255)	0	(49,255)	2,062,279
000000-00-0	Blackstone Capital IV LP	New York	NY	Capital Distribution	12/21/2001	09/22/2021	1,728	0	0	0	0	0	0	1,728	1,728	0	0	0	0
000000-00-0	Blackstone Capital VI LP	New York	NY	Capital Distribution	07/29/2008	07/29/2021	4,195,533	0	0	0	0	0	0	4,195,533	1,879,084	0	0	0	2,316,449
000000-00-0	Blackstone Capital VII LP	New York	NY	Capital Distribution	04/07/2015	07/23/2021	2,772,900	0	0	0	0	0	0	2,772,900	0	0	0	0	2,772,900
000000-00-0	BLUE SEA CAPITAL FUND I LP	Palm Beach	FL	Capital Distribution	10/18/2013	08/30/2021	6,573,143	0	0	0	0	0	0	6,573,143	3,895,190	0	0	0	2,677,952
000000-00-0	Brentwood Associates PE V LP	Los Angeles	CA	Capital Distribution	06/12/2013	07/02/2021	1,261,049	0	0	0	0	0	0	1,261,049	728,399	0	0	0	532,650
000000-00-0	Brentwood Associates PE VI LP	Los Angeles	CA	Capital Distribution	12/06/2016	07/16/2021	2,223	0	0	0	0	0	0	2,223	0	0	0	0	2,223
000000-00-0	Bridgepoint Europe V L.P.	London	GBR	Capital Distribution	09/03/2014	08/02/2021	1,673,710	0	0	0	0	0	37,977	1,711,687	266,082	(37,977)	0	(37,977)	1,407,628
000000-00-0	Capital International PE VI LP	Los Angeles	CA	Capital Distribution	03/24/2011	07/08/2021	16,885	0	0	0	0	0	0	16,885	0	0	0	0	16,885
000000-00-0	CARLYLE GLOBAL PARTNERS LP	Washington	DC	Capital Distribution	09/01/2016	07/19/2021	1,341,156	0	0	0	0	0	0	1,341,156	0	0	0	0	1,341,156
000000-00-0	CARLYLE PARTNERS V LP	Washington	DC	Capital Distribution	05/30/2007	08/31/2021	2,494,555	0	0	0	0	0	0	2,494,555	1,283,254	0	0	0	1,211,301
000000-00-0	CARLYLE PARTNERS VI LP	Washington	DC	Capital Distribution	02/19/2013	07/12/2021	173,928	0	0	0	0	0	0	173,928	0	0	0	0	173,928
000000-00-0	CARLYLE PARTNERS VII L.P.	Washington	DC	Capital Distribution	12/19/2018	07/29/2021	29,845	0	0	0	0	0	0	29,845	0	0	0	0	29,845
000000-00-0	C-BRIDGE HEALTHCARE FUND II LP	New York	NY	Capital Distribution	12/04/2020	07/06/2021	140,578	0	0	0	0	0	0	140,578	0	0	0	0	140,578
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	Capital Distribution	07/02/2014	08/26/2021	401,341	0	0	0	0	0	0	401,341	0	0	0	0	401,341
000000-00-0	CHAMP IV TRUST B	Sydney	AUS	Capital Distribution	07/24/2015	07/06/2021	606,733	0	0	0	0	0	(8,750)	597,983	(26,856)	8,750	0	8,750	633,589
000000-00-0	Clearlake Capital V LP	Los Angeles	CA	Capital Distribution	02/01/2018	07/09/2021	870,085	0	0	0	0	0	0	870,085	0	0	0	0	870,085
000000-00-0	Clearlake Capital Partners III	Wilmington	DE	Capital Distribution	11/08/2012	07/09/2021	866,764	0	0	0	0	0	0	866,764	368,236	0	0	0	498,529
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI	Santa Monica	CA	Capital Distribution	05/22/2020	07/28/2021	388,041	0	0	0	0	0	0	388,041	0	0	0	0	388,041
000000-00-0	Columbia Cap Equity V QP LP	Alexandria	VA	Capital Distribution	01/23/2009	08/26/2021	81,674	0	0	0	0	0	0	81,674	0	0	0	0	81,674

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Cortec Group Fund V LP	New York	NY	Capital Distribution	12/15/2010	07/06/2021	111,857	0	0	0	0	0	0	111,857	0	0	0	0	111,857
000000-00-0	Court Square Capital III LP	New York	NY	Capital Distribution	12/27/2011	07/16/2021	883,547	0	0	0	0	0	0	883,547	0	0	0	0	883,547
000000-00-0	Crescent Mezzanine VII LP	Los Angeles	CA	Capital Distribution	06/28/2016	08/18/2021	954,414	0	0	0	0	0	0	954,414	598,029	0	0	0	356,385
000000-00-0	CVC Cap Asia Pacific IV LP	George Town	CYM	Capital Distribution	05/13/2014	07/30/2021	210,745	0	0	0	0	0	0	210,745	210,745	0	0	0	0
000000-00-0	CVC Capital Partners VI L.P.	London	GBR	Capital Distribution	06/28/2013	07/23/2021	1,540,537	0	0	0	0	0	48,903	1,589,440	(9,228)	(48,903)	0	(48,903)	1,549,765
000000-00-0	CVC CAPITAL PARTNERS VII L.P.	London	GBR	Capital Distribution	12/05/2018	08/26/2021	1,247,490	0	0	0	0	0	(27,297)	1,220,193	(16,190)	27,297	0	27,297	1,263,680
000000-00-0	DENHAM OIL & GAS FUND LP	Boston	MA	Capital Distribution	04/28/2017	09/29/2021	1,195,750	0	0	0	0	0	0	1,195,750	1,195,750	0	0	0	0
000000-00-0	DYAL CAPITAL PARTNERS III LP	New York	NY	Capital Distribution	09/09/2016	07/28/2021	640,622	0	0	0	0	0	0	640,622	0	0	0	0	640,622
000000-00-0	DYAL CAPITAL PARTNERS IV LP	New York	NY	Capital Distribution	06/11/2018	07/23/2021	2,279,601	0	0	0	0	0	0	2,279,601	0	0	0	0	2,279,601
000000-00-0	EIG ENERGY FUND XV LP	Los Angeles	CA	Capital Distribution	11/30/2010	07/23/2021	243,632	0	0	0	0	0	0	243,632	243,633	0	0	0	0
000000-00-0	EnCap Energy Capital XI LP	Houston	TX	Capital Distribution	12/12/2016	07/19/2021	65,059	0	0	0	0	0	0	65,059	65,059	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	Capital Distribution	02/05/2015	07/09/2021	348,219	0	0	0	0	0	0	348,219	111,138	0	0	0	237,081
000000-00-0	EnCap Energy Capital IX	Houston	TX	Capital Distribution	01/04/2013	07/06/2021	850,389	0	0	0	0	0	0	850,389	850,389	0	0	0	0
000000-00-0	Equistone Europe Fund V LP	London	GBR	Capital Distribution	01/22/2015	07/30/2021	1,472,030	0	0	0	0	0	(18,229)	1,453,801	(28,417)	18,229	0	18,229	1,500,447
000000-00-0	Equistone Ptnrs Eur Fd IV B LP	London	GBR	Capital Distribution	11/14/2011	07/09/2021	745,050	0	0	0	0	0	30,325	775,375	1,161	(30,325)	0	(30,325)	743,889
000000-00-0	Falcon Strategic III LP	Boston	MA	Capital Distribution	10/20/2008	08/25/2021	104,576	0	0	0	0	0	0	104,576	104,576	0	0	0	0
000000-00-0	FFL CAPITAL PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/03/2013	07/23/2021	1,580,805	0	0	0	0	0	0	1,580,805	0	0	0	0	1,580,805
000000-00-0	FountainVest China Cap III LP	Shanghai	CHN	Capital Distribution	06/30/2016	07/20/2021	168,170	0	0	0	0	0	0	168,170	0	0	0	0	168,170
000000-00-0	FRANCISCO PARTNERS AGILITY LP	San Francisco	CA	Capital Distribution	09/08/2016	09/14/2021	2,550,000	0	0	0	0	0	0	2,550,000	0	0	0	0	2,550,000
000000-00-0	FRANCISCO PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/08/2014	07/19/2021	1,155,233	0	0	0	0	0	0	1,155,233	0	0	0	0	1,155,233
000000-00-0	FRANCISCO PARTNERS V LP	San Francisco	CA	Capital Distribution	05/29/2018	07/20/2021	1,146,000	0	0	0	0	0	0	1,146,000	0	0	0	0	1,146,000
000000-00-0	Friedman Fleischer Lowe III LP	San Francisco	CA	Capital Distribution	12/06/2007	09/30/2021	748,788	0	0	0	0	0	0	748,788	748,788	0	0	0	0
000000-00-0	FURTHER GLOBAL CAP PTNRS L.P.	New York	NY	Capital Distribution	01/29/2020	07/28/2021	75,550	0	0	0	0	0	0	75,550	0	0	0	0	75,550
000000-00-0	Global Infrastructure Pt II LP	New York	NY	Capital Distribution	09/15/2011	07/23/2021	4,416,861	0	0	0	0	0	0	4,416,861	1,446,451	0	0	0	2,970,410
000000-00-0	Great Hill Equity V LP	Boston	MA	Capital Distribution	06/18/2014	08/13/2021	5,816,362	0	0	0	0	0	0	5,816,362	3,324,508	0	0	0	2,491,854
000000-00-0	Great Hill Equity VI LP	Boston	MA	Capital Distribution	01/15/2017	09/03/2021	4,310,735	0	0	0	0	0	0	4,310,735	0	0	0	0	4,310,735
000000-00-0	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Capital Distribution	10/18/2011	07/08/2021	2,748,325	0	0	0	0	0	0	2,748,325	0	0	0	0	2,748,325
000000-00-0	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA	Capital Distribution	02/16/2016	07/02/2021	1,395,181	0	0	0	0	0	0	1,395,181	0	0	0	0	1,395,181
000000-00-0	GRYPHON HERITAGE PARTNERS L.P.	Arlington	VA	Capital Distribution	12/15/2020	09/01/2021	8,190	0	0	0	0	0	0	8,190	4,003	0	0	0	0
000000-00-0	Gryphon Partners 35 LP	San Francisco	CA	Capital Distribution	09/27/2013	09/15/2021	1,426,778	0	0	0	0	0	0	1,426,778	0	0	0	0	1,426,778
000000-00-0	GSO Cap Opportunities II LP	New York	NY	Capital Distribution	05/09/2011	09/08/2021	106,891	0	0	0	0	0	0	106,891	106,891	0	0	0	0
000000-00-0	GSO Cap OpportunitiesIII Colnv	New York	NY	Capital Distribution	04/26/2016	07/19/2021	1,837,815	0	0	0	0	0	0	1,837,815	1,515,480	0	0	0	322,335
000000-00-0	GSO CAP OPPS FD III CO-INV LP	New York	NY	Capital Distribution	01/09/2020	09/29/2021	12,412	0	0	0	0	0	0	12,412	0	0	0	0	12,412
000000-00-0	Harvest Partners VIII L.P.	New York	NY	Capital Distribution	11/21/2019	07/27/2021	556,673	0	0	0	0	0	0	556,673	0	0	0	0	556,673
000000-00-0	Hg Capital 8 D L.P.	London	GBR	Capital Distribution	04/03/2018	09/30/2021	1,526,897	0	0	0	0	0	(32,464)	1,494,433	(29,503)	32,464	0	32,464	1,556,401
000000-00-0	HG Capital Mercury 2 LP	London	GBR	Capital Distribution	04/03/2018	09/30/2021	816,732	0	0	0	0	0	(18,708)	798,024	(246)	18,708	0	18,708	816,978
000000-00-0	ICG N American Pvt Debt II LP	New York	NY	Capital Distribution	02/25/2019	07/27/2021	3,267,807	0	0	0	0	0	0	3,267,807	2,165,521	0	0	0	1,102,285
000000-00-0	ICG N American Pvt Debt LP	New York	NY	Capital Distribution	08/22/2014	07/30/2021	179,665	0	0	0	0	0	0	179,665	179,665	0	0	0	0
000000-00-0	IDFC PE Mauritius Fd III LP	Mumbai	IND	Capital Distribution	06/13/2008	09/24/2021	334,771	0	0	0	0	0	0	334,771	334,771	0	0	0	0
000000-00-0	IK VII No 1 LP	Jersey	GBR	Capital Distribution	11/18/2011	08/03/2021	179,934	0	0	0	0	0	1,831	181,765	(5,401)	(1,831)	0	(1,831)	185,336
000000-00-0	Industrial Growth IV LP	San Francisco	CA	Capital Distribution	05/17/2011	09/14/2021	46,703	0	0	0	0	0	0	46,703	46,703	0	0	0	0
000000-00-0	INFLEXION BUYOUT FUND V LP	London	GBR	Capital Distribution	06/18/2018	09/23/2021	317	0	0	0	0	0	(7)	310	(15)	7	0	7	333
000000-00-0	INSIGHT PARTNERS XII L.P.	New York	NY	Capital Distribution	07/15/2021	08/27/2021	5,853	0	0	0	0	0	0	5,853	5,853	0	0	0	0
000000-00-0	King Street Capital LP	New York	NY	Capital Distribution	06/01/2008	08/19/2021	140,703	0	0	0	0	0	0	140,703	38,839	0	0	0	101,864
000000-00-0	Kohlberg Investors VI LP	Mount Kisco	NY	Capital Distribution	06/08/2007	09/30/2021	106,560	0	0	0	0	0	0	106,560	99,627	0	0	0	6,933
000000-00-0	KOHLBERG INVESTORS VIII LP	Mount Kisco	NY	Capital Distribution	07/25/2016	07/30/2021	1,729,328	0	0	0	0	0	0	1,729,328	151,346	0	0	0	1,577,982
000000-00-0	KPCB Digital Growth III LLC	New York	NY	Capital Distribution	06/13/2016	09/08/2021	1,690,960	0	0	0	0	0	0	1,690,960	0	0	0	0	1,690,960
000000-00-0	L CATTERTON IX L.P.	Greenwich	CT	Capital Distribution	04/14/2021	07/26/2021	11,255	0	0	0	0	0	0	11,255	0	0	0	0	11,255
000000-00-0	LANDMARK EQU PARTNERS XVI LP	Simsbury	CT	Capital Distribution	12/07/2018	07/22/2021	438,352	0	0	0	0	0	0	438,352	0	0	0	0	438,352
000000-00-0	Landmark Equity XIV LP	Simsbury	CT	Capital Distribution	12/19/2008	07/29/2021	228,093	0	0	0	0	0	0	228,093	144,056	0	0	0	84,037
000000-00-0	MARANON MEZZANINE FUND II LP	Chicago	IL	Capital Distribution	04/30/2013	09/10/2021	714,965	0	0	0	0	0	0	714,965	313,226	0	0	0	401,739
000000-00-0	Meritech Capital IV LP	Palo Alto	CA	Capital Distribution	09/29/2010	08/02/2021	688,880	0	0	0	0	0	0	688,880	620,605	0	0	0	68,275
000000-00-0	Meritech Capital VI LP	Palo Alto	CA	Capital Distribution	06/07/2018	07/09/2021	645,927	0	0	0	0	0	0	645,927	0	0	0	0	645,927
000000-00-0	MetLife Mid Mkt Pvt Dbt Fd LP	Whippany	NJ	Capital Distribution	07/24/2018	07/12/2021	14,583,029	0	0	0	0	0	0	14,583,029	14,583,029	0	0	0	0
000000-00-0	NAVIS ASIA FUND VII LP	Kuala Lumpur	MYS	Capital Distribution	09/17/2014	08/05/2021	128,576	0	0	0	0	0	0	128,576	0	0	0	0	128,576
000000-00-0	NB CROSSROADS PRIVATE MARKETS	New York	NY	Capital Distribution	01/12/2021	07/01/2021	76,868	0	0	0	0	0	0	76,868	76,868	0	0	0	0
000000-00-0	New Enterprise Assoc 13 LP	Menlo Park	CA	Capital Distribution	12/19/2008	08/11/2021	578,844	0	0	0	0	0	0	578,844	0	0	0	0	578,844

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	New Enterprise Associates 17LP	Menlo Park	CA	Capital Distribution	07/19/2019	08/11/2021	116,411	0	0	0	0	0	0	116,411	0	0	0	0	116,411
000000-00-0	Oak Hill Capital III LP	Fort Worth	TX	Capital Distribution	11/02/2007	08/20/2021	2,034,224	0	0	0	0	0	0	2,034,224	1,453,945	0	0	0	580,279
000000-00-0	Oaktree Opportunities IX LP	Los Angeles	CA	Capital Distribution	05/16/2012	08/25/2021	50,000	0	0	0	0	0	0	50,000	0	0	0	0	50,000
000000-00-0	Oaktree Opportunities VIII LP	Los Angeles	CA	Capital Distribution	12/10/2009	07/14/2021	113,878	0	0	0	0	0	0	113,878	113,878	0	0	0	0
000000-00-0	Oaktree Opps Fd VIII-B LP	Los Angeles	CA	Capital Distribution	12/24/2009	07/15/2021	37,330	0	0	0	0	0	0	37,330	0	0	0	0	37,330
000000-00-0	PA Direct Credit Opport II LP	Darien	CT	Capital Distribution	10/04/2016	07/15/2021	402,265	0	0	0	0	0	0	402,265	402,265	0	0	0	0
000000-00-0	PAI Europe VI	Paris	FRA	Capital Distribution	07/24/2013	09/15/2021	1,123,308	0	0	0	0	0	13,952	1,137,260	(17,837)	(13,952)	0	(13,952)	1,141,144
000000-00-0	PAI EUROPE VII-1 S.L.P.	Paris	FRA	Capital Distribution	09/23/2019	08/04/2021	12,737	0	0	0	0	0	(89)	12,648	(558)	89	0	89	13,295
000000-00-0	PAI Europe VII-1 SCSp LP	Paris	FRA	Capital Distribution	09/23/2019	08/04/2021	43,202	0	0	0	0	0	300	43,502	43,202	(300)	0	(300)	0
000000-00-0	Partners Grp Asia Pac 2007 LP	Channel Islands	GBR	Capital Distribution	05/31/2007	07/12/2021	436,327	0	0	0	0	0	0	436,327	436,327	0	0	0	0
000000-00-0	Pimco Bravo Fd Off Feed II LP	Newport Beach	CA	Capital Distribution	04/16/2013	07/12/2021	338,326	0	0	0	0	0	0	338,326	115,517	0	0	0	222,809
000000-00-0	Primavera Capital Group II LP	Hong Kong	CHN	Capital Distribution	10/14/2014	09/01/2021	427,255	0	0	0	0	0	0	427,255	0	0	0	0	427,255
000000-00-0	PUBLIC PENSION CAPITAL LLC	New York	NY	Capital Distribution	07/10/2014	09/29/2021	69,567	0	0	0	0	0	0	69,567	0	0	0	0	69,567
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	Houston	TX	Capital Distribution	09/01/2017	08/06/2021	150,138	0	0	0	0	0	0	150,138	116,154	0	0	0	33,984
000000-00-0	Quantum Energy VII Co Invt LP	Houston	TX	Capital Distribution	09/01/2017	08/06/2021	36,155	0	0	0	0	0	0	36,155	36,155	0	0	0	0
000000-00-0	Sequoia Cap China Vent 2010 LP	Menlo Park	CA	Capital Distribution	03/25/2010	07/26/2021	1,262,269	0	0	0	0	0	0	1,262,269	0	0	0	0	1,262,269
000000-00-0	Sequoia Cap China Venture V LP	Menlo Park	CA	Capital Distribution	09/16/2014	09/10/2021	1,749,181	0	0	0	0	0	0	1,749,181	0	0	0	0	1,749,181
000000-00-0	Sequoia Cap US Growth V LP	Menlo Park	CA	Capital Distribution	10/06/2011	09/09/2021	64,260	0	0	0	0	0	0	64,260	0	0	0	0	64,260
000000-00-0	Sequoia Cap US Growth VI LP	Palo Alto	CA	Capital Distribution	04/03/2014	08/13/2021	220,087	0	0	0	0	0	0	220,087	0	0	0	0	220,087
000000-00-0	SequoiaCapChina Growth 2010 LP	Menlo Park	CA	Capital Distribution	03/25/2010	07/26/2021	1,731,862	0	0	0	0	0	0	1,731,862	0	0	0	0	1,731,862
000000-00-0	SILVER LAKE PARTNERS III LP	Menlo Park	CA	Capital Distribution	02/28/2007	07/14/2021	383,289	0	0	0	0	0	0	383,289	0	0	0	0	383,289
000000-00-0	SILVER LAKE PARTNERS VI LP	Menlo Park	CA	Capital Distribution	01/06/2021	09/22/2021	27,291	0	0	0	0	0	0	27,291	0	0	0	0	27,291
000000-00-0	SOUTHERN CROSS LATIN AMERICA E	Miami	FL	Capital Distribution	06/14/2021	08/19/2021	829,218	0	0	0	0	0	0	829,218	829,218	0	0	0	0
000000-00-0	Terra Firma Capital III LP	London	GBR	Capital Distribution	11/16/2006	08/31/2021	210,188	0	0	0	0	0	3,837	214,025	210,188	(3,837)	0	(3,837)	0
000000-00-0	The Resolute Fund II LP	New York	NY	Capital Distribution	05/31/2007	07/16/2021	2,661	0	0	0	0	0	0	2,661	0	0	0	0	2,661
000000-00-0	THE RESOLUTE FUND IV L.P.	New York	NY	Capital Distribution	12/07/2018	08/23/2021	74,092	0	0	0	0	0	0	74,092	0	0	0	0	74,092
000000-00-0	The Tudor BVI Global LP Legacy	Greenwich	CT	Capital Distribution	01/31/2009	08/01/2021	4,002	0	0	0	0	0	0	4,002	4,002	0	0	0	0
000000-00-0	The Veritas Capital Fund VI LP	New York	NY	Capital Distribution	12/08/2016	08/10/2021	3,397,435	0	0	0	0	0	0	3,397,435	0	0	0	0	3,397,435
000000-00-0	Tower Square Capital III LP	Springfield	MA	Capital Distribution	09/29/2008	09/01/2021	13,447	0	0	0	0	0	0	13,447	0	0	0	0	13,447
000000-00-0	TPG ASIA V LP	Fort Worth	TX	Capital Distribution	12/17/2007	09/30/2021	40,111	0	0	0	0	0	0	40,111	0	0	0	0	40,111
000000-00-0	TPG ASIA VI LP	Fort Worth	TX	Capital Distribution	02/01/2013	09/14/2021	172,658	0	0	0	0	0	0	172,658	0	0	0	0	172,658
000000-00-0	TRIDENT VII LP	Greenwich	CT	Capital Distribution	09/12/2016	08/01/2021	1,279,597	0	0	0	0	0	0	1,279,597	0	0	0	0	1,279,597
000000-00-0	TRIDENT VIII LP	Greenwich	CT	Capital Distribution	04/08/2020	07/30/2021	28,211	0	0	0	0	0	0	28,211	0	0	0	0	28,211
000000-00-0	TrueBridge Kauffman Fellows II	Durham	NC	Capital Distribution	06/12/2009	07/22/2021	4,280,737	0	0	0	0	0	0	4,280,737	0	0	0	0	4,280,737
000000-00-0	US VENTURE PARTNERS VII LP	Menlo Park	CA	Capital Distribution	01/05/2000	08/11/2021	131,817	0	0	0	0	0	0	131,817	0	0	0	0	131,817
000000-00-0	Veritas Capital Fund V LP	New York	NY	Capital Distribution	06/23/2014	09/03/2021	4,198,837	0	0	0	0	0	0	4,198,837	0	0	0	0	4,198,837
000000-00-0	Wayzata Opportunities II LP	Wayzata	MN	Capital Distribution	10/31/2007	09/16/2021	287,904	0	0	0	0	0	0	287,904	0	0	0	0	287,904
	SLA						0	(224,735)	0	0	0	(224,735)	0	0	(229,633)	(4,900)	0	(4,900)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							149,854,718	(224,735)	0	0	0	(224,735)	80,836	149,935,554	46,577,729	(85,736)	0	(85,736)	103,043,171
000000-00-0	Brighthouse Renew Holding LLC	New York	NY	Capital Distribution	02/05/2010	07/26/2021	439,754	0	0	0	0	0	0	439,754	0	0	0	0	439,754
2099999. Joint Venture Interests - Common Stock - Affiliated							439,754	0	0	0	0	0	0	439,754	0	0	0	0	439,754
000000-00-0	Blackstone RE Partners VI LP	New York	NY	Capital Distribution	06/27/2007	09/01/2021	38,246	0	0	0	0	0	0	38,246	38,246	0	0	0	0
000000-00-0	Blackstone REPrt VI GLIC ROFR	New York	NY	Capital Distribution	06/30/2010	09/01/2021	45,403	0	0	0	0	0	0	45,403	45,403	0	0	0	0
000000-00-0	Brookfield Brazil Timber Fd II	Rio de Janeiro	BRA	Capital Distribution	12/13/2012	08/06/2021	44,235	0	0	0	0	0	29,083	73,318	(6,545)	(29,083)	0	(29,083)	50,780
000000-00-0	LBA Realty Fund III - 14000	Irvine	CA	Capital Distribution	10/31/2006	08/24/2021	165,837	0	0	0	0	0	0	165,837	165,837	0	0	0	0
000000-00-0	MetLife Core Prop Fund LP	Morristown	NJ	Capital Distribution	11/01/2013	09/01/2021	2,499,064	0	0	0	0	0	0	2,499,064	0	0	0	0	2,499,064
2199999. Joint Venture Interests - Real Estate - Unaffiliated							2,792,785	0	0	0	0	0	29,083	2,821,868	242,941	(29,083)	0	(29,083)	2,549,844
000000-00-0	ML Commercial Mortge Inc Fd	Morristown	NJ	Capital Distribution	10/02/2015	09/01/2021	1,800,570	0	0	0	0	0	0	1,800,570	0	0	0	0	1,800,570
000000-00-0	Mortgage Fund IVc LP	Coral Gables	FL	Capital Distribution	12/12/2012	09/15/2021	316,063	0	0	0	0	0	0	316,063	0	0	0	0	316,063
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							2,116,633	0	0	0	0	0	0	2,116,633	0	0	0	0	2,116,633
000000-00-0	TLA HOLDINGS LLC	Hartford	CT	Capital Distribution	03/15/2002	08/18/2021	3,475,000	0	0	0	0	0	0	3,475,000	0	0	0	0	3,475,000
4799999. Any Other Class of Assets - Affiliated							3,475,000	0	0	0	0	0	0	3,475,000	0	0	0	0	3,475,000
4899999. Total - Unaffiliated							154,822,952	(224,735)	0	0	0	(224,735)	109,919	154,932,871	46,879,486	(114,819)	0	(114,819)	107,838,108
4999999. Total - Affiliated							3,914,754	0	0	0	0	0	0	3,914,754	0	0	0	0	3,914,754
5099999 - Totals							158,737,706	(224,735)	0	0	0	(224,735)	109,919	158,847,625	46,879,486	(114,819)	0	(114,819)	111,752,862

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-G3-6	GOVERNMENTNATIONALMORTGAGEA POOL# MA7418		07/28/2021	MORGAN STANLEY & CO. INC		31,039,684	29,904,257	58,147	1.A
36179W-G4-4	GOVERNMENTNATIONALMORTGAGEA POOL# MA7419		07/28/2021	MORGAN STANLEY & CO. INC		31,400,962	29,884,555	69,731	1.A
36179W-JR-0	GOVERNMENTNATIONALMORTGAGEA POOL# MA7472		07/29/2021	Various		45,504,563	43,800,000	84,208	1.A
36179W-JS-8	GOVERNMENTNATIONALMORTGAGEA POOL# MA7473		07/30/2021	Various		61,474,092	58,444,881	101,620	1.A
36179W-LN-6	GOVERNMENTNATIONALMORTGAGEA POOL# MA7533		08/03/2021	GOLDMAN SACHS & CO.		35,948,828	35,000,000	5,833	1.A
36179W-LP-1	GOVERNMENTNATIONALMORTGAGEA POOL# MA7534		08/10/2021	Various		87,336,563	84,000,000	21,250	1.A
36179W-LQ-9	GOVERNMENTNATIONALMORTGAGEA POOL# MA7535		08/03/2021	Various		77,392,188	73,500,000	8,208	1.A
36179W-NE-4	GOVERNMENTNATIONALMORTGAGEA POOL# MA7589		08/24/2021	MORGAN STANLEY & CO. INC		79,040,000	76,000,000	0	1.A
38378P-E7-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		103,804	103,804	0	1.A
38379E-2J-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		45,100	45,100	0	1.A
38379J-NL-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		31,928	31,928	0	1.A
38379W-D9-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		13,265	13,265	0	1.A
38379W-HL-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		29,929	29,929	0	1.A
38380B-EV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		51,485	51,485	0	1.A
38380W-F8-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		48,974	48,974	0	1.A
38380X-5T-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		67,157	67,157	0	1.A
38380Y-5T-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		193,216	193,216	0	1.A
38380Y-M3-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		67,799	67,799	0	1.A
38380Y-R8-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		96,608	96,608	0	1.A
38380Y-RD-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		67,823	67,823	0	1.A
38380Y-W9-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		132,927	132,927	0	1.A
38380Y-YL-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		30,364	30,364	0	1.A
38381A-3F-1	GNMA_18-155 SENIOR AGENCY_CMO _18-155		09/01/2021	Interest Capitalization		86,499	86,499	0	1.A
38381A-AF-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		111,154	111,154	0	1.A
38381A-FV-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		57,796	57,796	0	1.A
38381A-GL-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		240,818	240,818	0	1.A
38381A-HY-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		100,386	100,386	0	1.A
38381A-JU-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		124,502	124,502	0	1.A
38381A-QP-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		79,874	79,874	0	1.A
38381A-X5-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		57,628	57,628	0	1.A
38381T-PA-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Interest Capitalization		129,966	129,966	0	1.A
912828-2A-7	UNITED STATES TREASURY SENIOR GOVT_BND		07/08/2021	NOMURA SECURITIES INTL. INC.		25,927,734	25,000,000	149,171	1.A
912828-ZW-3	UNITED STATES TREASURY SENIOR GOVT_BND		07/29/2021	BNP PARIBAS		64,238,281	65,000,000	13,247	1.A
91282C-AB-7	UNITED STATES TREASURY SENIOR GOVT_BND		08/05/2021	Various		108,684,531	110,000,000	75,448	1.A
91282C-AC-5	UNITED STATES TREASURY SENIOR GOVT_BND		07/27/2021	GOLDMAN SACHS & CO.		20,010,938	20,000,000	12,293	1.A
91282C-BD-2	UNITED STATES TREASURY SENIOR GOVT_BND		07/27/2021	MORGAN STANLEY & CO. INC		9,998,828	10,000,000	951	1.A
91282C-CG-4	UNITED STATES TREASURY SENIOR GOVT_BND		07/29/2021	DEUTSCHE BANK AG		35,895,938	36,000,000	11,066	1.A
91282C-CH-2	UNITED STATES TREASURY SENIOR GOVT_BND		07/08/2021	BANK OF AMERICA		16,969,844	16,750,000	5,121	1.A
91282C-CJ-8	UNITED STATES TREASURY SENIOR GOVT_BND		07/13/2021	Various		50,130,859	50,000,000	16,644	1.A
91282C-CK-5	UNITED STATES TREASURY SENIOR GOVT_BND		07/29/2021	MORGAN STANLEY & CO. INC		22,974,844	23,000,000	2,344	1.A
91282C-CL-3	UNITED STATES TREASURY SENIOR GOVT_BND		08/05/2021	Various		113,850,891	113,800,000	19,459	1.A
91282C-CN-9	UNITED STATES TREASURY SENIOR GOVT_BND		08/05/2021	Various		99,856,484	100,000,000	944	1.A
91282C-CP-4	UNITED STATES TREASURY SENIOR GOVT_BND		08/25/2021	Various		99,045,313	100,000,000	33,118	1.A
91282C-CU-3	UNITED STATES TREASURY SENIOR GOVT_BND		08/25/2021	BNP PARIBAS		152,635,430	153,000,000	0	1.A
91282C-CW-9	UNITED STATES TREASURY SENIOR GOVT_BND		09/24/2021	Various		247,989,583	250,000,000	126,381	1.A
91282C-CZ-2	UNITED STATES TREASURY SENIOR GOVT_BND		09/28/2021	WELLS FARGO SECURITIES		99,273,438	100,000,000	0	1.A
0599999. Subtotal - Bonds - U.S. Governments						1,618,588,818	1,605,052,695	815,184	XXX
00787C-AD-4	AEROPUERTO INTERNACIONAL DE TO SECURED C	D	08/06/2021	Various		8,901,250	8,860,000	0	2.B FE
03846J-AE-0	EGYPT ARAB REPUBLIC OF SENIOR CORP_BND	D	09/23/2021	CITIGROUP GLOBAL MKT INC		500,000	500,000	0	4.B FE
03846J-AF-7	EGYPT ARAB REPUBLIC OF SENIOR CORP_BND	D	09/23/2021	CITIGROUP GLOBAL MKT INC		500,000	500,000	0	4.B FE
29245J-AM-4	EMPRESA NACIONAL DEL PETROLEO SENIOR COR	D	09/09/2021	BANC OF AMERICA SECURITIES LLC		697,536	700,000	0	2.C FE
445545-AM-8	HUNGARY REPUBLIC OF SENIOR CORP_BND 144	D	09/14/2021	J.P. MORGAN SECURITIES INC		986,290	1,000,000	0	2.B FE
45846A-AA-8	INTERCHILE SA SECURED CORP_BND 144A 4.	D	07/19/2021	BANK OF NOVA SCOTIA		1,760,000	1,760,000	0	2.A FE
465077-AL-9	ISRAEL ELECTRIC CORP LTD SECURED CORP_BN	D	08/19/2021	DIRECT		448,000	400,000	236	2.B FE
65412J-AT-0	NIGERIA FEDERAL REPUBLIC OF SENIOR CORP	D	09/21/2021	CITIGROUP GLOBAL MKT INC		1,160,000	1,160,000	0	4.B FE
74730D-AC-7	QATAR PETROLEUM SENIOR CORP_BND 144A 2	D	07/13/2021	MILLENNIUM ADVISORS, LLC		4,483,265	4,490,000	842	1.D FE

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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
74730D-AE-3	QATAR PETROLEUM SENIOR CORP_BND 144A 3	D	07/08/2021	Various		658,595	650,000	0	1.D FE
G463PC-AF-6	HUARONG FINANCE II CO LTD SENIOR CORP_BN	D	08/24/2021	MILLENNIUM ADVISORS, LLC		281,300	290,000	3,907	2.A FE
G463PC-AJ-8	HUARONG FINANCE II CO LTD SENIOR CORP_BN	D	08/31/2021	Various		2,007,675	2,040,000	23,079	2.A FE
G463PC-AN-9	HUARONG FINANCE II CO LTD SENIOR CORP_BN	D	08/26/2021	Various		848,700	880,000	11,399	2.A FE
1099999. Subtotal - Bonds - All Other Governments						23,232,611	23,230,000	39,463	XXX
30711X-PM-0	FANNIE MAE FNMA_17-C05 MEZZANIN WHOLE_CM		07/28/2021	BANC OF AMERICA SECURITIES LLC		5,007,813	5,000,000	716	1.D
3132DW-B2-8	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		07/28/2021	MUFG SECURITIES AMERICAS INC		32,492,259	30,841,744	71,964	1.A
3132DW-B6-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		07/27/2021	BANK OF AMERICA		29,983,500	28,800,000	54,000	1.A
3132DW-B7-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		07/29/2021	Various		63,437,579	60,143,582	142,764	1.A
3132DW-CC-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		08/10/2021	Various		85,933,789	82,500,000	14,410	1.A
3132DW-CD-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		07/28/2021	GX CLARKE		32,714,688	31,000,000	2,583	1.A
3132DW-CJ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		08/24/2021	BARCLAYS CAPITAL		78,953,906	76,000,000	31,667	1.A
3133AQ-PX-9	FEDERAL HOME LOAN MORTGAGE COR POOL# QC5		08/10/2021	WELLS FARGO SECURITIES		52,679,688	50,000,000	38,194	1.A
3133AQ-SB-4	FEDERAL HOME LOAN MORTGAGE COR POOL# QC5		08/09/2021	J.P. MORGAN SECURITIES INC		63,098,155	60,192,010	45,980	1.A
3133KM-VJ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# RA6		09/17/2021	BANC OF AMERICA SECURITIES LLC		50,252,781	47,312,390	65,712	1.A
3136AD-S3-4	FANNIE MAE FNMA_13-41 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		231,822	231,822	0	1.A
3136AL-D6-5	FANNIE MAE FNMA_14-85 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		26,889	26,889	0	1.A
3136AN-HP-5	FANNIE MAE FNMA_15-21 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		87,979	87,979	0	1.A
3136AQ-KE-9	FANNIE MAE FNMA_15-83 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		201,189	201,189	0	1.A
3136AS-XB-7	FANNIE MAE FNMA_16-43 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		42,045	42,045	0	1.A
3136AT-PS-7	FANNIE MAE FNMA_16-59A SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		104,838	104,838	0	1.A
3136AY-EW-9	FANNIE MAE FNMA_17-83 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		8,413	8,413	0	1.A
3136B0-YE-0	FANNIE MAE FNMA_18-1 SENIOR AGENCY_CMO _		09/01/2021	Interest Capitalization		96,540	96,540	0	1.A
3136B1-K6-0	FANNIE MAE FNMA_18-30 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		52,867	52,867	0	1.A
3136B2-6H-0	FANNIE MAE FNMA_18-66 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		139,367	139,367	0	1.A
3136B2-T3-6	FANNIE MAE FNMA_18-67 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		127,446	127,446	0	1.A
3136B3-CZ-1	FANNIE MAE FNMA_18-75 SENIOR AGENCY_CMO		08/01/2021	Interest Capitalization		159,792	159,792	0	1.A
3136B3-DN-7	FANNIE MAE FNMA_18-73 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		50,143	50,143	0	1.A
3136B3-DW-7	FANNIE MAE FNMA_18-73 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		118,883	118,883	0	1.A
3136B3-ER-7	FANNIE MAE FNMA_18-78 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		219,635	219,635	0	1.A
3136B3-FD-7	FANNIE MAE FNMA_18-76 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		137,207	137,207	0	1.A
3136B3-FZ-8	FANNIE MAE FNMA_18-76 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		241,521	241,521	0	1.A
3136B3-RV-4	FANNIE MAE FNMA_18-89 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		150,714	150,714	0	1.A
3136B5-TV-7	FANNIE MAE FNMA_19-41 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		25,996	25,996	0	1.A
3137A3-4X-4	FREDDIE MAC FHLMC_3763 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		160,853	160,853	0	1.A
3137AJ-PJ-7	FREDDIE MAC FHLMC_3972 SENIOR AGENCY_CMO		08/01/2021	Interest Capitalization		55,480	55,480	0	1.A
3137AL-XC-8	FREDDIE MAC FHLMC_3996 SENIOR AGENCY_CMO		08/01/2021	Interest Capitalization		88,306	88,306	0	1.A
3137AR-M2-9	FHLMC_4057A SENIOR AGENCY_CMO _4057A 3		09/01/2021	Interest Capitalization		209,975	209,975	0	1.A
3137BG-GR-4	FREDDIE MAC FHLMC_4443 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		115,081	115,081	0	1.A
3137BM-2Z-8	FREDDIE MAC FHLMC_4526 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		86,240	86,240	0	1.A
3137BM-CT-1	FHLMC_45-41 SENIOR AGENCY_CMO _45-41 3		09/01/2021	Interest Capitalization		34,480	34,480	0	1.A
3137BM-T7-1	FREDDIE MAC FHLMC_4548 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		187,742	187,742	0	1.A
3137BM-TN-6	FREDDIE MAC FHLMC_4548 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		55,154	55,154	0	1.A
3137BP-6P-9	FREDDIE MAC FHLMC_4573 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		97,235	97,235	0	1.A
3137BQ-6W-2	FREDDIE MAC FHLMC_4590 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		111,078	111,078	0	1.A
3137BQ-PF-8	FREDDIE MAC FHLMC_4596 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		27,763	27,763	0	1.A
3137F4-XQ-0	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		09/01/2021	Interest Capitalization		99,015	99,015	0	1.A
3137FG-S8-9	FREDDIE MAC FHLMC_4817 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		77,028	77,028	0	1.A
3137FH-7L-1	FREDDIE MAC FHLMC_4825 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		92,787	92,787	0	1.A
3137FH-7M-9	FREDDIE MAC FHLMC_4825 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		59,132	59,132	0	1.A
3137FH-DN-0	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		463,319	463,319	0	1.A
3137FH-G3-1	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		245,371	245,371	0	1.A
3137FH-GA-5	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		151,201	151,201	0	1.A
3137FH-HM-8	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO		07/01/2021	Interest Capitalization		26,129	26,129	0	1.A
3137FH-QK-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		09/01/2021	Interest Capitalization		81,774	81,774	0	1.A
3137FH-RM-7	FHLMC MULTIFAMILY STRUCTURED P SENIOR AG		09/01/2021	Interest Capitalization		49,674	49,674	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
3137FH-T6-0	FREDDIE MAC FHLMC_4830 SENIOR AGENCY_CMO		09/01/2021	Interest Capitalization		32,576	32,576	0	1.A
3137FJ-QY-8	FREDDIE MAC FHLMC_4841 SENIOR AGENCY_CMO		07/01/2021	Interest Capitalization		37,079	37,079	0	1.A
3137FJ-W8-8	FHLMC MULTIFAMILY STRUCTURED P SENIOR AG		09/01/2021	Interest Capitalization		157,283	157,283	0	1.A
3137FK-AE-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		09/01/2021	Interest Capitalization		142,574	142,574	0	1.A
31400K-C9-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		07/08/2021	J.P. MORGAN SECURITIES INC		52,750,364	49,231,109	53,334	1.A
31400L-DE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		07/01/2021	NOMURA SECURITIES INTL. INC.		(35,889)	(34,467)	(31)	1.A
31400L-PS-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		08/10/2021	BANK OF AMERICA		82,825,484	79,629,420	60,828	1.A
31400L-R5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		08/09/2021	BANC OF AMERICA SECURITIES LLC		53,163,397	49,823,655	45,672	1.A
31418D-2N-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		08/03/2021	MUFG SECURITIES AMERICAS INC		52,234,910	49,570,517	69,086	1.A
31418D-3J-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		07/29/2021	BMO CAPITAL MARKETS		52,613,353	49,860,299	117,912	1.A
31418D-3U-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/16/2021	Various		18,478,427	17,795,663	17,267	1.A
31418D-3Y-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		08/10/2021	Various		85,933,789	82,500,000	14,410	1.A
31418D-4Y-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		08/24/2021	BARCLAYS CAPITAL		78,953,906	76,000,000	31,667	1.A
31418D-ES-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		07/01/2021	BANK OF AMERICA		(2,494,126)	(2,392,088)	(2,591)	1.A
31418D-ZX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		07/28/2021	NOMURA SECURITIES INTL. INC.		32,345,157	30,668,001	71,559	1.A
35563P-DX-4	FREDDIE MAC FHLMC_18-1SC SENIOR AGENCY_C		09/01/2021	Interest Capitalization		36,925	36,925	0	1.A
35563P-EC-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE		09/01/2021	Interest Capitalization		59,198	59,198	0	1.A
35563P-GK-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE		09/01/2021	Interest Capitalization		145,759	145,759	0	1.A
35563X-AQ-5	STRUCTURED AGENCY CREDIT RISK WHOLE_CMO		08/17/2021	BANC OF AMERICA SECURITIES LLC		11,314,716	11,327,000	5,821	1.A
35564K-HE-2	STRUCTURED AGENCY CREDIT RISK SENIOR WHO		07/19/2021	NOMURA SECURITIES INTL. INC.		1,000,000	1,000,000	0	1.A
575831-GY-2	MASSACHUSETTS ST COLLEGE BLDG MUNITAX_BN		09/23/2021	Tax Free Exchange		761,610	750,000	0	1.D FE
67555J-AA-4	OCHSNER LSU HEALTH SYSTEM OF N CORP_BND		07/20/2021	CITIGROUP GLOBAL MARKE		8,850,000	8,850,000	0	2.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						1,028,658,753	981,778,332	952,924	XXX
000848-AA-9	ABPCI DIRECT LENDING FUND CLO ABS_ABS _2		07/26/2021	BANC OF AMERICA SECURITIES LLC		570,000	570,000	264	1.A FE
00109L-AA-1	ADT SECURITY CORP SECURED CORP_BND 144A		07/15/2021	DEUTSCHE BANK AG		1,085,000	1,085,000	0	3.C FE
00507V-AK-5	ACTIVISION BLIZZARD INC SENIOR CORP_BND		08/13/2021	BBR4_PB		5,551,790	5,055,000	70,658	2.A FE
00653V-AE-1	ADAPTHEALTH LLC SENIOR CORP_BND 144A 5		08/12/2021	JEFFRIES & CO. INC.		435,000	435,000	0	4.B FE
00775P-AA-5	ADVANTAGE SALES & MARKETING IN SECURED C		09/23/2021	MARKETAXESS CORPORATI		520,415	500,000	11,917	4.B FE
00834D-AA-1	AFFIRM ASSET SECURITIZATION TR ABS_ABS _		09/28/2021	BARCLAYS CAPITAL		2,002,031	2,000,000	3,204	1.C FE
009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH		07/13/2021	BARCLAYS CAPITAL		19,998,000	20,000,000	0	1.A FE
01627A-AA-6	ADC_21-1A ABS_ABS _21-1A 144A 1.937% 0		08/11/2021	GUGGENHEIM		4,931,000	4,931,000	0	1.G FE
01741R-AM-4	ALLEGHENYTECHINC SENIOR CORP BND 5.125		09/09/2021	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0	4.C FE
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC SECURED CORP		09/20/2021	Various		1,308,816	1,300,000	20,658	4.B FE
023586-C#-5	AMERCO SENIOR CORP_BND 2.630% 09/30/31		09/29/2021	DIRECT		5,000,000	5,000,000	0	2.B Z
023586-C*-9	AMERCO SENIOR CORP_BND 2.430% 09/30/29		09/29/2021	BANC OF AMERICA SECURITIES LLC		8,200,000	8,200,000	0	2.B FE
023586-C@-7	AMERCO SENIOR CORP_BND 2.510% 09/30/30		09/29/2021	BANC OF AMERICA SECURITIES LLC		5,700,000	5,700,000	0	2.B FE
03027X-BS-8	AMERICAN TOWER CORPORATION SENIOR CORP_B		09/23/2021	BARCLAYS CAPITAL		6,961,080	7,000,000	0	2.C FE
032654-AV-7	ANALOGDEVICESINC SENIOR CORP_BND 2.100		09/28/2021	MORGAN STANLEY & CO. INC		8,660,179	8,710,000	0	1.G FE
032654-AW-5	ANALOGDEVICESINC SENIOR CORP_BND 2.800		09/28/2021	MORGAN STANLEY & CO. INC		5,110,191	5,150,000	0	1.G FE
032654-AX-3	ANALOGDEVICESINC SENIOR CORP_BND 2.950		09/28/2021	MORGAN STANLEY & CO. INC		2,469,408	2,490,000	0	1.G FE
03674X-AS-5	ANTERO RESOURCES CORP SENIOR CORP_BND 14		07/21/2021	GOLDMAN SACHS & CO.		1,535,625	1,500,000	11,646	4.A FE
03767V-AN-8	APIDOS CLO APID_19-31A ABS_ABS _19-31A 1		08/06/2021	DEUTSCHE BANK AG		858,710	860,000	1,260	1.F FE
03842V-AA-5	AQUA FINANCE TRUST AQFIT_21-A SENIOR ABS		09/29/2021	KEY BANK		4,054,468	4,055,000	0	1.G FE
03880K-AA-2	ARBOR REALTY COLLATERALIZED LO LCF SENIO		09/20/2021	J.P. MORGAN SECURITIES INC		3,500,000	3,500,000	0	1.A FE
039524-AA-1	ARCHES BUYER INC SECURED CORP_BND 144A		09/15/2021	J.P. MORGAN SECURITIES INC		632,031	625,000	7,821	4.B FE
04009A-AL-4	ARES CLO LTD ARES_52-R SENIOR ABS_ABS _1		07/15/2021	SOCIETE GENERALE		13,500,000	13,500,000	0	1.A FE
04364V-AU-7	ASCENT RESOURCES UTICA HOLDING SENIOR CO		09/09/2021	BARCLAYS CAPITAL		491,250	500,000	979	4.B FE
04433L-AA-0	ASHLAND LLC SENIOR CORP_BND 144A 3.375		08/03/2021	CITIGROUP GLOBAL MKT INC		1,000,000	1,000,000	0	3.A FE
049560-AW-5	ATMOS ENERGY CORPORATION SENIOR CORP_BND		09/21/2021	BNP PARIBAS		4,227,640	4,255,000	0	1.G FE
05363L-BA-0	AVERY POINT CLO LTD AVERY_18-6 MEZZANIN		08/12/2021	MUFG SECURITIES AMERICAS INC		1,497,840	1,500,000	1,408	2.C FE
05453G-AC-9	AXALTA COATING SYSTEMS LLC SENIOR CORP_B		09/10/2021	BARCLAYS CAPITAL		841,500	850,000	2,311	4.A FE
05592A-AA-8	BPR TRUST BPR_21-TY LCF SENIOR_CMBS _21-		09/10/2021	MORGAN STANLEY & CO. INC		6,000,000	6,000,000	0	1.A FE
05609J-AJ-1	COMMERCIAL MORTGAGE PASS-THROU SENIOR_CM		08/17/2021	BARCLAYS CAPITAL		6,000,000	6,000,000	0	1.D FE
05609J-AL-6	COMMERCIAL MORTGAGE PASS-THROU SENIOR_CM		08/17/2021	BARCLAYS CAPITAL		1,500,000	1,500,000	0	1.G FE
05609V-AG-0	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		09/15/2021	CITIGROUP GLOBAL MARKE		5,000,000	5,000,000	0	1.D FE
05609V-AJ-4	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		09/15/2021	CITIGROUP GLOBAL MKT INC		2,000,000	2,000,000	0	1.G FE

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05609V-AL-9	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		09/15/2021	CITIGROUP GLOBAL MARKE		7,500,000	7,500,000	0	1.D FE
05685A-AG-3	BAIN CAPITAL CREDIT CLO BCC_21 MEZZANIN		08/12/2021	JEFFRIES & CO. INC.		3,000,000	3,000,000	0	1.C FE
058498-AX-4	BALL CORPORATION SENIOR CORP_BND 3.125		09/09/2021	DEUTSCHE BANK AG		2,975,000	2,975,000	0	3.A FE
05876L-AG-8	BALLYROCK CLO LTD BALLY_21-17A MEZZANIN		08/26/2021	CITIGROUP GLOBAL MARKE		2,000,000	2,000,000	0	1.F FE
05876L-AJ-2	BALLYROCK CLO LTD BALLY_21-17A MEZZANIN		08/26/2021	CITIGROUP GLOBAL MARKE		7,500,000	7,500,000	0	2.C FE
06051G-HQ-5	BANKOFAMERICACORP SENIOR CORP_BND 3.97		08/13/2021	BBR4_PB		11,257,790	10,000,000	6,623	1.G FE
07274N-BC-6	BAYER US FINANCE II LLC SENIOR CORP_BND		09/21/2021	AMHERST PIERPONT SECUI		5,278,800	4,000,000	103,139	2.B FE
073685-AH-2	BEACON ROOFING SUPPLY INC SENIOR CORP_BN		09/10/2021	WELLS FARGO SECURITIES		2,710,125	2,700,000	38,363	4.C FE
084423-AW-2	WR BERKLEY CORPORATION SENIOR CORP_BND		09/22/2021	Various		35,962,619	35,800,000	11,813	2.A FE
08861Y-AC-0	BANKERS HEALTHCARE GROUP SECUR SUB ABS_A		09/22/2021	CREDIT SUISSE FIRST BOSTON COR		2,490,000	2,400,000	1,722	1.G FE
08862B-AA-3	BHG SECURITIZATION TRUST BHG_2 SENIOR AB		09/10/2021	CREDIT SUISSE FIRST BOSTON COR		3,735,886	3,736,000	0	1.A FE
092174-AA-9	BLACK KNIGHT INFOSERV LLC SENIOR CORP_BN		09/10/2021	MUFG SECURITIES AMERICAS INC		1,831,500	1,800,000	2,356	3.C FE
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO		08/25/2021	SEAPORT GROUP		1,915,992	1,950,000	22,295	1.E FE
09261C-AN-8	DLF-IX_21-1 ABS_ABS _21-1 144A 3.699%		09/24/2021	BlackRock Financial Management		2,834,645	2,834,645	0	2.B FE
09261C-AP-3	DLF-IX_21-1 ABS_ABS _21-1 144A 0.199%		09/24/2021	BlackRock Financial Management		12,310,314	12,310,314	0	3.B FE
09261C-AQ-1	DLF-IX_21-1 ABS_ABS _21-1 144A 3.500%		07/23/2021	BlackRock Financial Management		8,999,461	8,999,461	0	4.B PL
110122-DL-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		08/23/2021	AMHERST PIERPONT SECUI		1,326,940	1,000,000	632	1.F FE
118382-AW-0	BUCKHORN PARK CLO LTD BKPRK_1 SENIOR AB		07/22/2021	CITIGROUP GLOBAL MARKE		1,000,000	1,000,000	0	2.C FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC SENIOR CORP_BND		07/21/2021	MERRILL LYNCH PIERCE FNNR & SM		740,000	740,000	0	3.C FE
120568-BC-3	BUNGE LIMITED FINANCE CORPORAT SENIOR CO		09/27/2021	Various		15,294,882	15,000,000	154,688	2.C FE
12201P-AB-2	BURLINGTON RESOURCES LLC SENIOR CORP_BND		08/13/2021	BBR4_PB		7,156,340	5,000,000	178,000	1.G FE
12434L-AA-2	BXMT LTD BXMT_20-FL2 SENIOR SENIOR_CMBS		07/07/2021	J.P. MORGAN SECURITIES INC		6,997,813	7,000,000	4,383	1.A FE
124857-AZ-6	VIACOMCBS INC SENIOR CORP_BND 4.200% 0		08/13/2021	BBR4_PB		10,319,031	9,000,000	75,600	2.B FE
12528J-AS-5	CFIP CLO LTD CFIP_17-1A MEZZANIN ABS_ABS		08/26/2021	WELLS FARGO SECURITIES		400,000	400,000	0	1.F FE
12528J-AU-0	CFIP CLO LTD CFIP_17-1A MEZZANIN ABS_ABS		08/26/2021	WELLS FARGO SECURITIES		1,089,040	1,100,000	0	2.C FE
12575A-AA-5	CMFT NET LEASE MASTER ISSUER L SENIOR_CM		07/22/2021	CREDIT SUISSE FIRST BOSTON COR		3,249,622	3,250,000	0	1.A FE
12654A-AA-9	CNX MIDSTREAM PARTNERS LP SENIOR CORP_BN		09/15/2021	WELLS FARGO SECURITIES		4,375,000	4,375,000	0	4.A FE
126650-BV-1	CVS HEALTH CORP SENIOR CORP_BND 144A 5		08/13/2021	BBR4_PB		15,994,488	13,395,270	6,444	2.B
13342B-AM-7	CAMERON INTERNATIONAL CORP SENIOR CORP_B		08/24/2021	JEFFRIES & CO. INC.		8,957,256	7,400,000	74,797	2.A FE
134429-BG-3	CAMPBELL SOUP COMPANY SENIOR CORP_BND		08/13/2021	BBR4_PB		5,665,560	5,000,000	85,306	2.C FE
14040H-CG-8	CAPITAL ONE FINANCIAL CORPORAT SUB CORP_		09/22/2021	Various		21,948,900	22,000,000	36,040	2.B FE
143120-AJ-2	CARLYLE US CLO LTD CGMS_21-8 ABS_ABS _21		08/24/2021	BARCLAYS CAPITAL		1,500,000	1,500,000	0	1.A FE
14317D-AG-5	CARMAX AUTO OWNER TRUST CARMX SUB ABS_AB		07/21/2021	RBC DOMINION SECURITIES INC.		3,099,846	3,100,000	0	2.A FE
143658-BQ-4	CARNIVAL CORP SECURED CORP_BND 144A 4.		07/21/2021	CITIGROUP GLOBAL MKT INC		740,000	740,000	0	3.C FE
14856J-AA-2	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB		07/23/2021	GOLDMAN SACHS & CO.		3,179,970	3,180,000	0	1.F FE
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC SENIOR COR		09/23/2021	J.P. MORGAN SECURITIES INC		2,125,000	2,125,000	0	3.C FE
15089Q-AK-0	CELANESE US HOLDINGS LLC SENIOR CORP_BND		07/29/2021	BANK OF AMERICA		5,174,768	5,180,000	0	2.C FE
15135B-AZ-4	CENTENE CORPORATION SENIOR CORP_BND 2.		07/29/2021	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0	3.A FE
15674R-AC-7	CERBERUS LOAN FUNDING XXXI LP ABS_ABS _2		09/02/2021	WELLS FARGO SECURITIES		13,000,000	13,000,000	0	1.A FE
15953P-AN-9	CALIFORNIA EDUCATIONAL FACILIT UNSEC COR		08/05/2021	WELLS FARGO SECURITIES		6,125,000	6,125,000	0	1.F FE
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP SENIOR CORP_		09/13/2021	RBC DOMINION SECURITIES INC.		6,800,000	6,800,000	0	3.B FE
16411R-AK-5	CHENIERE ENERGY INC SECURED CORP_BND 4		07/13/2021	Tax Free Exchange		811,960	766,000	8,660	3.C FE
16412X-AK-1	CHENIERE CORPUS CHRISTI HOLDIN SECURED C		08/17/2021	MORGAN STANLEY & CO. INC		8,480,000	8,480,000	0	2.C FE
17027N-AB-8	CHOBANI LLC SECURED CORP_BND 144A 4.62		09/10/2021	J.P. MORGAN SECURITIES INC		939,375	900,000	13,759	4.C FE
171232-AE-1	CHUBB CORPORATION SENIOR CORP_BND 6.80		08/13/2021	BBR4_PB		2,890,510	2,000,000	33,244	1.G FE
172967-ME-8	CITIGROUP INC SENIOR CORP_BND 3.980% 0		08/13/2021	BBR4_PB		5,637,795	5,000,000	79,047	2.A FE
17329M-CL-1	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		07/01/2021	CITIGROUP GLOBAL MKT INC		0	0	20,139	1.A FE
18539U-AE-5	CLEARWAYENERGYOPERATINGLLC SENIOR CORP_B		09/24/2021	J.P. MORGAN SECURITIES INC		2,125,000	2,125,000	0	3.B FE
195869-AQ-5	COLONIAL PIPELINE CO SENIOR CORP_BND 144		09/10/2021	Various		11,101,359	9,300,000	139,388	1.G FE
202795-HG-8	COMMONWEALTH EDISON COMPANY SECURED CORP		08/13/2021	BBR4_PB		2,641,360	2,000,000	3,917	1.F FE
203372-AX-5	COMMSCOPE INC SECURED CORP_BND 144A 4.		09/10/2021	Various		2,314,625	2,300,000	2,494	4.B FE
22003B-AN-6	CORPORATE OFFICE PROPERTIES LP SENIOR CO		08/03/2021	Various		10,903,732	10,880,000	0	2.C FE
225470-T7-8	TBW MORTGAGE BACKED PASS THROU SUPSEN WH		09/01/2021	Interest Capitalization		4	4	0	1.D FM
227046-AB-5	CROCS INC SENIOR CORP_BND 144A 4.125%		08/05/2021	MORGAN STANLEY & CO. INC		920,000	920,000	0	4.A FE
22823R-AQ-2	CROWN CITY CLO CCITY_20-1A MEZZANIN ABS_		07/15/2021	CITIGROUP GLOBAL MKT INC		4,575,000	4,575,000	0	1.F FE
23131L-AC-1	CURO GROUP HOLDINGS CORP SECURED CORP_BN		07/16/2021	DIRECT		684,000	684,000	0	4.C FE
23331A-BQ-1	D R HORTON INC SENIOR CORP_BND 1.300%		07/29/2021	MIZUHO INTERNATIONAL PLC		9,542,265	9,550,000	0	2.B FE

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

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25461L-AA-0	DIRECTV FINANCING LLC SECURED CORP_BND 1		09/14/2021	Various		4,560,000	4,535,000	3,590	3.B FE
25468P-BW-5	WALT DISNEY CO SENIOR CORP_BND 7.000%		08/13/2021	BBR4_PB		2,879,374	2,000,000	63,000	2.A FE
25470X-BD-6	DISH DBS CORP SENIOR CORP_BND 5.125% 0		09/03/2021	Tax Free Exchange		3,975,000	4,000,000	56,375	4.C FE
26179*-AA-8	DREXEL UNIVERSITY SECURED CORP_BND 2.7		07/09/2021	DIRECT		9,292,000	9,200,000	0	1.G Z
26249B-AU-5	DRYDEN 30 SENIOR LOAN FUND LLC MEZZANIN		09/21/2021	MIZUHO INTERNATIONAL PLC		8,829,800	8,850,000	26,490	1.F FE
26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		07/08/2021	J.P. MORGAN SECURITIES INC		500,000	500,000	1,353	1.A FE
278865-BH-2	ECOLAB INC SENIOR CORP_BND 144A 2.750%		08/09/2021	J.P. MORGAN SECURITIES INC		1,842,210	1,865,000	0	1.G FE
28622X-AG-1	ELEVATION CLO LTD AWPT_18-9A ABS_ABS _18		07/20/2021	MUFG SECURITIES AMERICAS INC		5,480,530	5,500,000	3,878	2.C FE
29001V-AL-3	ELMWOOD CLO VI LTD ELMWI6_20-3A ABS_ABS _		09/23/2021	CREDIT SUISSE FIRST BOSTON COR		2,000,000	2,000,000	0	1.A FE
29001V-AN-9	ELMWOOD CLO VI LTD ELMWI6_20-3A MEZZANIN		09/23/2021	CREDIT SUISSE FIRST BOSTON COR		3,000,000	3,000,000	0	1.C FE
29002H-AJ-8	ELMWOOD CLO III LTD ELMWI3_19-3 MEZZANIN		07/22/2021	RBC DOMINION SECURITIES INC.		501,875	500,000	607	2.C FE
292505-AK-0	OVINTIV INC SENIOR CORP_BND 5.150% 11/		07/15/2021	CANTOR FITZGERALD SECURITIES		1,112,500	1,000,000	9,156	3.A FE
29254B-AA-5	ENCINO ACQUISITION PARTNERS HO SENIOR CO		08/06/2021	Various		350,375	350,000	8,028	4.B FE
29336T-AA-8	ENLINK MIDSTREAM LLC SENIOR CORP_BND 5		09/14/2021	J.P. MORGAN SECURITIES INC		898,875	850,000	13,326	3.A FE
29365T-AL-8	ENTERGY TEXAS INC SECURED CORP_BND 1.5		08/11/2021	SCOTIA CAPITAL		3,401,918	3,410,000	0	2.A FE
29717P-AT-4	ESSEX PORTFOLIO LP SENIOR CORP_BND 4.0		08/13/2021	BBR4_PB		13,613,148	12,000,000	216,000	2.A FE
29717P-AX-5	ESSEX PORTFOLIO LP SENIOR CORP_BND 2.6		09/15/2021	AMHERST PIERPONT SECUI		2,245,318	2,402,000	2,829	2.A FE
30321L-2B-7	F&G GLOBAL FUNDING SECURED CORP_BND 144A		09/15/2021	CREDIT SUISSE FIRST BOSTON COR		3,249,318	3,250,000	0	1.G FE
30322M-AB-5	FREED ABS TRUST FREED_21-3FP SUB ABS_ABS		09/21/2021	CREDIT SUISSE FIRST BOSTON COR		3,249,946	3,250,000	0	1.D FE
31738Q-AA-4	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		07/15/2021	RAYMOND JAMES		14,312,487	14,409,405	0	1.A PL
31738Q-AA-4	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		07/15/2021	RAYMOND JAMES		54,725	55,095	0	1.B PL
31738Q-AB-2	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		07/15/2021	RAYMOND JAMES		11,372	11,448	0	1.B PL
31738Q-AB-2	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		07/15/2021	RAYMOND JAMES		3,394,414	3,417,052	0	1.C PL
337120-AA-7	FIRST STUDENT BIDCO INC SECURED CORP_BND		09/20/2021	Various		3,948,750	3,950,000	3,467	3.C FE
344849-AA-2	FOOTLOCKERINC SENIOR CORP_BND 144A 4.0		09/29/2021	J.P. MORGAN SECURITIES INC		3,000,000	3,000,000	0	3.B FE
34960P-AD-3	FORTRESS TRANSPORTATION AND IN SENIOR CO		09/22/2021	MORGAN STANLEY & CO. INC		1,758,750	1,750,000	43,313	3.C FE
36166X-AA-9	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _		07/01/2021	BARCLAYS CAPITAL		0	0	(1)	1.A FE
36168K-AD-9	GCAT LLC GCAT_21-NQM5 WHOLE_CMO _21-NQM5		09/29/2021	CREDIT SUISSE FIRST BOSTON COR		8,600,950	8,601,000	10,885	1.F FE
36228F-AA-4	GSMPS MORTGAGE LOAN TRUST GSMP SENIOR WH		08/01/2021	Interest Capitalization		4	4	0	2.B FM
36320U-AC-4	GALAXY CLO LTD GALXY_18-27A SENIOR ABS_A		08/11/2021	J.P. MORGAN SECURITIES INC		1,170,485	1,170,000	2,679	1.A FE
36320W-AL-0	GALAXY CLO LTD GALXY_15-21A SENIOR ABS_A		08/23/2021	MORGAN STANLEY & CO. INC		5,544,290	5,540,000	6,066	1.A FE
364760-AP-3	GAP INC SENIOR CORP_BND 144A 3.625% 10		09/13/2021	CITIGROUP GLOBAL MKT INC		800,000	800,000	0	3.C FE
364760-AQ-1	GAP INC SENIOR CORP_BND 144A 3.875% 10		09/13/2021	CITIGROUP GLOBAL MKT INC		1,100,000	1,100,000	0	3.C FE
37185L-AM-4	GENESIS ENERGY LP SENIOR CORP_BND 8.00		09/30/2021	UBS WARBURG LLC		1,011,250	1,000,000	17,056	4.B FE
378272-BG-2	GLENCORE FUNDING LLC SENIOR CORP_BND 144		09/24/2021	Various		13,107,806	13,200,000	2,552	2.A FE
38141G-ES-9	GOLDMAN SACHS GROUP INC/THE SUB CORP_BND		08/13/2021	BBR4_PB		5,211,961	4,300,000	19,899	2.B FE
38149X-AA-7	GOLDMAN HOME IMPROVEMENT TRUST ABS_ABS _		08/13/2021	GOLDMAN SACHS & CO.		1,241,170	1,245,764	0	1.B FE
38149X-AA-7	GOLDMAN HOME IMPROVEMENT TRUST ABS_ABS _		08/13/2021	GOLDMAN SACHS & CO.		13,703,510	13,754,236	0	1.D FE
39809P-AA-3	GREYSTONE COMMERCIAL REAL ESTA SENIOR SE		07/29/2021	WELLS FARGO SECURITIES		11,857,000	11,857,000	0	1.A FE
40390J-AA-0	HGI CRE CLO LTD HGI_21-FL2 SENIOR_CMBS _		09/17/2021	GOLDMAN SACHS & CO.		3,333,333	3,333,333	0	1.A FE
404716-AA-2	HA IPC FUNDING TRUST SENIOR CORP_BND 4		09/03/2021	DIRECT		753,295	753,295	0	1.G
413875-AW-5	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN		08/13/2021	BBR4_PB		5,765,140	5,000,000	35,444	2.B FE
416518-AD-0	HARTFORD FINANCIAL SERVICES GR SENIOR CO		09/16/2021	GOLDMAN SACHS & CO.		3,261,311	3,290,000	0	2.A FE
428102-AE-7	HESS MIDSTREAM OPERATIONS LP SENIOR CORP		08/02/2021	GOLDMAN SACHS & CO.		1,025,000	1,025,000	0	3.A FE
42981C-AA-6	HIGH STREET FUNDING TRUST I SENIOR CORP_		08/13/2021	BBR4_PB		6,791,766	6,000,000	121,960	2.A FE
431318-AS-3	HILCORP ENERGY I LP SENIOR CORP_BND 144A		08/31/2021	JANE STREET CAPITAL		1,003,950	970,000	20,377	3.C FE
433248-AA-5	HINES GLOBAL REAL ESTATE HOLDI SENIOR CO		07/14/2021	Various		14,600,000	14,600,000	0	1.F PL
433248-AB-3	HINES GLOBAL REAL ESTATE HOLDI SENIOR CO		07/14/2021	Various		13,600,000	13,600,000	0	1.F PL
442670-AF-4	HOWARD HUGHES CORP SENIOR CORP_BND 144A		09/10/2021	GOLDMAN SACHS & CO.		914,625	900,000	4,703	3.C FE
444859-BP-6	HUMANA INC SENIOR CORP_BND 0.650% 08/0		07/29/2021	GOLDMAN SACHS & CO.		11,142,530	11,150,000	0	2.B FE
446413-AX-4	HUNTINGTON INGALLS INDUSTRIES SENIOR COR		09/23/2021	Various		24,968,150	25,000,000	16,287	2.C FE
451102-BZ-9	ICAHN ENTERPRISES LP SENIOR CORP_BND 5		07/12/2021	Tax Free Exchange		2,085,000	2,000,000	16,625	3.C FE
451102-CC-9	ICAHN ENTERPRISES LP SENIOR CORP_BND 4		07/12/2021	Tax Free Exchange		3,900,000	3,900,000	81,995	3.C FE
45688C-AB-3	INGEVITYCORP SENIOR CORP_BND 144A 3.87		09/10/2021	GOLDMAN SACHS & CO.		1,813,500	1,800,000	25,769	3.C FE
458140-BW-9	INTEL CORPORATION SENIOR CORP_BND 3.05		08/10/2021	J.P. MORGAN SECURITIES INC		2,760,804	2,770,000	0	1.E FE
458140-BX-7	INTEL CORPORATION SENIOR CORP_BND 3.20		09/23/2021	Various		26,775,942	26,100,000	60,000	1.E FE
46591H-BL-3	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN		08/09/2021	J.P. MORGAN SECURITIES INC		3,063,740	3,058,007	2,175	1.F FE

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46591H-BM-1	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN		09/14/2021	J.P. MORGAN SECURITIES INC		420,599	418,507	473	2.B FE
46591H-BX-7	CHASE MORTGAGE FINANCE CORPORA MEZZANIN		07/22/2021	J.P. MORGAN SECURITIES INC		8,567,000	8,567,000	0	1.D FE
46653P-AM-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/23/2021	CANTOR FITZGERALD SECURITIES		2,492,827	2,436,111	4,399	1.A FE
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE ABS_ABS _		08/19/2021	Various		2,793,481	2,605,000	17,382	2.B FE
48128U-2P-3	CHASE AUTO CREDIT LINKED NOTES SUB ABS_A		07/13/2021	J.P. MORGAN SECURITIES INC		2,250,000	2,250,000	0	2.B FE
48275R-AA-5	KREF_21-FL2 LCF SENIOR_CMBS _21-FL2 144A		07/23/2021	WELLS FARGO SECURITIES		8,000,000	8,000,000	0	1.A FE
48662L-AE-1	KAYNE CLO LTD KAYNE_21-10A MEZZANIN ABS_		07/29/2021	CREDIT SUISSE FIRST BOSTON COR		5,505,500	5,500,000	0	1.F FE
489399-AN-5	KENNEDY-WILSON INC SENIOR CORP_BND 4.7		08/09/2021	BANC OF AMERICA SECURITIES LLC		1,750,000	1,750,000	0	4.A FE
49456B-AF-8	KINDER MORGAN INC SENIOR CORP_BND 4.30		08/13/2021	BBR4_PB		2,756,928	2,500,000	21,500	2.B FE
49456B-AP-6	KINDER MORGAN INC SENIOR CORP_BND 4.30		08/13/2021	BBR4_PB		11,396,270	10,000,000	193,500	2.B FE
50106G-AE-2	KRONOS ACQUISITION HOLDINGS IN SECURED C		09/13/2021	Various		1,405,875	1,400,000	14,458	4.C FE
501797-AW-4	BATH & BODY WORKS INC SENIOR CORP_BND 14		09/10/2021	WELLS FARGO SECURITIES		723,625	625,000	18,748	3.B FE
50202K-AA-4	LADDER CAPITAL COMMERCIAL MORT LCF SENIO		07/01/2021	WELLS FARGO SECURITIES		7,000,000	7,000,000	0	1.A FE
50203T-AA-4	LFS TOPCO LLC SENIOR CORP_BND 144A 5.8		09/14/2021	GOLDMAN SACHS & CO.		1,000,000	1,000,000	0	4.B FE
50249A-AD-5	LYB INTERNATIONAL FINANCE III SENIOR COR		08/06/2021	JEFFRIES & CO. INC.		1,165,660	1,000,000	11,550	2.B FE
513075-BZ-3	LAMAR MEDIA CORP SENIOR CORP_BND 3.625		09/08/2021	Tax Free Exchange		187,530	188,000	2,707	3.B FE
521865-AZ-8	LEAR CORPORATION SENIOR CORP_BND 5.250		09/24/2021	MERRILL LYNCH PIERCE FNNR & SM		3,788,190	3,000,000	58,188	2.B FE
524901-AR-6	LEGG MASON INC SENIOR CORP_BND 5.625%		09/13/2021	AMHERST PIERPONT SECUI		1,151,080	800,000	7,500	1.F FE
53227J-AD-6	LIFE STORAGE LP SENIOR CORP_BND 2.400%		09/28/2021	WELLS FARGO SECURITIES		9,432,702	9,520,000	0	2.B FE
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA ABS_ABS _		09/10/2021	J.P. MORGAN SECURITIES INC		8,500,000	8,500,000	0	1.A FE
55284A-AC-2	MF1 MULTIFAMILY HOUSING MORTGA ABS_ABS _		09/10/2021	Various		13,625,000	13,625,000	0	1.A FE
55284A-AE-8	MF1 MULTIFAMILY HOUSING MORTGA MEZZANIN		09/10/2021	CREDIT SUISSE FIRST BOSTON COR		8,937,000	8,937,000	0	1.D FE
553283-AD-4	MPH ACQUISITION HOLDINGS LLC SECURED COR		08/17/2021	GOLDMAN SACHS & CO.		530,000	530,000	0	4.A FE
55354G-AQ-3	MSCI INC SENIOR CORP_BND 144A 3.250% 0		08/03/2021	MORGAN STANLEY & CO. INC		1,150,000	1,150,000	0	3.A FE
55760L-AA-5	MADISON IAQ LLC SECURED CORP_BND 144A		09/14/2021	MERRILL LYNCH PIERCE FNNR & SM		1,314,625	1,300,000	12,661	4.B FE
55822A-AN-7	MADISON PARK FUNDING LTD MDPK MEZZANIN A		08/20/2021	J.P. MORGAN SECURITIES INC		5,300,000	5,300,000	0	1.C FE
55955E-AS-7	MAGNETITE CLO LIMITED MAGNE_20 MEZZANIN		08/25/2021	MORGAN STANLEY & CO. INC		3,750,000	3,750,000	0	2.C FE
56081#-CL-2	MAJOR LEAGUE BASEBALL TRUST SECURED CORP		09/10/2021	BANC OF AMERICA SECURITIES LLC		2,150,000	2,150,000	0	1.F FE
56579A-AW-0	MARATHON CLO LTD MCLO_19-1A MEZZANIN ABS		08/13/2021	JEFFRIES & CO. INC.		3,000,000	3,000,000	0	1.A FE
56579A-BA-7	MARATHON CLO LTD MCLO_19-1A MEZZANIN ABS		08/13/2021	JEFFRIES & CO. INC.		5,000,000	5,000,000	0	1.C FE
565849-AB-2	MARATHON OIL CORP SENIOR CORP_BND 6.80		08/13/2021	BBR4_PB		1,298,750	1,000,000	27,956	2.C FE
571748-BG-6	MARSH & MCLENNAN COMPANIES INC SENIOR CO		08/13/2021	BBR4_PB		9,337,672	8,000,000	143,889	2.A FE
574599-BM-7	MASCO CORPORATION SENIOR CORP_BND 4.50		09/30/2021	SEAPORT GROUP		9,814,393	8,150,000	141,606	2.B FE
575385-AE-9	MASONITE INTERNATIONAL CORPORA SENIOR CO		07/09/2021	MERRILL LYNCH PIERCE FNNR & SM		750,000	750,000	0	3.A FE
58549R-AJ-5	MELLO MORTGAGE CAPITAL ACCEPTA SUPSEN WH		07/01/2021	BANC OF AMERICA SECURITIES LLC		3,166,844	3,100,000	6,674	1.A FE
59523U-AU-1	MID-AMERICA APARTMENTS LP SENIOR CORP_BN		08/05/2021	J.P. MORGAN SECURITIES INC		1,488,679	1,510,000	0	2.A FE
62482B-AA-0	MOZARTDEBTMERGERSUBINC SECURED CORP_BND		09/30/2021	J.P. MORGAN SECURITIES INC		3,250,000	3,250,000	0	4.A FE
62482B-AB-8	MOZARTDEBTMERGERSUBINC SENIOR CORP BND 1		09/30/2021	GOLDMAN SACHS & CO.		1,020,000	1,020,000	0	4.C FE
62886E-AY-4	NCR CORPORATION SENIOR CORP_BND 144A 5		09/14/2021	MERRILL LYNCH PIERCE FNNR & SM		1,350,835	1,300,000	29,542	4.A FE
629377-CS-9	NRG ENERGY INC SENIOR CORP_BND 144A 3.		08/09/2021	BARCLAYS CAPITAL		2,946,000	2,946,000	0	3.B FE
637417-AR-7	NATIONAL RETAIL PROPERTIES INC SENIOR CO		09/15/2021	WELLS FARGO SECURITIES		5,221,210	5,345,000	0	2.A FE
64131T-AU-8	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1		08/19/2021	MUFG SECURITIES AMERICAS INC		3,477,286	3,480,000	11,409	2.C FE
64132T-AJ-2	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS		09/10/2021	CREDIT SUISSE FIRST BOSTON COR		10,000,000	10,000,000	0	1.A FE
64132T-AL-7	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A		09/10/2021	CREDIT SUISSE FIRST BOSTON COR		4,750,000	4,750,000	0	1.C FE
647558-AA-9	NEW MOUNTAIN GUARDIAN III BDC SENIOR COR		08/04/2021	DIRECT		5,750,000	5,750,000	0	2.C PL
65357L-AJ-4	NIAPK_19-1A ABS_ABS _19-1A 144A 1.134%		07/01/2021	BNP PARIBAS		15,000,000	15,000,000	0	1.A FE
666807-CD-2	NORTHROP GRUMMAN CORP SENIOR CORP_BND 14		09/02/2021	Taxable Exchange		5,054,124	5,000,000	18,299	2.A FE
670001-AG-1	NOVELIS CORP SENIOR CORP_BND 144A 3.25		07/26/2021	Various		1,600,000	1,600,000	0	4.A FE
670001-AH-9	NOVELIS CORP SENIOR CORP_BND 144A 3.87		07/27/2021	Various		1,811,000	1,800,000	0	4.A FE
670881-AP-6	OCP CLO LTD OCP_20-19R SUB ABS_ABS _20-1		08/06/2021	DIRECT		7,272,000	7,272,000	0	1.C FE
670881-AQ-4	OCP CLO LTD OCP_20-19R SENIOR ABS_ABS _2		08/06/2021	DIRECT		2,000,000	2,000,000	0	1.F FE
670881-AR-2	OCP CLO LTD OCP_20-19A MEZZANIN ABS_ABS		08/06/2021	DIRECT		7,000,000	7,000,000	0	2.C FE
671008-AA-4	OCF BROUSSARD LA CTL PT TR CORP_BND 4.		08/16/2021	DIRECT		5,269,884	5,269,884	0	1.G Z
67118A-AG-0	OPGT_21-PORT SUB SUB_CMBS _21-PORT 144A		09/30/2021	MORGAN STANLEY & CO. INC		5,890,725	5,940,000	0	1.D FE
67118A-AJ-4	OPGT_21-PORT SUB CMBS PORT-C 144A 0.00		09/30/2021	MORGAN STANLEY & CO. INC		4,165,058	4,200,000	0	1.G FE
67118A-AL-9	OPGT_21-PORT SUB CMBS PORT-D 144A 0.00		09/30/2021	MORGAN STANLEY & CO. INC		2,231,314	2,250,000	0	2.C FE
67448Q-AT-8	OBXT_19-EXP1 WHOLE_CMO _19-EXP1 144A 1		09/28/2021	WELLS FARGO SECURITIES		2,523,347	2,520,000	218	1.D FM

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67590R-BG-9	OCTAGON LOAN FUNDING LTD OCTLF SUB ABS_A		08/11/2021	BROWNSTONE INVESTMENT GROUP LL		1,495,500	1,500,000	11,075	2.C FE
67623C-AE-9	OFFICE PROPERTIES INCOME TRUST SENIOR CO		08/10/2021	BANK OF AMERICA		6,991,810	7,000,000	0	2.C FE
67647V-AD-1	OCMT_21-3 WHOLE_CMO _21-3 144A 2.500%		07/09/2021	WELLS FARGO SECURITIES		6,148,125	6,000,000	9,167	1.A FE
681639-AA-8	OLYMPUS WATER US HOLDING CORP SENIOR COR		09/22/2021	Various		7,498,750	7,500,000	0	4.C FE
682357-AA-6	180 MEDICAL INC SENIOR CORP BND 144A 3		09/30/2021	GOLDMAN SACHS & CO.		405,000	405,000	0	3.B FE
68235P-AG-3	ONE GAS INC SENIOR CORP_BND 4.500% 11/		09/24/2021	AMHERST PIERPONT SECUI		1,250,930	1,000,000	18,375	2.A FE
69336V-AB-7	PGT INNOVATIONS INC SENIOR CORP_BND 144A		09/10/2021	Various		4,350,000	4,350,000	0	4.B FE
69357X-AA-9	PFP_21-8 SENIOR_CMBS _21-8 144A 1.100%		09/16/2021	CITIGROUP GLOBAL MKT INC		5,000,000	5,000,000	0	1.A FE
69701E-AG-1	PALMER SQUARE LOAN FUNDING LTD SENIOR AB		07/08/2021	BANK OF AMERICA		3,105,735	3,100,000	12,118	2.A FE
69702H-AC-2	PALMER SQUARE LOAN FUNDING LTD MEZZANIN		09/21/2021	CITIGROUP GLOBAL MARKE		2,000,000	2,000,000	0	1.C Z
69702H-AE-8	PALMER SQUARE LOAN FUNDING LTD MEZZANIN		09/21/2021	CITIGROUP GLOBAL MARKE		2,000,000	2,000,000	0	1.F Z
69702H-AG-3	PALMER SQUARE LOAN FUNDING LTD MEZZANIN		09/21/2021	CITIGROUP GLOBAL MARKE		3,777,000	3,777,000	0	2.C Z
70932M-AC-1	PENNYMAC FINANCIAL SERVICES IN SENIOR CO		09/13/2021	CREDIT SUISSE FIRST BOSTON COR		1,800,000	1,800,000	0	4.A FE
72014T-AC-3	PIEDMONTHEALTHCAREINC SECURED CORP_BND		09/09/2021	RBC DOMINION SECURITIES INC.		6,345,000	6,345,000	0	1.E FE
72014T-AE-9	PIEDMONTHEALTHCAREINC SECURED CORP_BND		09/21/2021	RBC DOMINION SECURITIES INC.		15,973,319	15,903,000	4,121	1.E FE
737446-AQ-7	POST HOLDINGS INC SENIOR CORP_BND 144A		09/10/2021	UBS WARBURG LLC		769,688	750,000	14,357	4.B FE
74052H-AA-2	PREMIER ENTERTAINMENT SUB LLC SENIOR COR		08/06/2021	DEUTSCHE BANK AG		644,813	650,000	0	5.A FE
74052H-AB-0	PREMIER ENTERTAINMENT SUB LLC SENIOR COR		09/20/2021	DEUTSCHE BANK AG		1,783,798	1,775,000	5,773	5.A FE
743315-AT-0	PROGRESSIVE CORPORATION THE SENIOR CORP		09/22/2021	AMHERST PIERPONT SECUI		3,118,870	2,435,000	2,557	1.F FE
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH OB SENIOR CO		09/24/2021	GOLDMAN SACHS & CO.		20,416,140	20,525,000	0	1.D FE
744533-BP-4	PUBLIC SERVICE COMPANY OF OKLA SENIOR CO		08/11/2021	SMBC NIKKO CAP MARKETS LTD		7,059,938	7,090,000	0	1.G FE
74949L-AC-6	RELX CAPITAL INC SENIOR CORP_BND 4.000		08/13/2021	BBR4_PB		11,319,100	10,000,000	161,111	2.A FE
74965L-AB-7	RLJ LODGING TRUST LP SECURED CORP_BND 14		09/09/2021	WELLS FARGO SECURITIES		485,000	485,000	0	3.C FE
75409J-AG-2	RATE MORTGAGE TRUST RATE_21-J1 SUPSEN WH		07/01/2021	BANC OF AMERICA SECURITIES LLC		3,163,453	3,100,000	7,535	1.A FE
760759-AT-7	REPUBLIC SERVICES INC SENIOR CORP_BND		08/13/2021	BBR4_PB		5,665,900	5,000,000	48,278	2.B FE
76114G-AA-5	RESIDENTIAL ASSET SECURITIZATI SENIOR WH		09/01/2021	Interest Capitalization		23,010	23,010	0	1.D FM
76119L-AB-7	RESIDEO FUNDING INC SENIOR CORP_BND 144A		08/10/2021	MORGAN STANLEY & CO. INC		1,400,000	1,400,000	0	4.A FE
77289K-AA-3	ROCKCLIFFENERGYIILLC SENIOR CORP_BND 144		09/28/2021	Various		3,971,488	3,945,000	0	4.A FE
77313L-AB-9	ROCKET MORTGAGE LLC SENIOR CORP_BND 144A		09/21/2021	MORGAN STANLEY & CO. INC		7,250,000	7,250,000	0	3.A FE
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP_BND		09/29/2021	AMHERST PIERPONT SECUI		1,517,273	1,225,000	4,288	1.G FE
773903-AM-1	ROCKWELL AUTOMATION INC SENIOR CORP_BND		08/03/2021	GOLDMAN SACHS & CO.		7,008,210	7,025,000	0	1.F FE
775631-AD-6	ROLLER BEARING COMPANY OF AMER SENIOR CO		09/23/2021	GOLDMAN SACHS & CO.		2,875,000	2,875,000	0	4.A FE
78454L-AW-0	SM ENERGY CO SENIOR CORP_BND 6.500% 07		09/10/2021	GOLDMAN SACHS & CO.		406,600	400,000	5,850	4.B FE
78485G-AG-9	SANTANDER RETAIL AUTO LEASE TR SUB SUB_C		07/12/2021	MORGAN STANLEY & CO. INC		3,487,258	3,500,000	0	1.D FE
78486A-AC-0	STARWOOD PROPERTY MORTGAGE TRU MEZZANIN		08/12/2021	Mitsubishi Securities USA		998,000	1,000,000	7,683	1.D FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC SECURED COR		08/13/2021	BBR4_PB		5,600,000	5,000,000	86,333	2.C FE
79466L-AF-1	SALESFORCE COM INC SENIOR CORP_BND 3.7		08/13/2021	BBR4_PB		2,258,074	2,000,000	25,078	1.F FE
79466L-AM-6	SALESFORCE COM INC SENIOR CORP_BND 3.0		07/27/2021	AMHERST PIERPONT SECUI		1,723,186	1,650,000	2,306	1.F FE
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		08/09/2021	MIZUHO INTERNATIONAL PLC		3,274,176	3,295,000	0	1.F FE
816851-AY-5	SEMPRA ENERGY SENIOR CORP_BND 3.750% 1		08/13/2021	BBR4_PB		10,945,450	10,000,000	91,667	2.B FE
81733Y-BN-8	SEQUOIA MORTGAGE TRUST SEMT_15 SUPSEN WH		07/01/2021	WELLS FARGO SECURITIES		(28,737)	(28,339)	0	1.D FM
81882E-AU-6	SHACKLETON CLO LTD SHACK_15-8A SUB ABS_A		07/15/2021	BANK OF AMERICA		3,001,500	3,000,000	21,662	2.C FE
82667C-AA-3	SRL SRL_21-1 ABS_ABS _21-1 144A 2.230%		08/12/2021	CREDIT SUISSE FIRST BOSTON COR		4,997,595	5,000,000	0	1.F FE
82873M-AA-1	SIMMONS FOODS INC SECURED CORP_BND 144A		09/14/2021	MARKETAXESS CORPORATI		637,275	625,000	1,204	4.C FE
83407C-AC-2	SOFI CONSUMER LOAN PROGRAM LLC SUB ABS_A		09/30/2021	CITIGROUP GLOBAL MKT INC		999,683	1,000,000	0	1.F FE
83407C-AD-0	SOFI CONSUMER LOAN PROGRAM LLC SUB ABS_A		09/30/2021	CITIGROUP GLOBAL MKT INC		999,785	1,000,000	0	2.B FE
83611K-AN-2	SOUND POINT CLO LTD SNDPT_19-1 MEZZANIN		07/19/2021	BANK OF AMERICA		2,500,000	2,500,000	0	1.B FE
845011-AD-7	SOUTHWEST GAS CORP SENIOR CORP_BND 3.1		08/24/2021	AMHERST PIERPONT SECUI		3,987,000	4,000,000	2,120	2.A FE
845467-AQ-2	SOUTHWESTERN ENERGY COMPANY SENIOR CORP_		09/03/2021	Taxable Exchange		904,800	870,000	4,157	3.B FE
845467-AS-8	SOUTHWESTERN ENERGY COMPANY SENIOR CORP_		08/17/2021	Various		3,006,938	3,000,000	0	3.B FE
85253#-AJ-0	STAG INDUSTRIAL OPERATING PART SENIOR CO		09/28/2021	DIRECT		19,000,000	19,000,000	0	2.B Z
853496-AH-0	STANDARD INDUSTRIES INC SENIOR CORP_BND		09/20/2021	CITIGROUP GLOBAL MKT INC		478,750	500,000	3,141	3.C FE
85855C-AA-8	STELLANTIS FINANCE US INC SENIOR CORP_BN		09/08/2021	BNP PARIBAS		6,075,000	6,075,000	0	2.C FE
865632-AA-1	SUMMER BC BIDCO B LLC SECURED CORP_BND		09/10/2021	MORGAN STANLEY & CO. INC		1,345,500	1,300,000	14,499	4.C FE
86745G-AF-0	SUNNOVA ENERGY CORP SENIOR CORP_BND 144A		09/10/2021	MERRILL LYNCH PIERCE FNNR & SM		2,743,875	2,700,000	11,897	4.C FE
86765L-AT-4	SUNOCO LP SENIOR CORP_BND 4.500% 05/15		07/07/2021	Tax Free Exchange		2,042,500	2,000,000	13,000	3.C FE
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP SENIOR CORP		09/17/2021	CREDIT SUISSE FIRST BOSTON COR		900,156	875,000	11,813	3.C FE

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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
87612B-BS-0	TARGA RESOURCES PARTNERS LP SENIOR CORP_		08/20/2021	Tax Free Exchange		2,137,500	2,000,000	0	3.A FE
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC SENIOR CO		09/21/2021	J.P. MORGAN SECURITIES INC		6,500,000	6,500,000	0	3.A FE
882508-BM-5	TEXAS INSTRUMENTS INC SENIOR CORP_BND		09/07/2021	BARCLAYS CAPITAL		2,289,026	2,305,000	0	1.E FE
89055F-AC-7	TOPBUILD CORP SENIOR CORP_BND 144A 4.1		09/28/2021	Various		2,875,000	2,875,000	0	3.B FE
89300J-AU-2	TRALEE CLO V LTD TRAL_18-5A MEZZANIN ABS		09/23/2021	JEFFRIES & CO. INC.		1,650,000	1,650,000	0	1.F Z
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO		08/13/2021	BBR4_PB		5,624,355	5,000,000	82,222	2.A FE
89680Y-AD-7	TRITON CONTAINER INTERNATIONAL SECURED C		07/28/2021	BANK OF AMERICA		8,463,986	8,470,000	0	2.C FE
90265E-AR-1	UDR INC SENIOR CORP_BND 3.000% 08/15/3		09/15/2021	US BANCORP		8,872,759	8,340,000	27,105	2.A FE
90353T-AK-6	UBER TECHNOLOGIES INC SENIOR CORP_BND 14		08/09/2021	MORGAN STANLEY & CO. INC		1,150,000	1,150,000	0	4.C FE
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP SECURED CORP_		09/15/2021	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0	4.B FE
91412N-AE-0	UNIVERSITY OF CHICAGO SENIOR CORP_BND		08/13/2021	BBR4_PB		2,384,674	2,000,000	37,107	1.C FE
91412N-AF-7	UNIVERSITY OF CHICAGO SENIOR CORP_BND		08/13/2021	BBR4_PB		2,492,440	2,000,000	39,747	1.C FE
92259M-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		08/11/2021	BARCLAYS CAPITAL		6,498,470	6,500,000	11,527	1.A FE
92259M-AE-6	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		08/11/2021	BARCLAYS CAPITAL		4,387,198	4,388,000	9,317	1.D FE
92259M-AH-9	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		08/11/2021	BARCLAYS CAPITAL		999,854	1,000,000	2,567	1.G FE
92259M-AL-0	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		08/11/2021	BARCLAYS CAPITAL		9,433	9,434	26	2.B FE
92259M-AL-0	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		08/11/2021	BARCLAYS CAPITAL		2,090,415	2,090,566	5,780	2.C FE
925550-AF-2	VIAVI SOLUTIONS INC SENIOR CORP_BND 144A		09/23/2021	WELLS FARGO SECURITIES		625,000	625,000	0	3.B FE
92778*-AA-5	VIRGINIA COMMONWEALTH UNIVERSI SECURED C		07/15/2021	MESIROW FINANCIAL INC		6,900,000	6,900,000	0	1.D Z
928563-AK-1	VMWARE INC SENIOR CORP_BND 1.800% 08/1		07/20/2021	BANK OF AMERICA		2,506,921	2,520,000	0	2.C FE
929160-AY-5	VULCAN MATERIALS COMPANY SENIOR CORP_BND		09/30/2021	AMHERST PIERPONT SECUI		1,864,500	1,500,000	6,463	2.B FE
92918N-AE-7	VOYA CLO VOYA_20-3 ABS_ABS _20-3 144A		08/24/2021	J.P. MORGAN SECURITIES INC		15,012,000	15,000,000	28,278	1.C FE
92933B-AR-5	WMG ACQUISITION CORP SECURED CORP_BND 14		09/10/2021	MERRILL LYNCH PIERCE FNNR & SM		1,782,000	1,800,000	4,350	3.C FE
92943G-AD-3	WRGRACEHOLDINGSLLC SECURED CORP_BND 144A		09/22/2021	Taxable Exchange		920,906	893,000	11,730	4.B FE
93401*-AA-8	WARBURG PINCUS LLC SENIOR CORP_BND 2.7		09/29/2021	GOLDMAN SACHS & CO.		11,800,000	11,800,000	0	1.D PL
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		07/27/2021	AMHERST PIERPONT SECUI		4,764,686	4,090,000	57,790	1.G FE
93884P-DY-3	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		07/16/2021	AMHERST PIERPONT SECUI		5,995,173	5,177,000	65,611	1.G FE
94950A-AQ-3	WELLFLEET CLO LIMITED WELF_20 MEZZANIN A		08/11/2021	CREDIT SUISSE FIRST BOSTON COR		5,500,000	5,500,000	0	1.C FE
960413-AZ-5	WESTLAKE CHEMICAL CORP SENIOR CORP_BND		08/05/2021	DEUTSCHE BANK AG		4,935,996	5,075,000	0	2.B FE
97314C-AA-8	WIND RIVER CLO LTD WINDR_13-2A ABS_ABS _		07/20/2021	BNP PARIBAS		15,000,000	15,000,000	2,273	1.A FE
97314J-AA-3	WIND RIVER CLO LTD WINDR_19-3A ABS_ABS _		09/10/2021	BNP PARIBAS		12,500,000	12,500,000	31,398	1.A FE
98262P-AA-9	WW INTERNATIONAL INC SECURED CORP_BND 14		09/22/2021	TSICD		742,500	750,000	15,094	3.C FE
983130-AX-3	WYNN LAS VEGAS LLC SENIOR CORP_BND 144A		09/28/2021	Various		1,349,313	1,325,000	24,507	4.A FE
983133-AB-5	WYNN RESORTS FINANCE LLC SENIOR CORP_BND		09/16/2021	Various		1,374,750	1,300,000	42,733	4.A FE
98981B-AA-0	ZOOMINFO TECHNOLOGIES LLC SENIOR CORP_BN		07/13/2021	MORGAN STANLEY & CO. INC		545,875	550,000	9,650	4.C FE
000000-00-0	WARBURG PINCUS LLC CORP_BND 2.720% 09/		09/29/2021	GOLDMAN SACHS & CO.		25,000,000	25,000,000	0	1.D PL
000000-00-0	WARBURG PINCUS LLC CORP_BND 2.870% 09/		09/29/2021	GOLDMAN SACHS & CO.		3,000,000	3,000,000	0	1.D PL
000000-00-0	CITIBANK NA CD_CASH 0.400% 08/29/22		08/27/2021	CITIBANK		18,600,621	18,600,621	0	1.A
000000-00-0	CITIBANK NA CD_CASH 0.050% 08/29/22		08/27/2021	CITIBANK		12,489,728	12,489,728	0	1.A
000000-00-0	CITIBANK NA CD_CASH 0.400% 08/29/22		08/27/2021	CITIBANK		505,270	505,270	0	1.A
000000-00-0	CED NEVADA VIRGINIA FINANCING SECURED CO		07/20/2021	DIRECT		1,332,861	1,332,861	0	2.B Z
000000-00-0	CED NEVADA VIRGINIA FINANCING SECURED CO		08/26/2021	DIRECT		2,828,489	2,828,489	0	2.B Z
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC SECURED CO		07/15/2021	DIRECT		41,000,000	41,000,000	0	2.B PL
G5264#-AR-0	KINGSPAN SECURITIES LTD SENIOR CORP_BND		08/19/2021	Tax Free Exchange		21,974,144	21,028,500	73,337	2.A Z
L8749#-AC-6	STADIUM FINANCE COMPANY SARL SENIOR CORP		07/30/2021	BANC OF AMERICA SECURITIES LLC		12,806,640	12,806,640	0	1.G PL
000000-00-0	SUMMARY ADJUSTMENT		09/30/2021	Various		(10)	0	0	2.B Z
008911-BK-4	AIR CANADA SECURED CORP_BND 144A 3.875	A	07/27/2021	CITIGROUP GLOBAL MKT INC		475,000	475,000	0	3.B FE
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANA SENIOR CO	A	09/22/2021	Various		26,539,603	25,725,000	56,000	2.A FE
29250N-BE-4	ENBRIDGEINC SENIOR CORP_BND 3.400% 08/	A	09/29/2021	DEUTSCHE BANK AG		3,899,949	3,855,000	34,952	2.A FE
36168Q-AL-8	GFL ENVIRONMENTAL INC SENIOR CORP_BND 14	A	09/21/2021	BARCLAYS CAPITAL		3,750,000	3,750,000	22,083	4.C FE
588056-BB-6	MERCER INTERNATIONAL INC SENIOR CORP_BND		07/13/2021	Tax Free Exchange		1,180,188	1,150,000	27,340	4.A FE
68245X-AH-2	1011778 BC UNLIMITED LIABILITY SECURED C	A	07/01/2021	J.P. MORGAN SECURITIES INC		3,208,000	3,200,000	38,233	3.B FE
68245X-AM-1	1011778 BC UNLIMITED LIABILITY SECURED C	A	09/20/2021	CITIGROUP GLOBAL MKT INC		498,750	500,000	8,722	4.B FE
68245X-AP-4	1011778 BC UNLIMITED LIABILITY SECURED C	A	09/14/2021	MUFG SECURITIES AMERICAS INC		898,875	900,000	2,713	3.B FE
86304T-AA-6	STRATHCONA RESOURCES LTD SENIOR CORP_BND	A	07/15/2021	RBC DOMINION SECURITIES INC.		571,953	575,000	0	4.A FE
00253X-AB-7	AADVANTAGE LOYALTY IP LTD SECURED CORP_B	D	09/24/2021	DIRECT		541,250	500,000	5,431	3.B FE
01538T-AA-3	ALFA DESARROLLO SPA SECURED CORP_BND 144	D	09/09/2021	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0	2.C FE

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02154C-AH-6	ALTICE FINANCING SA SECURED CORP_BND 144	D	08/03/2021	GOLDMAN SACHS & CO.		1,475,000	1,475,000	0	4.B FE
02156L-AH-4	ALTICE FRANCE SA FRANCE SECURED CORP_BN	D	09/24/2021	J.P. MORGAN SECURITIES INC		3,100,000	3,100,000	0	4.B FE
03328J-AC-1	ANCHC_21-19 MEZZANIN ABS_ABS _19 144A	D	08/27/2021	GOLDMAN SACHS & CO.		5,000,000	5,000,000	0	1.C FE
03328W-AS-7	ANCHORAGE CAPITAL CLO ANCHC_16 ABS_ABS _	D	08/11/2021	GOLDMAN SACHS & CO.		7,500,000	7,500,000	0	1.A FE
03328W-AU-2	ANCHORAGE CAPITAL CLO ANCHC_16 MEZZANIN	D	08/11/2021	GOLDMAN SACHS & CO.		4,375,000	4,375,000	0	1.C FE
03330N-AJ-3	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB	D	07/15/2021	WELLS FARGO SECURITIES		15,000,000	15,000,000	0	1.A FE
03765L-AP-7	APIDOS CLO APID_15-20A SUPSEN ABS_ABS _1	D	08/16/2021	CITIGROUP GLOBAL MKT INC		10,762,900	10,750,000	12,085	1.A FE
03765P-AQ-6	APIDOS CLO APID_15-21A MEZZANIN ABS_ABS	D	08/10/2021	MUFG SECURITIES AMERICAS INC		2,250,135	2,250,000	3,876	2.B FE
03765Y-BA-1	APIDOS CLO APID_15-23A ABS_ABS _15-23-DR	D	09/28/2021	BANK OF AMERICA		2,052,050	2,050,000	13,488	2.C FE
04002P-AA-2	AREIT LTD AREIT_21-CRE5 LCF SENIOR_CMBS	D	09/28/2021	GOLDMAN SACHS & CO.		4,500,000	4,500,000	0	1.A FE
04016P-AQ-1	ARES CLO LTD ARES_17-43A MEZZANIN ABS_AB	D	08/02/2021	CREDIT SUISSE FIRST BOSTON COR		2,006,000	2,000,000	3,890	2.C FE
04942F-AC-3	ATLAS SENIOR LOAN FUND LTD ATC MEZZANIN	D	09/20/2021	CITIGROUP GLOBAL MKT INC		2,100,000	2,100,000	0	1.C Z
04942F-AJ-8	ATLAS SENIOR LOAN FUND LTD ATC MEZZANIN	D	09/20/2021	CITIGROUP GLOBAL MKT INC		3,400,000	3,400,000	0	2.C Z
05363L-BG-7	AVERY POINT CLO LTD AVERY_15-6 ABS_ABS _	D	07/16/2021	BANK OF AMERICA		2,500,750	2,500,000	10,431	1.F FE
05591X-AA-9	BRIGHTSPIRE CAPITAL INC BRSP_2 SENIOR SE	D	07/12/2021	WELLS FARGO SECURITIES		9,000,000	9,000,000	0	1.A FE
056828-AW-6	BAIN CAPITAL CREDIT CLO LTD BC ABS_ABS _	D	07/28/2021	CITIGROUP GLOBAL MARKE		6,819,318	6,820,000	6,042	1.F FE
05964H-AN-5	BANCO SANTANDER SA SRBN CORP_BND 1.722	D	09/07/2021	BANCO SANTANDER		3,800,000	3,800,000	0	1.G FE
06744B-AG-8	BARDIN HILL CLO LTD BARDN_21-2 MEZZANIN	D	09/24/2021	JEFFRIES & CO. INC.		1,940,000	2,000,000	0	2.C Z
06759M-AN-1	BABSON CLO LTD BABSN_16-1A MEZZANIN ABS_	D	08/05/2021	Various		4,398,620	4,400,000	3,011	2.C FE
07586P-AA-9	BECLE SAB DE CV SENIOR CORP BND 144A 2	D	09/30/2021	MORGAN STANLEY & CO. INC		4,523,203	4,570,000	0	2.B FE
08182D-AE-4	BENEFIT STREET PARTNERS CLO LT MEZZANIN	D	07/12/2021	MUFG SECURITIES AMERICAS INC		3,549,000	3,549,000	0	1.C FE
08182D-AG-9	BENEFIT STREET PARTNERS CLO LT MEZZANIN	D	07/12/2021	MUFG SECURITIES AMERICAS INC		3,000,000	3,000,000	0	1.F FE
08182D-AJ-3	BENEFIT STREET PARTNERS CLO LT MEZZANIN	D	07/12/2021	MUFG SECURITIES AMERICAS INC		4,000,000	4,000,000	0	2.C FE
08186V-AL-4	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	D	08/13/2021	DEUTSCHE BANK AG		5,018,800	5,000,000	59,013	2.C FE
09628V-AS-3	BLUEMOUNTAIN CLO LTD BLUEM_16 SENIOR ABS	D	09/13/2021	BARCLAYS CAPITAL		2,998,500	3,000,000	5,812	1.F FE
11014P-AN-5	BRISTOL PARK CLO LTD BRIST_16 SENIOR ABS	D	09/27/2021	SG SECURITIES ASIA		600,000	600,000	2,630	1.F FE
12504P-AJ-9	CBOM FINANCE PLC SENIOR CORP_BND 144A	D	09/14/2021	SG SECURITIES ASIA		675,000	675,000	0	3.B FE
13079W-DC-9	SYMPHONY CLO LTD SYMP_12-9A SENIOR ABS_A	D	09/08/2021	BARCLAYS CAPITAL		10,830,000	10,830,000	0	1.A FE
14312J-AY-8	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	09/17/2021	Various		10,000,000	10,000,000	0	1.A FE
14312J-BC-5	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN	D	09/17/2021	CITIGROUP GLOBAL MARKE		2,500,000	2,500,000	0	1.F FE
14312J-BE-1	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	09/17/2021	CITIGROUP GLOBAL MARKE		4,000,000	4,000,000	0	2.C FE
14317K-AG-9	CGMS_21-9A MEZZANIN ABS_ABS _21-9A 144A	D	09/17/2021	CITIGROUP GLOBAL MARKE		5,030,000	5,030,000	0	2.C Z
14317X-AU-0	CGMS_20-1A MEZZANIN ABS_ABS _20-1A 144A	D	07/14/2021	CITIGROUP GLOBAL MKT INC		5,000,000	5,000,000	0	1.C FE
14317X-AY-2	CGMS_20-1A MEZZANIN ABS_ABS _20-1A 144A	D	07/14/2021	CITIGROUP GLOBAL MKT INC		1,500,000	1,500,000	0	2.C FE
15032E-AL-3	CEDAR FUNDING LTD CEDF_17-8 SENIOR ABS_A	D	08/18/2021	CREDIT SUISSE FIRST BOSTON COR		13,000,000	13,000,000	0	1.A FE
26245J-AJ-7	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	09/20/2021	MUFG SECURITIES AMERICAS INC		753,968	750,000	5,733	2.C FE
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	08/26/2021	BARCLAYS CAPITAL		3,299,260	3,295,964	4,322	1.A FE
26252Q-AJ-1	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _1	D	07/01/2021	BNP PARIBAS		1,000,000	1,000,000	0	1.A FE
29002V-AA-6	ELM10_21-3A SENIOR ABS_ABS _21-3A 144A	D	07/14/2021	GOLDMAN SACHS & CO.		13,000,000	13,000,000	0	1.A FE
29278G-AM-0	ENEL FINANCE INTERNATIONAL NV SENIOR COR	D	07/07/2021	GOLDMAN SACHS & CO.		2,772,349	2,786,000	0	2.A FE
29278G-AQ-1	ENEL FINANCE INTERNATIONAL NV SENIOR COR	D	07/07/2021	GOLDMAN SACHS & CO.		4,938,450	5,000,000	0	2.A FE
36190C-AA-5	GNL QUINTERO SA SENIOR CORP_BND 144A 4	D	07/30/2021	DIRECT		24	24	0	2.B FE
37959P-AG-2	SEACO_21-2A SUB ABS_ABS _21-2A 144A 1.	D	07/27/2021	DEUTSCHE BANK AG		4,999,780	5,000,000	0	1.F FE
39843U-AA-0	GRIFOLS ESCROW ISSUER SAU SENIOR CORP_BN	D	09/28/2021	Various		1,300,000	1,300,000	0	4.B FE
404280-CV-9	HSBC HOLDINGS PLC SENIOR CORP_BND 2.20	D	08/10/2021	HSBC SECURITIES INC.		8,400,000	8,400,000	0	1.G FE
40436V-AE-1	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	D	08/26/2021	MORGAN STANLEY & CO. INC		1,902,090	1,900,000	1,446	1.A FE
42088A-AG-9	HAYFIN US XII LTD HAYFN_21-14A ABS_ABS _	D	07/09/2021	JEFFRIES & CO. INC.		1,200,000	1,200,000	0	1.F FE
44928X-BC-7	ICG US CLO ICG_14-1A MEZZANIN ABS_ABS _1	D	08/20/2021	J.P. MORGAN SECURITIES INC		10,000,000	10,000,000	0	1.C FE
46090X-AA-9	INVESCO CLO LTD IVZ_21-1A ABS_ABS _21-1A	D	08/10/2021	MORGAN STANLEY & CO. INC		5,001,500	5,000,000	17,316	1.A FE
46115H-BS-5	INTESA SANPAOLO SPA SUB CORP_BND 144A	D	09/14/2021	CREDIT SUISSE FIRST BOSTON COR		1,884,736	1,800,000	25,713	3.A FE
47010B-AM-6	JAGUAR LAND ROVER AUTOMOTIVE P SENIOR CO	D	07/14/2021	Various		4,025,525	4,000,000	306	4.B FE
47048J-AZ-6	JAMESTOWN CLO LTD JTWN_16-9A MEZZANIN AB	D	08/12/2021	MUFG SECURITIES AMERICAS INC		2,000,000	2,000,000	0	1.C FE
48251B-BC-3	KKR FINANCIAL CLO LTD KKR_16 MEZZANIN AB	D	08/31/2021	CITIGROUP GLOBAL MARKE		5,000,000	5,000,000	0	2.C FE
48254L-AE-5	KKR FINANCIAL CLO LTD KKR-35A MEZZANIN A	D	08/13/2021	CITIGROUP GLOBAL MARKE		2,000,000	2,000,000	0	1.F FE
48254L-AG-0	KKR FINANCIAL CLO LTD KKR-35A MEZZANIN A	D	08/13/2021	CITIGROUP GLOBAL MARKE		5,000,000	5,000,000	0	2.C FE
549876-AL-4	LUKOIL INTERNATIONAL FINANCE B SENIOR CO	D	09/29/2021	VTB CAPITAL PLC		1,612,400	1,450,000	28,507	2.B FE
55952Y-AV-9	MAGNETITE CLO LTD MAGNE_14-8A MEZZANIN A	D	09/14/2021	Various		7,514,735	7,500,000	22,822	2.C FE

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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
56166W-AC-5	GLGU_21-1A MEZZANIN ABS_ABS _21-1A 144A	D	07/09/2021	MORGAN STANLEY & CO. INC		1,700,000	1,700,000	0	1.C FE
56606K-AA-3	MP21_21-3A SENIOR ABS_ABS _21-3A 144A	D	08/19/2021	MERRILL LYNCH PIERCE FNNR & SM		2,000,000	2,000,000	0	1.A FE
566076-AN-5	MP18_20-2A SENIOR ABS_ABS _20-2A 144A	D	09/17/2021	BARCLAYS CAPITAL		2,200,000	2,200,000	0	1.A FE
60935D-AA-3	MONG DUONG FINANCE HOLDINGS BV SECURED C	D	08/19/2021	CITIGROUP GLOBAL MKT INC		2,503,750	2,500,000	37,726	3.C FE
64133G-AV-2	NEUBERGER BERMAN LOAN ADVISERS MEZZANIN	D	08/02/2021	BANK OF AMERICA		999,500	1,000,000	806	1.F FE
64133V-AE-7	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	08/17/2021	BANK OF AMERICA		1,750,000	1,750,000	0	1.F FE
64133V-AG-2	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	08/17/2021	BANK OF AMERICA		5,250,000	5,250,000	0	2.C FE
67110N-AX-3	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A	D	07/30/2021	GEN RE FINANCIAL PRODUCTS		5,750,000	5,750,000	0	2.C FE
67113D-BG-8	OZLM FUNDING LTD OZLM_24-R MEZZANIN ABS_	D	09/10/2021	BNP PARIBAS		2,000,000	2,000,000	9,925	1.F FE
67113D-BJ-2	OZLM FUNDING LTD OZLM_24-R MEZZANIN ABS_	D	09/10/2021	BNP PARIBAS		4,000,000	4,000,000	26,500	2.B FE
67577F-AJ-7	OCTAGON INVESTMENT PARTNERS 54 MEZZANIN	D	08/23/2021	MUFG SECURITIES AMERICAS INC		999,460	1,000,000	3,890	2.C FE
67590E-BG-8	OCTAGON INVESTMENT PARTNERS XV ABS_ABS _	D	07/20/2021	BNP PARIBAS		15,000,000	15,000,000	5,003	1.A FE
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER SECURED CO	C	09/17/2021	CREDIT SUISSE FIRST BOSTON COR		1,800,000	1,800,000	0	4.A FE
69689L-AE-6	PALMER SQUARE LOAN FUNDING LTD SENIOR AB	D	09/28/2021	DEUTSCHE BANK AG		5,011,300	5,000,000	12,704	1.E FE
70018A-AJ-9	PARK AVENUE INSTITUTIONAL ADVI ABS_ABS _	D	09/22/2021	J.P. MORGAN SECURITIES INC		2,500,000	2,500,000	0	1.A Z
70018A-AL-4	PARK AVENUE INSTITUTIONAL ADVI MEZZANIN	D	09/22/2021	J.P. MORGAN SECURITIES INC		2,500,000	2,500,000	0	1.C FE
74980P-AA-1	RR LTD RRAM_21-14A ABS_ABS _21-14A 144A	D	08/10/2021	MORGAN STANLEY & CO. INC		2,302,070	2,300,000	2,229	1.A FE
74983A-AA-1	RR LTD RRAM_21-19A SENIOR ABS_ABS _19 14	D	09/24/2021	RBC DOMINION SECURITIES INC.		8,000,000	8,000,000	0	1.A FE
7846EL-AD-9	SPCM SA SENIOR CORP_BND 144A 3.125% 03	D	09/09/2021	BANC OF AMERICA SECURITIES LLC		1,400,000	1,400,000	0	3.A FE
7846EL-AE-7	SPCM SA SENIOR CORP_BND 144A 3.375% 03	D	09/09/2021	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0	3.A FE
83609G-BN-4	SOUND POINT CLO LTD SNDPT_15-2 ABS_ABS _	D	09/08/2021	J.P. MORGAN SECURITIES INC		12,500,000	12,500,000	0	1.A FE
86562M-CK-4	SUMITOMO MITSUI FINANCIAL GROU SUB CORP_	D	09/13/2021	SMBC NIKKO CAP MARKETS LTD		4,030,000	4,030,000	0	2.A FE
86964W-AL-6	SUZANO AUSTRIA GMBH SENIOR CORP_BND 2.	D	09/08/2021	BANC OF AMERICA SECURITIES LLC		1,777,158	1,800,000	0	2.C FE
87241E-AQ-8	TCW CLO 2019 1 AMR LTD TCW_19 ABS_ABS _1	D	08/06/2021	JEFFRIES & CO. INC.		3,700,000	3,700,000	0	1.A FE
87241E-BC-8	TCW CLO 2019 1 AMR LTD TCW_19 MEZZANIN A	D	08/06/2021	JEFFRIES & CO. INC.		4,950,000	5,000,000	0	2.C FE
88034Q-AB-3	TENGIZCHEVROIL FINANCE COMPANY SECURED C	D	09/29/2021	J.P. MORGAN SECURITIES INC		1,637,600	1,600,000	5,367	2.C FE
89855A-AL-0	TRYSL_21-1A MEZZANIN ABS_ABS _21-1A 144A	D	08/24/2021	JEFFRIES & CO. INC.		2,496,250	2,500,000	11,118	1.F FE
902613-AH-1	UBS GROUP AG SENIOR CORP_BND 144A 1.49	D	08/03/2021	UBS WARBURG LLC		9,820,000	9,820,000	0	1.G FE
904678-AS-8	UNICREDIT SPA SUB CORP_BND 144A 5.459%	D	09/14/2021	DEUTSCHE BANK AG		2,005,164	1,800,000	20,744	3.A FE
92325Q-AA-5	VENTURE CDO LTD VENTR_18-32A SENIOR ABS_	D	08/26/2021	MORGAN STANLEY & CO. INC		2,001,000	2,000,000	2,879	1.A FE
92329V-AU-6	VENTURE CDO LTD VENTR_16-25A MEZZANIN AB	D	09/07/2021	WELLS FARGO SECURITIES		3,407,554	3,405,000	8,848	1.B FE
92332K-AC-5	VENTURE CDO LTD VENTR_21-44A ABS_ABS _21	D	08/16/2021	JEFFRIES & CO. INC.		5,750,000	5,750,000	0	1.A FE
92332K-AL-5	VENTURE CDO LTD VENTR_21-44A MEZZANIN AB	D	08/16/2021	JEFFRIES & CO. INC.		8,300,000	8,300,000	0	1.F FE
92857W-AB-6	VODAFONE GROUP PLC SENIOR CORP_BND 6.2	D	08/13/2021	BBR4_PB		13,367,820	10,000,000	126,736	2.B FE
92858R-AB-6	VMEDO2UKFINANCINGIPLC SECURED CORP_BND 1	D	07/12/2021	J.P. MORGAN SECURITIES INC		1,410,500	1,400,000	2,217	3.C FE
92917A-AA-4	VOYA CLO LTD VOYA_18-1A SENIOR ABS_ABS _	D	07/30/2021	MORGAN STANLEY & CO. INC		2,466,109	2,465,000	1,113	1.A FE
92918N-AS-6	VOYA CLO LTD VOYA_20-3A MEZZANIN ABS_ABS	D	09/30/2021	CITIGROUP GLOBAL MKT INC		15,000,000	15,000,000	0	1.C FE
98625T-AQ-8	YORK CLO LTD YCLO_15-1A MEZZANIN ABS_ABS	D	07/21/2021	DEUTSCHE BANK AG		2,914,547	2,952,000	228	2.C FE
98877G-AQ-1	Z CAPITAL CREDIT PARTNERS CLO ABS_ABS _1	D	09/17/2021	AMHERST PIERPONT SECUI		7,000,000	7,000,000	0	1.A FE
98888D-AU-6	ZAIS CLO 15 LTD ZAIS_20-15A ABS_ABS _15A	D	07/29/2021	JEFFRIES & CO. INC.		1,091,750	1,100,000	0	1.F FE
000000-00-0	BREEDON GROUP PLC CORP_BND 2.110% 09/2	B	09/23/2021	DIRECT		5,497,800	5,497,800	0	2.B Z
000000-00-0	GE PROLEC TRANSFORMERS INC SENIOR CORP B	D	09/29/2021	DIRECT		14,800,000	14,800,000	0	3.B Z
D3001*-AB-5	EMS WESER ELBE INFRASTRUKTUR A SENIOR CO	B	09/16/2021	DIRECT		18,233,425	18,233,425	0	2.C Z
G1101#-AA-3	BIFFA PLC SENIOR CORP_BND 2.610% 07/31	B	07/30/2021	DIRECT		6,951,750	6,951,750	0	2.C Z
G1101#-AB-1	BIFFA PLC SENIOR CORP_BND 2.850% 07/31	B	07/30/2021	DIRECT		6,256,575	6,256,575	0	2.C Z
G13138-AC-5	BLACKROCK SMALLER COMPANIES TR SENIOR CO	B	09/16/2021	J.P. MORGAN SECURITIES INC		12,393,000	12,393,000	0	1.F Z
G31988-AG-2	ESSENTRA PLC SENIOR CORP_BND 3.900% 07	D	07/27/2021	DIRECT		10,000,000	10,000,000	0	2.C Z
G3R238-AC-7	GALAXY PIPELINE ASSETS BIDCO L SECURED C	D	09/30/2021	MORGAN STANLEY & CO. INC		4,455,000	4,500,000	1,080	1.C FE
G77398-AA-2	SMBC AVIATION CAPITAL LTD SENIOR CORP_BN	D	07/28/2021	DIRECT		15,000,000	15,000,000	0	2.A Z
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD SENIOR CORP_	D	07/21/2021	DIRECT		28,000,000	28,000,000	0	2.B PL
Q8718#-AG-9	STAR ENTERTAINMENT FINANCE LTD SENIOR CO	D	09/15/2021	Various		18,500,000	18,500,000	0	2.C FE
Y71260-AA-4	INDOFOOD CBP SUKSES MAKMUR TBK SENIOR CO	D	07/14/2021	WELLS FARGO SECURITIES		1,018,710	1,000,000	3,492	2.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,127,872,897	2,084,904,153	4,767,816	XXX
025816-CH-0	AMERICAN EXPRESS COMPANY CAPSEC CORP_BND		07/27/2021	CITIGROUP GLOBAL MARKE		16,550,000	16,550,000	0	2.C FE
693475-BC-8	PNC FINANCIAL SERVICES GROUP I CAPSEC CO		09/08/2021	CITIGROUP GLOBAL MKT INC		5,225,000	5,225,000	0	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						21,775,000	21,775,000	0	XXX

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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
00687M-AC-5	ADIENT US LLC SECURED TERM_LOAN 3.584%		09/03/2021	BANC OF AMERICA SECURITIES LLC		2,993,981	3,000,000	0	3.C FE
00766W-AV-5	AECOM SECURED TERM_LOAN 1.882% 04/13/2		07/20/2021	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000	(588)	2.C FE
05350N-AK-0	AVANTOR FUNDING INC SECURED TERM_LOAN		07/07/2021	Taxable Exchange		1,969,032	1,969,032	0	3.A FE
05350N-AL-8	AVANTOR INC SECURED TERM_LOAN 2.750% 1		09/01/2021	GOLDMAN SACHS & CO.		1,996,749	2,000,000	0	3.A FE
05350N-AL-8	AVANTOR INC SECURED TERM_LOAN 2.750% 1		07/07/2021	Taxable Exchange		3,049,687	3,049,687	0	3.A FE
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC SECURED T		07/13/2021	DEUTSCHE BANK AG		1,985,804	2,000,000	0	2.C FE
08579J-BG-6	BERRY GLOBAL INC SECURED TERM_LOAN 1.8		08/24/2021	Various		2,970,857	3,000,000	(684)	3.A FE
15643X-AC-2	CENTURI GROUP INC SECURED TERM_LOAN 3.		09/13/2021	WELLS FARGO SECURITIES		2,673,000	2,700,000	(656)	3.C FE
16117L-BX-6	CHARTER COMMUNICATIONS OPERATI SECURED T		09/21/2021	Various		7,425,205	7,500,000	(488)	2.C FE
18538Y-AD-0	CLEARWATER PAPER CORP SECURED TERM_LOAN		09/01/2021	DIRECT		4,344	4,344	0	3.A FE
21926B-AD-4	CORNERSTONE ONDEMAND INC SECURED TERM_LO		08/27/2021	RBC DOMINION SECURITIES INC.		895,707	900,000	0	4.C FE
23344M-AD-0	DG INVESTMENT INTERMEDIATE HOL SECURED T		09/30/2021	OLP		37,780	37,780	0	4.B FE
23345N-AB-1	DT MIDSTREAM INC SECURED TERM_LOAN 2.5		09/24/2021	BARCLAYS CAPITAL		6,760,595	6,795,139	0	2.C FE
23582L-AK-7	DANA INC SECURED TERM_LOAN 2.370% 02/2		08/16/2021	Various		2,882,050	2,881,458	(5,059)	2.C FE
24702N-BF-6	DELL INTERNATIONAL LLC SECURED TERM_LOAN		08/16/2021	CREDIT SUISSE FIRST BOSTON COR		996,489	997,494	0	2.C FE
24736C-BM-5	DELTA AIR LINES INC SECURED TERM_LOAN		07/06/2021	DIRECT		0	0	7,026	2.C FE
25460H-AB-8	DIRECTV FINANCING LLC SECURED TERM_LOAN		08/23/2021	CREDIT SUISSE FIRST BOSTON COR		6,619,372	6,661,631	0	3.B FE
29362L-AH-7	ENTEGRIS INC SECURED TERM_LOAN 2.130%		08/11/2021	GOLDMAN SACHS & CO.		750,354	750,000	0	2.C FE
33718F-AB-6	FIRST STUDENT BIDCO INC SECURED TERM_LOA		08/26/2021	BARCLAYS CAPITAL		1,339,681	1,348,039	0	3.C FE
33718F-AD-2	FIRST STUDENT BIDCO INC SECURED TERM_LOA		08/26/2021	BARCLAYS CAPITAL		3,629,318	3,651,961	0	3.C FE
404122-BH-5	HCA INC SECURED TERM_LOAN 1.882% 06/30		07/19/2021	BANC OF AMERICA SECURITIES LLC		999,755	1,000,000	0	2.C FE
41151P-AP-0	HARBOR FREIGHT TOOLS USA INC SECURED TER		09/23/2021	CREDIT SUISSE FIRST BOSTON COR		99,982	100,000	0	3.C FE
41151P-AP-0	HARBOR FREIGHT TOOLS USA INC SECURED TER		07/01/2021	Tax Free Exchange		1,924,383	1,925,696	0	3.C FE
427430-AP-8	HERMAN MILLER INC SECURED TERM_LOAN 2.		07/28/2021	GOLDMAN SACHS & CO.		2,985,000	3,000,000	0	3.A FE
43289D-AH-6	HILTON WORLDWIDE FINANCE LLC SECURED TER		08/18/2021	Various		3,968,999	4,000,000	0	2.C FE
45070B-AG-0	ITT HOLDINGS LLC SECURED TERM_LOAN 3.2		07/20/2021	JEFFRIES & CO. INC.		1,501,875	1,500,000	0	3.B FE
46269K-AL-8	IRIDIUM SATELLITE LLC SECURED TERM_LOAN		07/28/2021	Taxable Exchange		2,210,178	2,217,106	0	3.C FE
48633#-AA-8	KAVEH VENTURES LLC SECURED REVOLVE_LOAN		09/20/2021	DIRECT		508,144	508,144	0	1.D PL
50179J-AB-4	LBM ACQUISITION LLC SECURED TERM_LOAN		07/01/2021	Taxable Exchange		540,134	544,444	0	4.C FE
50179J-AE-8	LBM ACQUISITION LLC SECURED TERM_LOAN		07/01/2021	OLP		181,481	181,481	0	4.C FE
52729K-AP-1	LEVEL 3 FINANCING INC SECURED TERM_LOAN		08/04/2021	BANC OF AMERICA SECURITIES LLC		1,964,424	2,000,000	0	3.A FE
54951E-AC-9	LUCKY BUCKS LLC SECURED TERM_LOAN 6.25		08/24/2021	MACQUARIE BANK LIMITED		3,911,787	4,000,000	0	4.B FE
55910R-AB-9	MAGENTA BUYER LLC SECURED TERM_LOAN 5.		08/05/2021	UBS WARBURG LLC		634,579	642,115	0	4.B FE
60749K-AB-1	MODA MIDSTREAM LLC SECURED TERM_LOAN 3		09/03/2021	BANC OF AMERICA SECURITIES LLC		3,979,955	3,994,885	0	3.C FE
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN 2		08/18/2021	RBC DOMINION SECURITIES INC.		2,735,263	2,733,019	0	2.C FE
64362K-AB-9	NEW CONSTELLIS BORROWER LLC SECURED TERM		09/24/2021	CREDIT SUISSE FIRST BOSTON COR		3,002,591	3,000,000	0	4.B FE
64900Y-AB-8	CBI BUYER INC TERM_LOAN 3.882% 01/06/2		09/23/2021	MACQUARIE BANK LIMITED		99,980	100,000	0	4.B FE
68621X-AE-3	ORGANON & CO SECURED TERM_LOAN 3.500%		08/19/2021	Various		3,208,244	3,220,000	(1,733)	3.B FE
69355H-AB-4	PPD INC SECURED TERM_LOAN 2.500% 01/13		09/08/2021	J.P. MORGAN SECURITIES INC		2,996,049	3,000,000	0	3.C FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC SECURED TERM_LO		08/24/2021	WELLS FARGO SECURITIES		5,970,000	6,000,000	0	3.A FE
74112C-AW-3	PRESTIGE BRANDS INC SECURED TERM_LOAN		09/10/2021	BARCLAYS CAPITAL		2,973,543	3,000,000	0	3.B FE
76009W-AW-0	RENT A CENTER INC SECURED TERM_LOAN 3.		09/28/2021	Taxable Exchange		1,520,299	1,510,856	0	3.C FE
76090L-AE-4	RESIDEO FUNDING INC SECURED TERM_LOAN		09/16/2021	BANC OF AMERICA SECURITIES LLC		1,092,305	1,102,863	0	3.B FE
78466Y-AN-8	SRS DISTRIBUTION INC SECURED TERM_LOAN		09/09/2021	Various		84,016	85,000	0	4.C FE
81683U-AN-7	SEMINOLE TRIBE OF FLORIDA INC SECURED TE		09/22/2021	BANC OF AMERICA SECURITIES LLC		2,001,055	2,000,000	0	2.B FE
82981M-AC-6	SITEL WORLDWIDE CORP SECURED TERM_LOAN		09/01/2021	BNP PARIBAS		992,149	997,135	0	4.A FE
84762N-BP-5	SPECTRUM BRANDS INC SECURED TERM_LOAN		07/01/2021	DIRECT		(2,500)	(2,500)	0	3.A FE
85236H-AB-5	STADCO LA LLC SECURED TERM_LOAN 2.000%		08/05/2021	DIRECT		2,892	2,892	0	2.C
87823Q-AR-5	TECH DATA CORPORATION SECURED TERM_LOAN		08/23/2021	CITIGROUP GLOBAL MKT INC		4,503,333	4,500,000	0	2.C FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC SECURED TE		09/24/2021	CREDIT SUISSE FIRST BOSTON COR		1,989,903	2,000,000	0	2.C FE
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC SECURED T		08/18/2021	BANC OF AMERICA SECURITIES LLC		994,889	1,000,000	0	3.C FE
90344J-AF-1	US CONCRETE INC SECURED TERM_LOAN 3.25		07/07/2021	J.P. MORGAN SECURITIES INC		3,990,000	4,000,000	0	3.C FE
91335P-AE-9	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		07/15/2021	Various		0	0	6,770	2.C FE
91335P-AH-2	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		09/23/2021	Various		8,702,599	8,742,405	(1,121)	2.C FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		07/12/2021	J.P. MORGAN SECURITIES INC		1,990,000	2,000,000	0	2.C FE
92940J-AF-5	WR GRACE & CO-CONN SECURED TERM_LOAN 2		08/10/2021	GOLDMAN SACHS & CO.		3,992,770	4,000,000	0	2.C FE
95810D-AR-2	WESTERN DIGITAL CORPORATION SECURED TERM		09/27/2021	Various		8,746,642	8,734,367	(2,633)	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
98379E-AE-6	XPO LOGISTICS INC SECURED TERM_LOAN 1.		07/08/2021	CREDIT SUISSE FIRST BOSTON COR		995,711	1,000,000	0	3.A FE
000000-00-0	ONTARIO SYSTEMS LLC TERM_LOAN 6.500% 0		08/19/2021	DIRECT		96,500	100,000	27	4.B Z
00130M-AJ-3	AHP HEALTH PARTNERS INC SECURED TERM_LOA		09/02/2021	BANC OF AMERICA SECURITIES LLC		2,992,960	3,008,000	0	4.B FE
000000-00-0	SHELL REQUIRES SEC MASTER REVI TERM_LOAN		08/10/2021	DIRECT		340,000	350,000	0	4.A Z
000000-00-0	PRO MACH GROUP INC SECURED TERM_LOAN 5		09/08/2021	MORGAN STANLEY & CO. INC		586,149	589,094	0	4.C FE
000000-00-0	PILOT AIR FREIGHT LLC TERM_LOAN 5.750%		08/30/2021	DIRECT		418,625	425,000	0	4.B Z
000000-00-0	HAYSTACKID HOLDINGS LLC TERM_LOAN 5.75		08/31/2021	DIRECT		24,500	25,000	0	3.A Z
000000-00-0	CC AMULET MANAGEMENT LLC TERM_LOAN 1.5		09/01/2021	OLP		41,667	41,667	0	2.B Z
000000-00-0	SHELL REQUIRES SEC MASTER REVI TERM_LOAN		08/31/2021	DIRECT		367,500	375,000	(7,250)	3.C Z
000000-00-0	CC AMULET MANAGEMENT LLC TERM_LOAN 6.0		08/31/2021	DIRECT		792,000	800,000	(12,000)	2.B Z
000000-00-0	UNIFEYE VISION PARTERS TERM_LOAN 6.000		09/07/2021	DIRECT		1,700	11,025	0	2.C Z
000000-00-0	SHELL REQUIRES SEC MASTER REVI TERM_LOAN		09/10/2021	DIRECT		761,438	775,000	0	3.B Z
000000-00-0	SHELL REQUIRES SEC MASTER REVI TERM_LOAN		09/16/2021	DIRECT		392,875	400,000	3	3.A Z
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK TERM LOAN		09/30/2021	DIRECT		225,000	225,000	0	3.C Z
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK TERM LOAN		09/30/2021	DIRECT		858,500	875,000	0	3.C Z
000000-00-0	TOTAL TERMINALS INTERNATIONAL SECURED TE		07/30/2021	DIRECT		5,400,000	5,400,000	0	2.A Z
000000-00-0	NOM PEFF I LLC SECURED TERM_LOAN 2.523		08/13/2021	WELLS FARGO SECURITIES		15,000,000	15,000,000	0	1.G Z
000000-00-0	PODS INC SECURED TERM_LOAN 3.750% 03/3		09/23/2021	RBC DOMINION SECURITIES INC.		59,988	60,000	0	4.B FE
45258F-AB-6	INGRAM MICRO INC SECURED TERM_LOAN 4.0		07/13/2021	J.P. MORGAN SECURITIES INC		0	0	(3,643)	3.C FE
43283L-AH-4	HILTON GRAND VACATIONS BORROWE SECURED T		09/16/2021	BANC OF AMERICA SECURITIES LLC		5,277,930	5,313,341	(949)	3.A FE
000000-00-0	MAXLINEAR INC SECURED TERM_LOAN 2.750%		09/21/2021	WELLS FARGO SECURITIES		3,488,713	3,500,000	0	3.C FE
75523K-AK-1	RE/MAX LLC SECURED TERM_LOAN 3.000% 07		07/27/2021	J.P. MORGAN SECURITIES INC		932,663	935,000	0	3.C FE
78488C-AH-3	SEAWORLD PARKS & ENTERTAINMENT SECURED T		09/01/2021	J.P. MORGAN SECURITIES INC		1,485,000	1,500,000	0	3.C FE
G0472C-AB-1	APEX GROUP TREASURY LLC SECURED TERM_LOA		08/06/2021	J.P. MORGAN SECURITIES INC		1,995,000	2,000,000	0	4.C FE
L5000D-AD-9	PRA HEALTH SCIENCES INC SECURED TERM_LOA		09/03/2021	Various		1,047,717	1,050,793	0	3.A FE
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS INC SECURED T		07/28/2021	BARCLAYS CAPITAL		825,000	825,000	(622)	4.A FE
000000-00-0	GRIZZLY ACQUISITIONS INC SECURED TERM_LO	A	08/04/2021	MORGAN STANLEY & CO. INC		188,376	192,165	0	3.C FE
C0102M-AP-0	AIR CANADA SECURED TERM_LOAN 4.250% 08	A	09/17/2021	J.P. MORGAN SECURITIES INC		5,422,506	5,462,885	0	3.C FE
C4127P-AB-7	GROUPE SOLMAX INC SECURED TERM_LOAN 5.	A	08/20/2021	BARCLAYS CAPITAL		306,120	309,917	0	4.B FE
C7052B-AH-7	GFL ENVIRONMENTAL INC SECURED TERM_LOAN	A	08/04/2021	BANC OF AMERICA SECURITIES LLC		1,486,339	1,496,241	0	3.C FE
46611V-AU-9	JBS USA LUX SA SECURED TERM_LOAN 2.084	D	09/14/2021	BARCLAYS CAPITAL		7,958,032	7,994,898	0	2.B FE
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING SECURED T	C	09/30/2021	CREDIT SUISSE FIRST BOSTON COR		1,063,054	1,068,396	0	4.A FE
000000-00-0	HOLDING SOCOTEC SAS SECURED TERM_LOAN	D	09/10/2021	J.P. MORGAN SECURITIES INC		1,492,500	1,500,000	0	4.B FE
000000-00-0	ENTAIN HOLDINGS GIBRALTAR LIMI SECURED T	D	08/26/2021	MORGAN STANLEY & CO. INC		4,987,500	5,000,000	0	3.B FE
L2324E-AE-1	DELOS FINANCE SARL SECURED TERM_LOAN 1	D	08/03/2021	DEUTSCHE BANK AG		1,389,721	1,390,000	0	2.B FE
L5000D-AC-1	ICON LUXEMBOURG SARL SECURED TERM_LOAN	D	09/03/2021	Various		4,205,156	4,217,500	0	3.A FE
N8233B-AC-6	STARS GROUP HOLDINGS BV SECURED TERM_LOA	D	08/09/2021	DEUTSCHE BANK AG		4,994,231	5,000,000	0	2.C FE
Q9489T-AB-5	VOYAGE AUSTRALIA PTY LTD SECURED TERM_LO	D	07/29/2021	MORGAN STANLEY & CO. INC		84,000	84,848	0	3.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						216,961,374	217,887,243	(23,600)	XXX
8399997. Total - Bonds - Part 3						5,037,089,453	4,934,627,423	6,551,787	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,037,089,453	4,934,627,423	6,551,787	XXX
04014F-4*-0	ARES DYNAMIC CREDIT ALLOCATION REDM PFD		09/15/2021	DIRECT	40,000.000	1,000,000	0.00	0	1.F PL
17260G-4@-9	CION ARES DIVERS CREDIT FUND		09/30/2021	DIRECT	480,000.000	12,000,000	0.00	0	1.F PL
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						13,000,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						13,000,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						13,000,000	XXX	0	XXX
000000-00-0	MEITUAN # KYG596691041	B	09/02/2021	DIRECT	93,192.000	2,995,590		0	
00827B-10-6	AFFIRM HOLDINGS INC		08/30/2021	DIRECT	6,895.000	686,673		0	
009066-10-1	AIRBNB INC		09/07/2021	DIRECT	1,226.000	202,290		0	
084310-10-1	BERKELEY LIGHTS INC		08/13/2021	DIRECT	3,875.000	158,875		0	
090043-10-0	BILL.COMHOLDINGSINC		09/09/2021	DIRECT	3,996.000	1,171,028		0	
18915M-10-7	CLOUDFLARE INC		08/17/2021	DIRECT	3,963.000	474,926		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
191912-40-1	Cohen & Steers Realty Income F OPEN_ENDF		07/02/2021	WELLS FARGO SECURITIES	9.160	179		0	
22266M-10-4	COURSERA INC		08/11/2021	DIRECT	3,087.000	116,411		0	
25402D-10-2	DIGITALOCEAN HOLDINGS INC		08/06/2021	DIRECT	10,045.000	542,430		0	
52110H-10-0	LAZYDAYS HOLDINGS INC		09/16/2021	DIRECT	7,693.000	174,323		0	
68134L-10-9	OLO INC		09/23/2021	DIRECT	27,452.000	947,044		0	
68339B-10-4	ON24 INC		08/30/2021	DIRECT	5,526.000	131,817		0	
683712-10-3	OPENDOOR TECHNOLOGIES INC		08/12/2021	DIRECT	9,841.000	176,941		0	
78462F-10-3	SPDR S&P 500 ETF TRUST		07/16/2021	WELLS FARGO SECURITIES	1,490.000	648,607		0	
833445-10-9	SNOWFLAKE INC		08/26/2021	DIRECT	2,202.000	645,927		0	
86646P-10-3	SUMO LOGIC INC		08/24/2021	DIRECT	2,926.000	61,212		0	
90364P-10-5	UIPATH		09/08/2021	DIRECT	29,955.000	1,690,960		0	
91680M-10-7	UPSTART HOLDINGS INC		08/11/2021	DIRECT	607.000	103,918		0	
922031-85-1	VANGUARDSHORT-TERMTREASURYF OPEN_ENDFUND		08/02/2021	WELLS FARGO SECURITIES	255.050	2,732		0	
922042-84-1	VANGUARD EMR MRKTS STK INX CL OPEN_END F		09/20/2021	WELLS FARGO SECURITIES	94.120	3,977		0	
922908-68-6	VANGUARD 500 INDEX OPEN_END FUND		09/24/2021	WELLS FARGO SECURITIES	20.070	2,163		0	
957663-67-7	WESTERN ASSET CORE BOND CL IS OPEN END F		08/02/2021	WELLS FARGO SECURITIES	94.210	1,261		0	
M6191J-10-0	JFROG LTD		08/31/2021	DIRECT	7,680.000	295,219		0	
000000-00-0	SMART GLOBAL HOLDINGS INC		07/26/2021	DIRECT	3,228.000	162,207		0	
23344D-10-8	DADA NEXUS LTD # US23344D1081	D	09/10/2021	DIRECT	67,824.000	1,749,181		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						13,145,891	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						13,145,891	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						13,145,891	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						26,145,891	XXX	0	XXX
9999999 - Totals						5,063,235,344	XXX	6,551,787	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
233244-AH-5	US DEPT OF TRANSPORTATION SECURED AGENCY		09/07/2021	Various		265,661	265,661	248,574	266,146	0	(485)	0	(485)	0	265,661	0	0	0	9,911	12/07/2021	1.A
31399B-8H-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE		09/01/2021	Paydown		968	968	974	964	0	4	0	4	0	968	0	0	0	48	02/01/2023	1.A
36179V-SH-4	GOVERNMENTNATIONALMORTGAGEA POOL# MA6820		09/01/2021	Paydown		3,290,970	3,290,970	3,435,978	0	0	(145,008)	0	(145,008)	0	3,290,970	0	0	0	32,493	08/20/2050	1.A
36179V-VX-5	GOVERNMENTNATIONALMORTGAGEA POOL# MA6930		09/01/2021	Paydown		245,750	245,750	255,810	255,747	0	(9,998)	0	(9,998)	0	245,750	0	0	0	3,292	10/20/2050	1.A
36179V-ZQ-6	GOVERNMENTNATIONALMORTGAGEA POOL# MA7051		09/01/2021	Paydown		357,444	357,444	372,636	372,502	0	(15,057)	0	(15,057)	0	357,444	0	0	0	4,931	12/20/2050	1.A
36179W-G3-6	GOVERNMENTNATIONALMORTGAGEA POOL# MA7418		09/01/2021	Paydown		294,698	294,698	305,887	0	0	(11,189)	0	(11,189)	0	294,698	0	0	0	942	06/20/2051	1.A
36179W-G4-4	GOVERNMENTNATIONALMORTGAGEA POOL# MA7419		09/01/2021	Paydown		440,292	440,292	462,633	0	0	(22,341)	0	(22,341)	0	440,292	0	0	0	1,725	06/20/2051	1.A
36179W-JR-0	GOVERNMENTNATIONALMORTGAGEA POOL# MA7472		09/01/2021	Paydown		345,025	345,025	358,453	0	0	(13,427)	0	(13,427)	0	345,025	0	0	0	1,134	07/20/2051	1.A
36179W-JS-8	GOVERNMENTNATIONALMORTGAGEA POOL# MA7473		09/01/2021	Paydown		515,082	515,082	541,738	0	0	(26,656)	0	(26,656)	0	515,082	0	0	0	1,948	07/20/2051	1.A
36179W-LN-6	GOVERNMENTNATIONALMORTGAGEA POOL# MA7533		09/01/2021	Paydown		95,700	95,700	98,295	0	0	(2,594)	0	(2,594)	0	95,700	0	0	0	160	08/20/2051	1.A
36179W-LP-1	GOVERNMENTNATIONALMORTGAGEA POOL# MA7534		09/01/2021	Paydown		305,321	305,321	317,448	0	0	(12,128)	0	(12,128)	0	305,321	0	0	0	636	08/20/2051	1.A
36179W-LQ-9	GOVERNMENTNATIONALMORTGAGEA POOL# MA7535		09/01/2021	Paydown		297,102	297,102	312,835	0	0	(15,733)	0	(15,733)	0	297,102	0	0	0	743	08/20/2051	1.A
36200J-AM-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 602		09/01/2021	Paydown		9,385	9,385	9,707	9,615	0	(230)	0	(230)	0	9,385	0	0	0	372	03/15/2033	1.A
36200Q-K3-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 569		09/01/2021	Paydown		232	232	236	234	0	(2)	0	(2)	0	232	0	0	0	10	03/15/2032	1.A
36200S-TX-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 571		09/01/2021	Paydown		36,253	36,253	36,780	36,600	0	(347)	0	(347)	0	36,253	0	0	0	1,379	10/15/2031	1.A
36201F-UX-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		09/01/2021	Paydown		440	440	442	441	0	(1)	0	(1)	0	440	0	0	0	21	04/15/2032	1.A
36201F-XG-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 582		09/01/2021	Paydown		1,885	1,885	1,913	1,903	0	(18)	0	(18)	0	1,885	0	0	0	82	06/15/2032	1.A
36201L-TN-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 586		09/01/2021	Paydown		2,508	2,508	2,545	2,532	0	(24)	0	(24)	0	2,508	0	0	0	110	04/15/2032	1.A
36202C-2H-5	GOVERNMENTNATIONALMORTGAGEA POOL# 002576		09/01/2021	Paydown		3,353	3,353	3,232	3,282	0	72	0	72	0	3,353	0	0	0	134	04/20/2028	1.A
36202C-2W-2	GOVERNMENTNATIONALMORTGAGEA POOL# 002589		09/01/2021	Paydown		5,738	5,738	5,536	5,616	0	123	0	123	0	5,738	0	0	0	243	05/20/2028	1.A
36202E-6E-4	GOVERNMENTNATIONALMORTGAGEA POOL# 004469		09/01/2021	Paydown		197,358	197,358	200,504	200,053	0	(2,695)	0	(2,695)	0	197,358	0	0	0	6,585	06/20/2039	1.A
36202E-S9-1	GOVERNMENTNATIONALMORTGAGEA POOL# 004144		09/01/2021	Paydown		2,689	2,689	2,722	2,717	0	(28)	0	(28)	0	2,689	0	0	0	97	05/20/2038	1.A
36202E-VP-1	GOVERNMENTNATIONALMORTGAGEA POOL# 004222		09/01/2021	Paydown		6,712	6,712	6,694	6,694	0	18	0	18	0	6,712	0	0	0	268	08/20/2038	1.A
36202S-BC-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 607		09/01/2021	Paydown		75	75	78	77	0	(2)	0	(2)	0	75	0	0	0	3	01/15/2033	1.A
36203B-J5-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 344		09/01/2021	Paydown		88	88	85	87	0	1	0	1	0	88	0	0	0	4	12/15/2022	1.A
36203C-NC-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 345		09/01/2021	Paydown		114	114	111	113	0	2	0	2	0	114	0	0	0	5	09/15/2023	1.A
36203C-SF-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 345		09/01/2021	Paydown		243	243	234	240	0	3	0	3	0	243	0	0	0	11	05/15/2023	1.A
36203C-VH-2	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y		07/01/2021	Paydown		31	31	29	30	0	1	0	1	0	31	0	0	0	1	11/15/2023	1.A
36203D-FQ-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 345		09/01/2021	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/15/2023	1.A
36203D-GU-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 345		09/01/2021	Paydown		21	21	20	21	0	0	0	0	0	21	0	0	0	1	12/15/2023	1.A
36203E-6N-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 347		09/01/2021	Paydown		1,021	1,021	984	1,006	0	15	0	15	0	1,021	0	0	0	44	08/15/2023	1.A
36203F-YQ-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 348		09/01/2021	Paydown		118	118	114	117	0	1	0	1	0	118	0	0	0	5	08/15/2023	1.A
36203H-G3-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 349		09/01/2021	Paydown		8	8	7	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		09/01/2021	Paydown		67	67	64	66	0	1	0	1	0	67	0	0	0	3	09/15/2023	1.A
36203J-XE-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 350		09/01/2021	Paydown		34	34	32	33	0	0	0	0	0	34	0	0	0	2	08/15/2023	1.A
36203K-HQ-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 351		09/01/2021	Paydown		33	33	32	33	0	0	0	0	0	33	0	0	0	1	12/15/2023	1.A
36203K-K6-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 351		09/01/2021	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	01/15/2024	1.A
36203L-RC-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 352		09/01/2021	Paydown		53	53	51	52	0	1	0	1	0	53	0	0	0	2	07/15/2023	1.A
36203M-B9-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 352		09/01/2021	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	05/15/2024	1.A
36203P-AY-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 354		09/01/2021	Paydown		354	354	349	352	0	2	0	2	0	354	0	0	0	15	12/15/2023	1.A
36203Q-JS-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 355		09/01/2021	Paydown		77	77	76	77	0	0	0	0	0	77	0	0	0	4	05/15/2024	1.A
36203R-MW-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 356		09/01/2021	Paydown		665	665	641	656	0	9	0	9	0	665	0	0	0	29	05/15/2023	1.A
36203S-4K-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 358		09/01/2021	Paydown		12	12	11	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		09/01/2021	Paydown		18	18	17	18	0	0	0	0	0	18	0	0	0	1	09/15/2023	1.A
36203T-HT-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 358		09/01/2021	Paydown		9	9	8	8	0	0	0	0	0	9	0	0	0	0	07/15/2023	1.A
36203T-NB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 358		09/01/2021	Paydown		43	43	42	43	0	1	0	1	0	43	0	0	0	2	09/15/2023	1.A
36203V-DE-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 360		09/01/2021	Paydown		26	26	25	26	0	0	0	0	0	26	0	0	0	1	11/15/2023	1.A
36203V-U3-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 360		09/01/2021	Paydown		85	85	82	84	0	1	0	1	0	85	0	0	0	4	07/15/2023	1.A
36203W-QV-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 361		09/01/2021	Paydown		14	14	13	14	0	0	0	0	0	14	0	0	0	1	09/15/2023	1.A
36204A-PV-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 364		09/01/2021	Paydown		29	29	28	29	0	0	0	0	0	29	0	0	0	1	08/15/2023	1.A
36204D-LL-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 366		09/01/2021	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	02/15/2024	1.A
36204G-ZK-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 369		09/01/2021	Paydown		192	192	186	190	0	2	0	2	0	192	0	0	0	9	12/15/2023	1.A
36204H-6E-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 370		09/01/2021	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/15/2023	1.A
36204L-VC-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 373		09/01/2021	Paydown		58	58	56	58	0	1	0	1	0	58	0	0	0	3	04/15/2022	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
36204L-X3-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 373		09/01/2021	Paydown		23	23	22	23	0	0	0	0	0	23	0	0	0	1	11/15/2023	1.A
36204M-MB-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 373		09/01/2021	Paydown		32	32	31	31	0	0	0	0	0	32	0	0	0	1	12/15/2023	1.A
36204R-N8-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 377		09/01/2021	Paydown		42	42	41	41	0	1	0	1	0	42	0	0	0	2	09/15/2025	1.A
36204W-QL-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 382		09/01/2021	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/15/2024	1.A
36205A-5H-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 385		09/01/2021	Paydown		6	6	5	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		09/01/2021	Paydown		355	355	350	352	0	3	0	3	0	355	0	0	0	17	09/15/2025	1.A
36205B-HR-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 385		09/01/2021	Paydown		146	146	144	145	0	1	0	1	0	146	0	0	0	7	05/15/2024	1.A
36205C-6H-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 387		09/01/2021	Paydown		9	9	8	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		09/01/2021	Paydown		465	465	459	461	0	3	0	3	0	465	0	0	0	22	09/15/2025	1.A
36205P-Y4-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 396		09/01/2021	Paydown		317	317	313	315	0	2	0	2	0	317	0	0	0	15	09/15/2025	1.A
36205Q-4W-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 397		09/01/2021	Paydown		45	45	44	44	0	0	0	0	0	45	0	0	0	2	07/15/2025	1.A
36205R-L4-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 398		09/01/2021	Paydown		305	305	301	303	0	2	0	2	0	305	0	0	0	14	09/15/2025	1.A
36205R-L6-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 398		09/01/2021	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	09/15/2025	1.A
36205R-TF-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 398		09/01/2021	Paydown		586	586	578	581	0	5	0	5	0	586	0	0	0	30	08/15/2025	1.A
36206A-PL-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 405		09/01/2021	Paydown		88	88	86	87	0	1	0	1	0	88	0	0	0	4	11/15/2025	1.A
36206B-WG-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 406		09/01/2021	Paydown		110	110	108	109	0	1	0	1	0	110	0	0	0	5	09/15/2025	1.A
36206E-3P-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 409		09/01/2021	Paydown		30	30	29	30	0	0	0	0	0	30	0	0	0	1	09/15/2025	1.A
36206E-CP-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 408		09/01/2021	Paydown		58	58	57	58	0	0	0	0	0	58	0	0	0	3	09/15/2025	1.A
36206E-FZ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 408		09/01/2021	Paydown		486	486	479	482	0	4	0	4	0	486	0	0	0	23	09/15/2025	1.A
36206F-LU-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 409		09/01/2021	Paydown		133	133	131	132	0	1	0	1	0	133	0	0	0	6	09/15/2025	1.A
36206F-RC-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 410		09/01/2021	Paydown		113	113	111	112	0	1	0	1	0	113	0	0	0	5	08/15/2025	1.A
36206F-RJ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 410		09/01/2021	Paydown		54	54	53	53	0	0	0	0	0	54	0	0	0	2	08/15/2025	1.A
36206F-SE-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 410		09/01/2021	Paydown		30	30	29	30	0	0	0	0	0	30	0	0	0	1	09/15/2025	1.A
36206J-FS-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 412		09/01/2021	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	08/15/2025	1.A
36206J-YG-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 413		09/01/2021	Paydown		770	770	760	765	0	6	0	6	0	770	0	0	0	39	08/15/2025	1.A
36206K-BY-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 413		09/01/2021	Paydown		189	189	186	187	0	2	0	2	0	189	0	0	0	9	09/15/2025	1.A
36206K-HA-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 413		09/01/2021	Paydown		215	215	213	214	0	2	0	2	0	215	0	0	0	11	09/15/2025	1.A
36206L-BY-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 414		09/01/2021	Paydown		375	375	370	372	0	3	0	3	0	375	0	0	0	17	09/15/2025	1.A
36206L-CQ-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 414		09/01/2021	Paydown		328	328	324	326	0	2	0	2	0	328	0	0	0	15	09/15/2025	1.A
36206L-DA-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 414		09/01/2021	Paydown		309	309	304	306	0	2	0	2	0	309	0	0	0	14	09/15/2025	1.A
36206L-PU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 414		09/01/2021	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	08/15/2025	1.A
36206L-SJ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 414		09/01/2021	Paydown		57	57	56	56	0	0	0	0	0	57	0	0	0	3	09/15/2025	1.A
36206M-PP-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 415		09/01/2021	Paydown		101	101	100	101	0	1	0	1	0	101	0	0	0	5	08/15/2025	1.A
36206N-C4-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 415		09/01/2021	Paydown		50	50	50	50	0	0	0	0	0	50	0	0	0	2	09/15/2025	1.A
36206P-AF-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 416		09/01/2021	Paydown		22	22	21	22	0	0	0	0	0	22	0	0	0	1	12/15/2025	1.A
36206P-PG-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 417		09/01/2021	Paydown		46	46	45	46	0	1	0	1	0	46	0	0	0	2	01/15/2026	1.A
36206P-WY-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 417		09/01/2021	Paydown		106	106	104	105	0	1	0	1	0	106	0	0	0	5	09/15/2025	1.A
36206S-JX-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 419		09/01/2021	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		09/01/2021	Paydown		546	546	539	542	0	4	0	4	0	546	0	0	0	27	02/15/2026	1.A
36206U-WG-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 421		09/01/2021	Paydown		43	43	42	42	0	1	0	1	0	43	0	0	0	2	05/15/2026	1.A
36206W-Z4-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 423		09/01/2021	Paydown		142	142	138	140	0	2	0	2	0	142	0	0	0	8	06/15/2026	1.A
36207A-K3-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 426		09/01/2021	Paydown		51	51	50	50	0	1	0	1	0	51	0	0	0	3	06/15/2026	1.A
36207L-H3-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 435		09/01/2021	Paydown		309	309	312	311	0	(2)	0	(2)	0	309	0	0	0	16	03/15/2031	1.A
36210R-G6-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 499		09/01/2021	Paydown		147	147	148	147	0	0	0	0	0	147	0	0	0	6	11/15/2031	1.A
36213C-J5-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 550		09/01/2021	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	2	08/15/2031	1.A
36213E-WG-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		09/01/2021	Paydown		1,799	1,799	1,825	1,816	0	(16)	0	(16)	0	1,799	0	0	0	79	03/15/2032	1.A
36213F-H5-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		09/01/2021	Paydown		423	423	425	424	0	(1)	0	(1)	0	423	0	0	0	17	12/15/2032	1.A
36213F-K9-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 553		09/01/2021	Paydown		24,168	24,168	25,010	24,765	0	(597)	0	(597)	0	24,168	0	0	0	869	01/15/2033	1.A
362161-MC-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 180		09/01/2021	Paydown		55	55	53	54	0	1	0	1	0	55	0	0	0	3	05/15/2023	1.A
36223M-XL-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 312		09/01/2021	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1	12/15/2021	1.A
36223N-CH-5	GOVERNMENT NATIONAL MORTGAGE A GNMA 30Y		07/01/2021	Paydown		27	27	25	26	0	0	0	0	0	27	0	0	0	1	11/15/2021	1.A
36223Y-5B-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 322		09/01/2021	Paydown		666	666	686	668	0	(2)	0	(2)	0	666	0	0	0	38	04/15/2022	1.A
36223Y-QM-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 321		09/01/2021	Paydown		69	69	67	68	0	1	0	1	0	69	0	0	0	3	08/15/2023	1.A
36224A-J2-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 322		09/01/2021	Paydown		174	174	179	176	0	(2)	0	(2)	0	174	0	0	0	10	05/15/2022	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
36224C-UP-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 324		09/01/2021	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	1	05/15/2022	1.A
36224D-R6-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 325		09/01/2021	Paydown		30	30	31	30	0	0	0	0	0	30	0	0	0	2	04/15/2022	1.A
36224H-V6-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 329		09/01/2021	Paydown		131	131	137	131	0	(1)	0	(1)	0	131	0	0	0	8	05/15/2022	1.A
36224L-NW-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 331		09/01/2021	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	08/15/2023	1.A
36224M-7D-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 333		09/01/2021	Paydown		54	54	52	53	0	1	0	1	0	54	0	0	0	3	06/15/2023	1.A
36224P-2M-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 334		09/01/2021	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		09/01/2021	Paydown		330	330	333	330	0	0	0	0	0	330	0	0	0	16	03/15/2023	1.A
36224Y-YS-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 342		09/01/2021	Paydown		41	41	41	41	0	0	0	0	0	41	0	0	0	2	03/15/2023	1.A
36225A-GM-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 780		09/01/2021	Paydown		114	114	112	113	0	1	0	1	0	114	0	0	0	5	07/15/2025	1.A
36225B-ND-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		09/01/2021	Paydown		25,972	25,972	26,414	26,264	0	(292)	0	(292)	0	25,972	0	0	0	1,137	05/15/2031	1.A
36225C-C9-5	GOVERNMENTNATIONALMORTGAGEA POOL# 080095		09/01/2021	Paydown		676	676	686	676	0	0	0	0	0	676	0	0	0	10	07/20/2027	1.A
36225C-DM-5	GOVERNMENTNATIONALMORTGAGEA POOL# 080107		09/01/2021	Paydown		247	247	250	247	0	0	0	0	0	247	0	0	0	4	08/20/2027	1.A
36241K-LQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 782		09/01/2021	Paydown		18,840	18,840	18,976	18,949	0	(109)	0	(109)	0	18,840	0	0	0	691	01/15/2037	1.A
36292C-BU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 644		09/01/2021	Paydown		13,184	13,184	13,116	13,122	0	62	0	62	0	13,184	0	0	0	529	07/15/2035	1.A
36292L-EX-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 651		09/01/2021	Paydown		5,392	5,392	5,477	5,463	0	(71)	0	(71)	0	5,392	0	0	0	196	06/15/2036	1.A
36296D-YU-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 688		09/01/2021	Paydown		106,252	106,252	107,414	107,231	0	(979)	0	(979)	0	106,252	0	0	0	3,456	05/15/2038	1.A
38373Q-MZ-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Paydown		193,475	193,475	189,152	191,565	0	1,911	0	1,911	0	193,475	0	0	0	7,089	05/20/2033	1.A
38374C-CC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Paydown		412,751	412,751	381,659	403,886	0	8,866	0	8,866	0	412,751	0	0	0	15,201	09/20/2033	1.A
38374C-YN-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Paydown		68,244	68,244	65,036	67,205	0	1,039	0	1,039	0	68,244	0	0	0	2,504	10/20/2033	1.A
38374F-X5-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Paydown		247,607	247,607	232,828	240,784	0	6,823	0	6,823	0	247,607	0	0	0	8,057	04/16/2034	1.A
38374H-PY-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Paydown		469,652	469,652	459,562	465,224	0	4,429	0	4,429	0	469,652	0	0	0	17,089	07/20/2034	1.A
38374M-MC-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Paydown		259,173	259,173	230,117	249,670	0	9,502	0	9,502	0	259,173	0	0	0	9,405	12/20/2035	1.A
38375J-XK-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2021	Paydown		412,370	412,370	411,693	411,693	0	677	0	677	0	412,370	0	0	0	15,057	04/20/2037	1.A
83162C-TX-1	SMALL BUSINESS ADMINISTRATION SENIOR AGE		09/01/2021	Paydown		75,840	75,840	75,840	75,535	0	304	0	304	0	75,840	0	0	0	3,126	03/01/2031	1.A
911760-KE-5	VENDEE MORTGAGE TRUST VENDE_97 SENIOR AG		09/01/2021	Paydown		106,664	106,664	104,856	106,088	0	576	0	576	0	106,664	0	0	0	5,276	02/15/2027	1.A
912810-EK-0	UNITED STATES TREASURY SENIOR GOVT_BND		08/15/2021	Maturity		675,000	675,000	969,337	690,601	0	(15,601)	0	(15,601)	0	675,000	0	0	0	54,844	08/15/2021	1.A
912828-2A-7	UNITED STATES TREASURY SENIOR GOVT_BND		09/09/2021	Various		10,125,203	9,800,000	10,163,672	0	0	(11,932)	0	(11,932)	0	10,151,740	0	(26,537)	(26,537)	83,576	08/15/2026	1.A
912828-5A-4	UNITED STATES TREASURY SENIOR GOVT_BND		09/15/2021	Maturity		100,000,000	100,000,000	99,658,403	99,917,339	0	82,661	0	82,661	0	100,000,000	0	0	0	2,750,000	09/15/2021	1.A
912828-G3-8	UNITED STATES TREASURY SENIOR GOVT_BND		07/26/2021	CITIGROUP GLOBAL MKT INC		6,039,764	5,700,000	5,737,406	5,715,613	0	(2,213)	0	(2,213)	0	5,713,399	0	326,364	326,364	89,566	11/15/2024	1.A
912828-WY-2	UNITED STATES TREASURY SENIOR GOVT_BND		07/02/2021	BNP PARIBAS		8,012,188	8,000,000	8,093,141	8,029,924	0	(26,366)	0	(26,366)	0	8,003,558	0	8,630	8,630	167,569	07/31/2021	1.A
912828-YP-9	UNITED STATES TREASURY SENIOR GOVT_BND		09/17/2021	Various		16,035,313	16,000,000	15,971,907	15,988,183	0	9,611	0	9,611	0	15,997,794	0	37,518	37,518	202,989	10/31/2021	1.A
91282C-BH-3	UNITED STATES TREASURY SENIOR GOVT BND		07/01/2021	CITADEL SECURITIES		147,017,578	150,000,000	148,688,477	0	0	95,112	0	95,112	0	148,783,588	0	(1,766,010)	(1,766,010)	236,188	01/31/2026	1.A
91282C-BJ-9	UNITED STATES TREASURY SENIOR GOVT BND		07/07/2021	Various		98,150,391	100,000,000	99,279,297	0	0	39,297	0	39,297	0	99,318,594	0	(1,168,204)	(1,168,204)	326,312	01/31/2028	1.A
91282C-BL-4	UNITED STATES TREASURY SENIOR GOVT_BND		09/29/2021	MORGAN STANLEY & CO. INC		48,474,609	50,000,000	48,464,844	0	0	85,567	0	85,567	0	48,550,411	0	(75,802)	(75,802)	351,563	02/15/2031	1.A
91282C-BR-1	UNITED STATES TREASURY SENIOR GOVT_BND		08/31/2021	RBC DOMINION SECURITIES INC.		51,928,906	52,000,000	51,872,031	0	0	16,823	0	16,823	0	51,888,854	0	40,052	40,052	60,054	03/15/2024	1.A
91282C-BU-4	UNITED STATES TREASURY SENIOR GOVT_BND		09/10/2021	CITIGROUP GLOBAL MARKE		3,998,281	4,000,000	3,997,344	0	0	568	0	568	0	3,997,911	0	370	370	2,268	03/31/2023	1.A
91282C-BW-0	UNITED STATES TREASURY SENIOR GOVT_BND		09/27/2021	HSBC SECURITIES INC.		49,623,047	50,000,000	49,781,250	0	0	16,232	0	16,232	0	49,797,482	0	(174,435)	(174,435)	153,872	04/30/2026	1.A
91282C-BX-8	UNITED STATES TREASURY SENIOR GOVT_BND		07/02/2021	WELLS FARGO SECURITIES		49,903,516	50,000,000	49,976,563	0	0	1,463	0	1,463	0	49,978,026	0	(74,510)	(74,510)	10,836	04/30/2023	1.A
91282C-CD-1	UNITED STATES TREASURY SENIOR GOVT_BND		08/31/2021	GOLDMAN SACHS & CO.		49,962,891	50,000,000	49,871,094	0	0	11,713	0	11,713	0	49,882,807	0	80,083	80,083	15,881	05/31/2023	1.A
91282C-CE-9	UNITED STATES TREASURY SENIOR GOVT_BND		08/10/2021	BANK OF AMERICA		8,289,672	8,200,000	8,203,203	0	0	(46)	0	(46)	0	8,203,157	0	86,515	86,515	20,027	05/31/2028	1.A
91282C-CH-2	UNITED STATES TREASURY SENIOR GOVT_BND		08/09/2021	Various		17,047,178	16,750,000	16,969,844	0	0	(2,308)	0	(2,308)	0	16,967,536	0	79,642	79,642	21,000	06/30/2028	1.A
91282C-CJ-8	UNITED STATES TREASURY SENIOR GOVT_BND		08/11/2021	Various		64,689,824	64,500,000	64,604,238	0	0	(1,502)	0	(1,502)	0	64,602,737	0	87,088	87,088	64,103	06/30/2026	1.A
91282C-CN-9	UNITED STATES TREASURY SENIOR GOVT_BND		09/28/2021	MORGAN STANLEY & CO. INC		2,992,969	3,000,000	2,994,961	0	0	398	0	398	0	2,995,359	0	(2,390)	(2,390)	611	07/31/2023	1.A
91282C-CP-4	UNITED STATES TREASURY SENIOR GOVT_BND		09/22/2021	MORGAN STANLEY & CO. INC		99,039,063	100,000,000	99,045,313	0	0	17,821	0	17,821	0	99,063,133	0	(24,071)	(24,071)	91,712	07/31/2026	1.A
91282C-CU-3	UNITED STATES TREASURY SENIOR GOVT_BND		08/31/2021	RBC DOMINION SECURITIES INC.		102,831,016	103,000,000	102,754,570	0	0	338	0	338	0	102,754,909	0	76,107	76,107	356	08/31/2023	1.A
0599999. Subtotal - Bonds - U.S. Governments						944,012,328	950,800,919	946,441,241	133,929,845	0	72,105	0	72,105	0	946,501,914	0	(2,489,590)	(2,489,590)	4,860,980	XXX	XXX
218493-AA-2	CORDELIO AMALCO GP I SECURED CORP_BND		09/30/2021	Redemption 100.0000		301,699	301,699	287,764	300,006	0	0	0	0	(12,242)	301,699	13,936	0	13,936	12,380	09/30/2034	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
00787C-AC-6	AEROPUERTO INTERNACIONAL DE TO SECURED C	D	08/11/2021	Call 117.0000		9,231,238	7,889,947	7,687,008	7,662,065	0	37,385	0	37,385	0	7,699,450	0	190,497	190,497	1,687,134	11/18/2048	3.A FE
05968C-AC-6	FOREIGN TRADE BANK OF LATIN AM SENIOR CO	D	08/06/2021	GOLDMAN SACHS & CO.		3,521,219	3,435,000	3,418,443	3,419,386	0	1,906	0	1,906	0	3,421,292	0	99,926	99,926	73,876	09/14/2025	2.B FE
29135L-AH-3	ABU DHABI EMIRATE OF SENIOR CORP_BND 14	D	09/24/2021	HSBC SECURITIES INC.		1,092,500	1,000,000	1,136,250	1,131,207	0	(9,743)	0	(9,743)	0	1,121,464	0	(28,964)	(28,964)	29,688	04/16/2030	1.C FE
465077-AL-9	ISRAEL ELECTRIC CORP LTD SECURED CORP_BN	D	09/09/2021	Various		897,000	800,000	885,200	433,047	0	(2,896)	0	(2,896)	0	878,151	0	18,849	18,849	18,606	08/14/2028	2.B FE
71647N-AF-6	PETROBRAS GLOBAL FINANCE BV SENIOR CORP_	D	09/29/2021	Various		3,799,382	3,580,000	2,829,275	3,276,378	0	88,402	0	88,402	0	3,364,780	0	215,220	215,220	353,819	05/20/2023	3.C FE
857006-AE-0	STATE GRID OVERSEAS INVESTMENT SENIOR CO	D	09/29/2021	MIZUHO INTERNATIONAL PLC		2,024,800	2,000,000	1,998,600	1,999,607	0	217	0	217	0	1,999,825	0	24,975	24,975	49,958	05/04/2022	1.E FE
88556L-AC-0	THREE GORGES FINANCE I CAYMAN SENIOR CO	D	09/29/2021	MIZUHO INTERNATIONAL PLC		12,204,246	11,468,000	11,445,523	11,454,951	0	1,673	0	1,673	0	11,456,625	0	747,621	747,621	300,032	06/02/2026	1.E FE
G463PC-AF-6	HUARONG FINANCE II CO LTD SENIOR CORP_BN	D	09/28/2021	Australia and New Zealand Grp		276,950	290,000	281,300	0	0	184	0	184	0	281,484	0	(4,534)	(4,534)	5,276	11/19/2025	2.A FE
G463PC-AJ-8	HUARONG FINANCE II CO LTD SENIOR CORP_BN	D	09/28/2021	MILLENNIUM ADVISORS, LLC		1,912,500	2,040,000	2,007,675	0	0	530	0	530	0	2,008,205	0	(95,705)	(95,705)	30,664	06/03/2026	2.A FE
G463PC-AN-9	HUARONG FINANCE II CO LTD SENIOR CORP_BN	D	09/28/2021	Australia and New Zealand Grp		830,500	880,000	848,700	0	0	500	0	500	0	849,200	0	(18,700)	(18,700)	15,253	11/22/2026	2.A FE
G46304-AG-1	HUARONG FINANCE 2019 CO LTD SENIOR CORP_	D	08/27/2021	Various		5,308,600	6,780,000	7,073,991	7,064,366	0	(17,218)	0	(17,218)	0	7,047,148	0	(1,738,548)	(1,738,548)	222,068	02/24/2030	2.B FE
G46304-AG-1	HUARONG FINANCE 2019 CO LTD SENIOR CORP_	D	09/28/2021	Various		2,004,225	2,330,000	2,399,061	2,397,153	0	(4,740)	0	(4,740)	0	2,392,414	0	(388,189)	(388,189)	83,430	02/24/2030	2.C FE
Y6S3DC-CM-3	AZERBAIJAN REPUBLIC OF SENIOR CORP BND	D	07/08/2021	J.P. MORGAN SECURITIES INC		5,427,500	5,000,000	5,456,250	5,363,737	0	(57,644)	0	(57,644)	0	5,306,093	0	121,407	121,407	193,958	03/18/2024	3.A FE
1099999. Subtotal - Bonds - All Other Governments						48,832,359	47,794,646	47,755,040	44,501,903	0	38,556	0	38,556	(12,242)	48,127,830	13,936	(856,145)	(842,209)	3,076,142	XXX	XXX
29270C-L3-7	ENERGY NORTHWEST SENIOR MUNITAX_BND REV		07/01/2021	Call 100.0000		365,000	365,000	365,000	365,000	0	0	0	0	0	365,000	0	0	0	10,271	07/01/2048	1.C FE
302987-AE-2	FHLMC_20-SB70 SENIOR SENIOR_CMBS _20-SB7		09/01/2021	Paydown		32,505	32,505	32,657	32,616	0	(112)	0	(112)	0	32,505	0	0	0	531	10/25/2039	1.A
30711X-AF-1	CONNECTICUT AVENUE SECURITIES MEZZANIN W		09/27/2021	Paydown		453,196	453,196	422,842	440,144	0	13,052	0	13,052	0	453,196	0	0	0	8,170	05/25/2024	1.D
30711X-AK-0	FANNIE MAE CONNECTICUT AVENUE MEZZANIN W		09/27/2021	Paydown		394,961	394,961	374,296	386,067	0	8,895	0	8,895	0	394,961	0	0	0	8,452	07/25/2024	1.D
30711X-HT-4	FANNIE MAE FNMA_17-C02 MEZZANIN WHOLE_CM		09/27/2021	Paydown		82,343	82,343	82,471	0	0	(129)	0	(129)	0	82,343	0	0	0	606	09/25/2029	1.D
31283H-2Q-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2021	Paydown		279	279	278	278	0	1	0	1	0	279	0	0	0	12	12/01/2031	1.A
31283H-2S-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2021	Paydown		5,409	5,409	5,404	5,403	0	7	0	7	0	5,409	0	0	0	249	04/01/2032	1.A
31283H-2T-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2021	Paydown		1,689	1,689	1,700	1,695	0	(6)	0	(6)	0	1,689	0	0	0	80	08/01/2031	1.A
31283H-FP-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2021	Paydown		289	289	305	299	0	(10)	0	(10)	0	289	0	0	0	14	10/01/2029	1.A
31283H-GE-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2021	Paydown		346	346	364	357	0	(11)	0	(11)	0	346	0	0	0	18	12/01/2029	1.A
31283H-VE-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2021	Paydown		2,181	2,181	2,187	2,184	0	(3)	0	(3)	0	2,181	0	0	0	87	03/01/2033	1.A
31283H-VL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		09/01/2021	Paydown		369	369	369	369	0	0	0	0	0	369	0	0	0	15	02/01/2033	1.A
31287T-AQ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C67		09/01/2021	Paydown		530	530	559	551	0	(21)	0	(21)	0	530	0	0	0	25	05/01/2032	1.A
31287U-DB-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C68		09/01/2021	Paydown		67	67	70	69	0	(2)	0	(2)	0	67	0	0	0	3	06/01/2032	1.A
31287U-DP-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C68		09/01/2021	Paydown		7,304	7,304	7,285	7,285	0	18	0	18	0	7,304	0	0	0	282	06/01/2032	1.A
31288D-K5-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C74		09/01/2021	Paydown		3,862	3,862	3,779	3,800	0	62	0	62	0	3,862	0	0	0	128	12/01/2032	1.A
3128F2-WL-5	FEDERAL HOME LOAN MORTGAGE COR POOL# D63		09/01/2021	Paydown		86	86	88	86	0	(1)	0	(1)	0	86	0	0	0	4	09/01/2025	1.A
3128FK-SC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# D77		09/01/2021	Paydown		82	82	83	82	0	0	0	0	0	82	0	0	0	4	01/01/2027	1.A
3128FX-YS-0	FEDERAL HOME LOAN MORTGAGE COR POOL# D87		09/01/2021	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	2	03/01/2028	1.A
3128KD-4N-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A51		09/01/2021	Paydown		41,505	41,505	42,329	42,214	0	(709)	0	(709)	0	41,505	0	0	0	1,599	08/01/2036	1.A
3128KD-YD-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A51		09/01/2021	Paydown		2,745	2,745	2,799	2,792	0	(47)	0	(47)	0	2,745	0	0	0	119	08/01/2036	1.A
3128KE-PJ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A52		09/01/2021	Paydown		341	341	346	345	0	(4)	0	(4)	0	341	0	0	0	15	09/01/2036	1.A
3128LB-2V-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A77		09/01/2021	Paydown		502	502	524	522	0	(20)	0	(20)	0	502	0	0	0	20	06/01/2038	1.A
3128M4-CP-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G02		09/01/2021	Paydown		8,103	8,103	7,955	7,969	0	134	0	134	0	8,103	0	0	0	299	12/01/2036	1.A
3128M5-AJ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G03		09/01/2021	Paydown		1,711	1,711	1,734	1,731	0	(20)	0	(20)	0	1,711	0	0	0	68	09/01/2037	1.A
3128M5-RY-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G03		09/01/2021	Paydown		17,436	17,436	17,628	17,602	0	(166)	0	(166)	0	17,436	0	0	0	575	01/01/2038	1.A
3128M6-LW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G04		09/01/2021	Paydown		55,853	55,853	54,273	54,439	0	1,413	0	1,413	0	55,853	0	0	0	2,037	08/01/2038	1.A
3128M6-QA-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G04		09/01/2021	Paydown		53,504	53,504	53,600	53,576	0	(72)	0	(72)	0	53,504	0	0	0	2,029	06/01/2038	1.A
3128M6-QF-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G04		09/01/2021	Paydown		116,556	116,556	114,170	114,408	0	2,148	0	2,148	0	116,556	0	0	0	3,802	08/01/2038	1.A
3128M7-QY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G05		09/01/2021	Paydown		21,678	21,678	21,939	21,903	0	(225)	0	(225)	0	21,678	0	0	0	712	06/01/2039	1.A
3128M8-B6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		09/01/2021	Paydown		89,463	89,463	93,195	92,867	0	(3,404)	0	(3,404)	0	89,463	0	0	0	2,396	10/01/2040	1.A
3128M9-SH-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		09/01/2021	Paydown		164,998	164,998	173,145	172,520	0	(7,521)	0	(7,521)	0	164,998	0	0	0	4,531	06/01/2043	1.A
3128M9-U2-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		09/01/2021	Paydown		51,443	51,443	55,040	54,820	0	(3,377)	0	(3,377)	0	51,443	0	0	0	1,322	10/01/2043	1.A
3128MJ-2Z-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		4,148,899	4,148,899	4,115,189	4,115,917	0	32,982	0	32,982	0	4,148,899	0	0	0	82,408	12/01/2047	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3128MJ-3A-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		816,247	816,247	870,068	0	0	(53,821)	0	(53,821)	0	816,247	0	0	0	9,409	12/01/2047	1.A
3128MJ-3K-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		183,664	183,664	188,420	188,282	0	(4,618)	0	(4,618)	0	183,664	0	0	0	4,830	02/01/2048	1.A
3128MJ-4H-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		1,569,914	1,569,914	1,589,538	1,588,862	0	(18,948)	0	(18,948)	0	1,569,914	0	0	0	36,446	07/01/2048	1.A
3128MJ-4W-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		275,637	275,637	281,042	280,945	0	(5,308)	0	(5,308)	0	275,637	0	0	0	7,258	09/01/2048	1.A
3128MJ-5C-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		1,695,363	1,695,363	1,742,515	1,740,775	0	(45,412)	0	(45,412)	0	1,695,363	0	0	0	44,916	10/01/2048	1.A
3128MJ-5H-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		1,497,157	1,497,157	1,538,387	1,536,872	0	(39,715)	0	(39,715)	0	1,497,157	0	0	0	39,406	11/01/2048	1.A
3128MJ-6H-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		382,023	382,023	386,515	386,342	0	(4,319)	0	(4,319)	0	382,023	0	0	0	8,844	04/01/2049	1.A
3128MJ-6J-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		220,773	220,773	227,034	226,795	0	(6,022)	0	(6,022)	0	220,773	0	0	0	5,834	04/01/2049	1.A
3128MJ-CS-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		58,276	58,276	58,649	58,557	0	(281)	0	(281)	0	58,276	0	0	0	2,125	09/01/2035	1.A
3128MJ-TK-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		315,178	315,178	320,201	319,867	0	(4,689)	0	(4,689)	0	315,178	0	0	0	6,208	10/01/2043	1.A
3128MJ-ZN-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		09/01/2021	Paydown		65,767	65,767	66,933	66,893	0	(1,126)	0	(1,126)	0	65,767	0	0	0	1,531	02/01/2047	1.A
3128NH-2A-0	FEDERAL HOME LOAN MORTGAGE COR POOL# 1J1		09/01/2021	Paydown		6,199	6,199	6,237	6,199	0	0	0	0	0	6,199	0	0	0	109	06/01/2037	1.A
312912-AP-3	FREDDIE MAC FHLMC_1367 SENIOR AGENCY_CMO		09/01/2021	Paydown		2,077	2,077	1,909	2,058	0	19	0	19	0	2,077	0	0	0	89	09/15/2022	1.A
312914-VY-7	FREDDIE MAC FHLMC_1474 SENIOR AGENCY_CMO		09/01/2021	Paydown		3,634	3,634	3,452	3,606	0	28	0	28	0	3,634	0	0	0	162	02/15/2023	1.A
31292G-5P-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2021	Paydown		80	80	84	83	0	(2)	0	(2)	0	80	0	0	0	4	07/01/2029	1.A
31292G-5R-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2021	Paydown		615	615	649	635	0	(19)	0	(19)	0	615	0	0	0	32	08/01/2029	1.A
31292G-5W-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2021	Paydown		61	61	64	63	0	(2)	0	(2)	0	61	0	0	0	3	09/01/2029	1.A
31292G-6L-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2021	Paydown		1,108	1,108	1,168	1,144	0	(36)	0	(36)	0	1,108	0	0	0	56	10/01/2029	1.A
31292G-6W-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2021	Paydown		7	7	8	7	0	0	0	0	0	7	0	0	0	0	09/01/2029	1.A
31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2021	Paydown		188	188	198	194	0	(6)	0	(6)	0	188	0	0	0	10	12/01/2029	1.A
31292G-QB-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2021	Paydown		219	219	223	221	0	(1)	0	(1)	0	219	0	0	0	12	03/01/2026	1.A
31292G-TF-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		09/01/2021	Paydown		253	253	254	253	0	0	0	0	0	253	0	0	0	12	09/01/2027	1.A
31292H-4K-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		09/01/2021	Paydown		9,975	9,975	10,050	10,026	0	(51)	0	(51)	0	9,975	0	0	0	407	12/01/2033	1.A
31292H-JU-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		09/01/2021	Paydown		203	203	214	210	0	(7)	0	(7)	0	203	0	0	0	10	05/01/2031	1.A
31292H-QR-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		09/01/2021	Paydown		1,845	1,845	1,842	1,842	0	2	0	2	0	1,845	0	0	0	78	06/01/2032	1.A
31292H-QZ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		09/01/2021	Paydown		1,615	1,615	1,691	1,667	0	(52)	0	(52)	0	1,615	0	0	0	81	05/01/2032	1.A
31292H-ZL-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		09/01/2021	Paydown		250	250	237	241	0	10	0	10	0	250	0	0	0	7	10/01/2033	1.A
31292S-CF-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C09		09/01/2021	Paydown		13,964	13,964	14,841	14,802	0	(838)	0	(838)	0	13,964	0	0	0	380	12/01/2044	1.A
31293Y-EZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C30		09/01/2021	Paydown		2,768	2,768	2,918	2,847	0	(79)	0	(79)	0	2,768	0	0	0	155	08/01/2029	1.A
31293Y-GV-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C32		09/01/2021	Paydown		96	96	101	99	0	(3)	0	(3)	0	96	0	0	0	5	11/01/2029	1.A
31293Y-KK-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C32		09/01/2021	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/01/2029	1.A
31293Y-Q8-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C33		09/01/2021	Paydown		118	118	124	122	0	(4)	0	(4)	0	118	0	0	0	6	12/01/2029	1.A
31296T-NR-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A18		09/01/2021	Paydown		2,853	2,853	2,923	2,903	0	(50)	0	(50)	0	2,853	0	0	0	122	02/01/2034	1.A
31296T-UP-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A18		09/01/2021	Paydown		107	107	101	102	0	4	0	4	0	107	0	0	0	3	02/01/2034	1.A
31296W-EY-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A20		09/01/2021	Paydown		5,031	5,031	4,772	4,825	0	206	0	206	0	5,031	0	0	0	151	03/01/2034	1.A
31296W-RW-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A20		09/01/2021	Paydown		348	348	342	343	0	6	0	6	0	348	0	0	0	12	04/01/2034	1.A
31298N-PJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C52		09/01/2021	Paydown		35	35	36	35	0	0	0	0	0	35	0	0	0	1	06/01/2031	1.A
3131WQ-NR-4	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ0		09/01/2021	Paydown		280,306	280,306	286,703	286,553	0	(6,248)	0	(6,248)	0	280,306	0	0	0	7,095	09/01/2040	1.A
3131WQ-NU-7	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ0		09/01/2021	Paydown		633,171	633,171	647,823	647,438	0	(14,267)	0	(14,267)	0	633,171	0	0	0	15,859	09/01/2040	1.A
3131WQ-PX-9	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ0		09/01/2021	Paydown		792,213	792,213	809,846	809,477	0	(17,264)	0	(17,264)	0	792,213	0	0	0	21,066	09/01/2040	1.A
3131WQ-QQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ0		09/01/2021	Paydown		212,653	212,653	217,364	217,260	0	(4,608)	0	(4,608)	0	212,653	0	0	0	5,117	09/01/2040	1.A
3131WR-AS-4	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ0		09/01/2021	Paydown		391,805	391,805	411,196	410,800	0	(18,995)	0	(18,995)	0	391,805	0	0	0	10,320	12/01/2040	1.A
3131WR-FX-8	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ1		09/01/2021	Paydown		1,436,236	1,436,236	1,418,891	1,419,201	0	17,036	0	17,036	0	1,436,236	0	0	0	37,904	01/01/2041	1.A
3131WR-GC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ1		09/01/2021	Paydown		245,489	245,489	250,085	249,976	0	(4,488)	0	(4,488)	0	245,489	0	0	0	6,969	01/01/2041	1.A
3131X5-YM-8	FEDERAL HOME LOAN MORTGAGE COR POOL# ZK2		09/01/2021	Paydown		320,608	320,608	325,879	324,897	0	(4,289)	0	(4,289)	0	320,608	0	0	0	7,428	09/01/2025	1.A
3131XP-QJ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# ZL7		09/01/2021	Paydown		221,325	221,325	233,174	232,951	0	(11,626)	0	(11,626)	0	221,325	0	0	0	6,238	01/01/2044	1.A
3131XR-NV-2	FEDERAL HOME LOAN MORTGAGE COR POOL# ZL9		09/01/2021	Paydown		418,864	418,864	427,712	427,513	0	(8,648)	0	(8,648)	0	418,864	0	0	0	7,718	04/01/2045	1.A
3131XT-6S-4	FEDERAL HOME LOAN MORTGAGE COR POOL# ZM0		09/01/2021	Paydown		381,523	381,523	399,669	399,429	0	(17,906)	0	(17,906)	0	381,523	0	0	0	8,564	03/01/2046	1.A
3131XT-7C-8	FEDERAL HOME LOAN MORTGAGE COR POOL# ZM0		09/01/2021	Paydown		536,250	536,250	561,295	560,967	0	(24,717)	0	(24,717)	0	536,250	0	0	0	12,142	03/01/2046	1.A
3131XX-QU-8	FEDERAL HOME LOAN MORTGAGE COR POOL# ZM4		09/01/2021	Paydown		1,392,081	1,392,081	1,439,525	1,438,682	0	(46,601)	0	(46,601)	0	1,392,081	0	0	0	33,005	09/01/2047	1.A
3131XY-GY-9	FEDERAL HOME LOAN MORTGAGE COR POOL# ZM4		09/01/2021	Paydown		806,646	806,646	829,962	829,540	0	(22,894)	0	(22,894)	0	806,646	0	0	0	18,482	11/01/2047	1.A
3131YA-6M-7	FEDERAL HOME LOAN MORTGAGE COR POOL# ZN4		09/01/2021	Paydown		1,302,648	1,302,648	1,386,506	0	0	(83,858)	0	(83,858)	0	1,302,648	0	0	0	15,206	12/01/2048	1.A
31329J-FD-4	FEDERAL HOME LOAN MORTGAGE COR POOL# ZA1		09/01/2021	Paydown		792,361	792,361	810,088	809,614	0	(17,253)	0	(17,253)	0	792,361	0	0	0	20,679	09/01/2040	1.A
31329J-HT-7	FEDERAL HOME LOAN MORTGAGE COR POOL# ZA1		09/01/2021	Paydown		189,414	189,414	194,347	194,215	0	(4,801)	0	(4,801)	0	189,414	0	0	0	4,684	03/01/2042	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31329K-NJ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# ZA2		09/01/2021	Paydown		308,047	308,047	314,613	314,124	0	(6,077)	0	(6,077)	0	308,047	0	0	0	9,559	01/01/2031	1.A
31329N-CC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# ZA4		09/01/2021	Paydown		1,417,010	1,417,010	1,461,445	1,460,558	0	(43,549)	0	(43,549)	0	1,417,010	0	0	0	33,119	09/01/2045	1.A
3132A5-HQ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS4		09/01/2021	Paydown		1,718,738	1,718,738	1,770,307	1,769,352	0	(50,614)	0	(50,614)	0	1,718,738	0	0	0	39,701	10/01/2047	1.A
3132A5-JW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS4		09/01/2021	Paydown		2,674,584	2,674,584	2,846,656	0	0	(172,072)	0	(172,072)	0	2,674,584	0	0	0	30,887	07/01/2048	1.A
3132A9-Q7-5	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS8		09/01/2021	Paydown		135,282	135,282	139,599	139,304	0	(4,022)	0	(4,022)	0	135,282	0	0	0	2,669	08/01/2030	1.A
3132AA-NA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS9		09/01/2021	Paydown		498,377	498,377	515,982	515,678	0	(17,301)	0	(17,301)	0	498,377	0	0	0	11,511	01/01/2044	1.A
3132AA-R7-1	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS9		09/01/2021	Paydown		305,052	305,052	316,615	316,353	0	(11,301)	0	(11,301)	0	305,052	0	0	0	7,424	01/01/2045	1.A
3132AA-RQ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS9		09/01/2021	Paydown		255,395	255,395	259,825	259,748	0	(4,353)	0	(4,353)	0	255,395	0	0	0	5,932	10/01/2045	1.A
3132AC-EP-1	FEDERAL HOME LOAN MORTGAGE COR POOL# ZT0		09/01/2021	Paydown		1,859,443	1,859,443	1,926,082	1,924,895	0	(65,451)	0	(65,451)	0	1,859,443	0	0	0	44,610	09/01/2047	1.A
3132AC-SZ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# ZT0		09/01/2021	Paydown		1,006,931	1,006,931	1,093,936	0	0	(87,005)	0	(87,005)	0	1,006,931	0	0	0	20,382	03/01/2048	1.A
3132DM-RQ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD0		09/01/2021	Paydown		5,188,126	5,188,126	5,411,054	0	0	(222,927)	0	(222,927)	0	5,188,126	0	0	0	26,099	09/01/2050	1.A
3132DV-6V-2	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		5,107,847	5,107,847	5,327,324	0	0	(219,478)	0	(219,478)	0	5,107,847	0	0	0	26,130	08/01/2050	1.A
3132DV-7D-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		3,700,014	3,700,014	3,868,538	0	0	(168,524)	0	(168,524)	0	3,700,014	0	0	0	27,918	09/01/2050	1.A
3132DV-7M-1	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		3,388,541	3,388,541	3,539,966	0	0	(151,425)	0	(151,425)	0	3,388,541	0	0	0	25,787	10/01/2050	1.A
3132DW-AH-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		2,511,183	2,511,183	2,619,870	0	0	(108,687)	0	(108,687)	0	2,511,183	0	0	0	12,723	11/01/2050	1.A
3132DW-AN-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		192,847	192,847	199,718	199,666	0	(6,819)	0	(6,819)	0	192,847	0	0	0	2,616	12/01/2050	1.A
3132DW-AW-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		178,787	178,787	185,066	185,058	0	(6,270)	0	(6,270)	0	178,787	0	0	0	2,424	01/01/2051	1.A
3132DW-B2-8	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		404,884	404,884	426,551	0	0	(21,668)	0	(21,668)	0	404,884	0	0	0	1,596	07/01/2051	1.A
3132DW-B6-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		314,859	314,859	327,798	0	0	(12,939)	0	(12,939)	0	314,859	0	0	0	1,067	08/01/2051	1.A
3132DW-B7-7	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		1,178,954	1,178,954	1,243,524	0	0	(64,570)	0	(64,570)	0	1,178,954	0	0	0	4,197	08/01/2051	1.A
3132DW-BB-8	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		281,290	281,290	283,488	0	0	(2,198)	0	(2,198)	0	281,290	0	0	0	2,432	03/01/2051	1.A
3132DW-BQ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		659,636	659,636	683,393	0	0	(23,757)	0	(23,757)	0	659,636	0	0	0	5,717	05/01/2051	1.A
3132DW-BR-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		627,755	627,755	662,784	0	0	(35,029)	0	(35,029)	0	627,755	0	0	0	6,778	05/01/2051	1.A
3132DW-BU-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		465,082	465,082	481,378	0	0	(16,296)	0	(16,296)	0	465,082	0	0	0	3,015	06/01/2051	1.A
3132DW-BZ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		435,531	435,531	450,400	0	0	(14,869)	0	(14,869)	0	435,531	0	0	0	2,014	07/01/2051	1.A
3132DW-CC-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		296,357	296,357	308,692	0	0	(12,335)	0	(12,335)	0	296,357	0	0	0	617	09/01/2051	1.A
3132DW-CD-3	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		09/01/2021	Paydown		152,439	152,439	160,871	0	0	(8,432)	0	(8,432)	0	152,439	0	0	0	381	09/01/2051	1.A
3132L7-FD-6	FEDERAL HOME LOAN MORTGAGE COR POOL# V81		09/01/2021	Paydown		184,124	184,124	181,937	182,003	0	2,121	0	2,121	0	184,124	0	0	0	3,673	11/01/2045	1.A
3132L8-JZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# V82		09/01/2021	Paydown		1,165,287	1,165,287	1,203,887	1,202,563	0	(37,276)	0	(37,276)	0	1,165,287	0	0	0	27,855	02/01/2047	1.A
3132L9-UE-3	FEDERAL HOME LOAN MORTGAGE COR POOL# V84		09/01/2021	Paydown		171,122	171,122	174,303	174,209	0	(3,088)	0	(3,088)	0	171,122	0	0	0	4,552	05/01/2048	1.A
3132QP-MF-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q33		09/01/2021	Paydown		152,238	152,238	159,422	158,957	0	(6,719)	0	(6,719)	0	152,238	0	0	0	3,571	05/01/2045	1.A
3132QT-HS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q36		09/01/2021	Paydown		17,896	17,896	18,654	18,624	0	(728)	0	(728)	0	17,896	0	0	0	396	10/01/2045	1.A
3132QW-TZ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q39		09/01/2021	Paydown		102,376	102,376	107,175	106,918	0	(4,542)	0	(4,542)	0	102,376	0	0	0	2,133	03/01/2046	1.A
3132WE-FZ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# 041		09/01/2021	Paydown		61,253	61,253	61,788	61,760	0	(508)	0	(508)	0	61,253	0	0	0	1,290	06/01/2046	1.A
3132WM-7G-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q48		09/01/2021	Paydown		1,047,875	1,047,875	1,084,591	1,083,634	0	(35,759)	0	(35,759)	0	1,047,875	0	0	0	27,604	05/01/2047	1.A
3132XC-SA-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G67		09/01/2021	Paydown		488,892	488,892	500,236	500,039	0	(11,147)	0	(11,147)	0	488,892	0	0	0	12,964	06/01/2048	1.A
3132XS-DW-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q50		09/01/2021	Paydown		346,451	346,451	358,819	358,410	0	(11,960)	0	(11,960)	0	346,451	0	0	0	8,073	08/01/2047	1.A
3132XS-M7-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q50		09/01/2021	Paydown		39,124	39,124	40,517	40,472	0	(1,349)	0	(1,349)	0	39,124	0	0	0	928	09/01/2047	1.A
3132XT-KX-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51		09/01/2021	Paydown		1,078,753	1,078,753	1,115,330	1,114,126	0	(35,373)	0	(35,373)	0	1,078,753	0	0	0	24,707	10/01/2047	1.A
3132XT-ZJ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51		09/01/2021	Paydown		120,534	120,534	124,206	124,095	0	(3,562)	0	(3,562)	0	120,534	0	0	0	2,654	10/01/2047	1.A
3132XX-4R-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q55		09/01/2021	Paydown		712,623	712,623	728,184	727,767	0	(15,144)	0	(15,144)	0	712,623	0	0	0	18,961	04/01/2048	1.A
3132XY-RR-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q55		09/01/2021	Paydown		99,937	99,937	103,762	103,698	0	(3,762)	0	(3,762)	0	99,937	0	0	0	3,336	05/01/2048	1.A
31335A-3F-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		09/01/2021	Paydown		2,839,906	2,839,906	2,944,738	2,940,167	0	(100,261)	0	(100,261)	0	2,839,906	0	0	0	60,589	03/01/2046	1.A
31335A-HP-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		08/02/2021	MORGAN STANLEY & CO. INC		7,346,466	6,738,670	7,059,809	7,042,384	0	49	0	49	0	7,042,433	0	304,033	304,033	158,546	10/01/2045	1.A
31335A-HP-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		08/01/2021	Paydown		403,996	403,996	423,249	422,205	0	(18,208)	0	(18,208)	0	403,996	0	0	0	8,787	10/01/2045	1.A
31335A-YT-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		09/01/2021	Paydown		39,481	39,481	39,755	39,744	0	(263)	0	(263)	0	39,481	0	0	0	783	10/01/2046	1.A
31335B-BR-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		09/01/2021	Paydown		2,993,366	2,993,366	3,006,930	3,006,087	0	(12,721)	0	(12,721)	0	2,993,366	0	0	0	59,008	01/01/2047	1.A
31335B-CW-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		09/01/2021	Paydown		64,436	64,436	64,940	64,919	0	(483)	0	(483)	0	64,436	0	0	0	1,280	05/01/2047	1.A
31335B-J4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		09/01/2021	Paydown		1,850,874	1,850,874	1,953,901	1,950,870	0	(99,996)	0	(99,996)	0	1,850,874	0	0	0	50,585	11/01/2047	1.A
31335B-YA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		09/01/2021	Paydown		1,075,436	1,075,436	1,099,171	1,098,660	0	(23,224)	0	(23,224)	0	1,075,436	0	0	0	28,452	09/01/2048	1.A
31335B-ZJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		09/01/2021	Paydown		890,025	890,025	909,251	908,615	0	(18,589)	0	(18,589)	0	890,025	0	0	0	23,449	10/01/2048	1.A
31335G-LZ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C80		09/01/2021	Paydown		112	112	111	111	0	0	0	0	0	112	0	0	0	6	09/01/2025	1.A
31335G-M5-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C80		09/01/2021	Paydown		437	437	446	440	0	(3)	0	(3)	0	437	0	0	0	20	02/01/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
31335H-TT-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C90		09/01/2021	Paydown		52	52	53	52	0	0	0	0	0	52	0	0	0	2	07/01/2022	1.A
31335H-UZ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C90		09/01/2021	Paydown		3,815	3,815	3,958	3,845	0	(30)	0	(30)	0	3,815	0	0	0	153	12/01/2022	1.A
31335H-VD-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C90		09/01/2021	Paydown		2,199	2,199	2,282	2,218	0	(18)	0	(18)	0	2,199	0	0	0	88	01/01/2023	1.A
31339D-4Q-8	FREDDIE MAC FHLMC_02-2411 SENIOR AGENCY_		09/01/2021	Paydown		14,464	14,464	14,849	14,638	0	(174)	0	(174)	0	14,464	0	0	0	622	02/15/2032	1.A
31339D-GP-7	FREDDIE MAC FHLMC_2422 SENIOR AGENCY_CMO		09/01/2021	Paydown		2,087	2,087	2,044	2,068	0	19	0	19	0	2,087	0	0	0	91	02/15/2032	1.A
31339D-MW-5	FREDDIE MAC FHLMC_2420 SENIOR AGENCY_CMO		09/01/2021	Paydown		26,798	26,798	26,924	26,815	0	(17)	0	(17)	0	26,798	0	0	0	1,214	02/15/2032	1.A
3133A7-NR-6	FEDERAL HOME LOAN MORTGAGE COR POOL# QB1		09/01/2021	Paydown		518,286	518,286	546,387	546,044	0	(27,758)	0	(27,758)	0	518,286	0	0	0	8,652	07/01/2050	1.A
3133AC-HK-7	FEDERAL HOME LOAN MORTGAGE COR POOL# QB5		09/01/2021	Paydown		201,614	201,614	208,954	208,908	0	(7,294)	0	(7,294)	0	201,614	0	0	0	2,723	11/01/2050	1.A
3133AL-HG-6	FEDERAL HOME LOAN MORTGAGE COR POOL# QC2		09/01/2021	Paydown		1,056,960	1,056,960	1,094,780	0	0	(37,819)	0	(37,819)	0	1,056,960	0	0	0	6,969	05/01/2051	1.A
3133AQ-PX-9	FEDERAL HOME LOAN MORTGAGE COR POOL# QC5		09/01/2021	Paydown		120,257	120,257	126,702	0	0	(6,445)	0	(6,445)	0	120,257	0	0	0	251	08/01/2051	1.A
3133AQ-SB-4	FEDERAL HOME LOAN MORTGAGE COR POOL# QC5		09/01/2021	Paydown		112,395	112,395	117,822	0	0	(5,427)	0	(5,427)	0	112,395	0	0	0	234	08/01/2051	1.A
3133KJ-GE-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RA2		09/01/2021	Paydown		1,598,194	1,598,194	1,653,382	1,652,410	0	(54,216)	0	(54,216)	0	1,598,194	0	0	0	26,776	06/01/2050	1.A
3133KK-6R-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RA4		09/01/2021	Paydown		155,922	155,922	161,538	0	0	(5,616)	0	(5,616)	0	155,922	0	0	0	1,859	02/01/2051	1.A
3133KK-FL-8	FEDERAL HOME LOAN MORTGAGE COR POOL# RA3		09/01/2021	Paydown		402,116	402,116	430,202	429,983	0	(27,867)	0	(27,867)	0	402,116	0	0	0	7,312	10/01/2050	1.A
3133LP-TF-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RD5		09/01/2021	Paydown		404,457	404,457	423,511	0	0	(19,054)	0	(19,054)	0	404,457	0	0	0	3,916	02/01/2031	1.A
3133TE-FV-1	FREDDIE MAC FHLMC_2065 SENIOR AGENCY_CMO		09/01/2021	Paydown		4,517	4,517	4,080	4,351	0	166	0	166	0	4,517	0	0	0	185	06/15/2028	1.A
3133TJ-DP-5	FREDDIE MAC FHLMC_2126 SENIOR AGENCY_CMO		09/01/2021	Paydown		10,415	10,415	10,409	10,409	0	7	0	7	0	10,415	0	0	0	411	02/15/2029	1.A
3133TJ-WM-1	FREDDIE MAC FHLMC_2135 SENIOR AGENCY_CMO		09/01/2021	Paydown		6,083	6,083	6,063	6,065	0	18	0	18	0	6,083	0	0	0	243	03/15/2029	1.A
3133TM-7G-5	FREDDIE MAC FHLMC_21-82 SENIOR AGENCY_CM		09/01/2021	Paydown		67,120	67,120	68,894	67,587	0	(468)	0	(468)	0	67,120	0	0	0	3,414	09/15/2029	1.A
3133TN-JY-1	FREDDIE MAC FHLMC_2223 SENIOR AGENCY_CMO		09/01/2021	Paydown		9,349	9,349	9,132	9,252	0	96	0	96	0	9,349	0	0	0	461	03/15/2030	1.A
3133TN-U7-7	FREDDIE MAC FHLMC_2228 SENIOR AGENCY_CMO		09/01/2021	Paydown		3,647	3,647	3,791	3,692	0	(45)	0	(45)	0	3,647	0	0	0	182	04/15/2030	1.A
3133TP-EM-7	FREDDIE MAC FHLMC_2242 SENIOR AGENCY_CMO		09/01/2021	Paydown		1,427	1,427	1,480	1,455	0	(29)	0	(29)	0	1,427	0	0	0	72	07/15/2030	1.A
3133TP-SX-8	FREDDIE MAC FHLMC_2256 SENIOR AGENCY_CMO		09/01/2021	Paydown		2,179	2,179	2,265	2,237	0	(57)	0	(57)	0	2,179	0	0	0	112	09/15/2030	1.A
3133TQ-VX-2	FREDDIE MAC FHLMC_2278 SENIOR AGENCY_CMO		09/01/2021	Paydown		14,300	14,300	14,160	14,221	0	79	0	79	0	14,300	0	0	0	725	01/15/2031	1.A
3133TR-4H-5	FREDDIE MAC FHLMC_2274 SENIOR AGENCY_CMO		09/01/2021	Paydown		45,245	45,245	43,248	44,521	0	724	0	724	0	45,245	0	0	0	1,982	01/15/2031	1.A
3133TU-VD-7	FREDDIE MAC FHLMC_2357 SENIOR AGENCY_CMO		09/01/2021	Paydown		4,365	4,365	4,254	4,316	0	49	0	49	0	4,365	0	0	0	190	09/15/2031	1.A
3133TU-YS-1	FREDDIE MAC FHLMC_2353 SENIOR AGENCY_CMO		09/01/2021	Paydown		12,543	12,543	11,422	12,188	0	355	0	355	0	12,543	0	0	0	503	09/15/2031	1.A
3133TV-6U-5	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		09/01/2021	Paydown		7,860	7,860	7,555	7,730	0	130	0	130	0	7,860	0	0	0	338	09/15/2031	1.A
3133TV-R5-7	FREDDIE MAC FHLMC_2436 SENIOR AGENCY_CMO		09/01/2021	Paydown		502	502	502	502	0	0	0	0	0	502	0	0	0	20	04/15/2032	1.A
31358P-PL-5	FANNIE MAE FNMA_G92-48 SENIOR AGENCY_CMO		09/01/2021	Paydown		1,226	1,226	1,289	1,240	0	(14)	0	(14)	0	1,226	0	0	0	61	08/25/2022	1.A
31359H-WH-3	FANNIE MAE FNMA_94-79 SENIOR AGENCY_CMO		09/01/2021	Paydown		3,494	3,494	3,587	3,511	0	(17)	0	(17)	0	3,494	0	0	0	162	04/25/2024	1.A
31359S-E7-1	FANNIE MAE FNMA_01-12 SENIOR AGENCY_CMO		09/01/2021	Paydown		20,341	20,341	19,929	20,122	0	219	0	219	0	20,341	0	0	0	957	05/25/2031	1.A
31359S-Z8-6	FANNIE MAE FNMA_01-26 SENIOR AGENCY_CMO		09/01/2021	Paydown		10,416	10,416	9,592	10,041	0	375	0	375	0	10,416	0	0	0	421	06/25/2031	1.A
31368H-KV-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190		09/01/2021	Paydown		1,287	1,287	1,340	1,320	0	(33)	0	(33)	0	1,287	0	0	0	59	09/01/2030	1.A
31368H-M2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190		09/01/2021	Paydown		11,381	11,381	10,889	10,953	0	429	0	429	0	11,381	0	0	0	378	11/01/2036	1.A
3136AB-YU-1	FANNIE MAE FNMA_13-1 SENIOR AGENCY_CMO _		09/01/2021	Paydown		510,416	510,416	496,376	503,672	0	6,745	0	6,745	0	510,416	0	0	0	10,253	02/25/2043	1.A
3136B3-CZ-1	FANNIE MAE FNMA_18-75 SENIOR AGENCY_CMO		09/01/2021	Paydown		382,707	382,707	369,490	370,728	0	9,440	0	9,440	0	382,707	0	0	0	3,814	10/25/2048	1.A
3136B4-TS-7	FNMA_19-M8A SENIOR_CMBS _19-M8A 3.740%		09/01/2021	Paydown		32,025	32,025	35,883	35,528	0	(3,503)	0	(3,503)	0	32,025	0	0	0	805	04/25/2034	1.A
31371G-5D-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		09/01/2021	Paydown		245	245	243	243	0	2	0	2	0	245	0	0	0	10	08/01/2028	1.A
31371H-BK-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		09/01/2021	Paydown		3,404	3,404	3,348	3,366	0	38	0	38	0	3,404	0	0	0	136	10/01/2028	1.A
31371H-K2-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		09/01/2021	Paydown		174	174	176	175	0	(1)	0	(1)	0	174	0	0	0	8	02/01/2029	1.A
31371H-YB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		09/01/2021	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		09/01/2021	Paydown		5	5	6	5	0	0	0	0	0	5	0	0	0	0	02/01/2030	1.A
31371J-FY-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		09/01/2021	Paydown		98	98	102	100	0	(2)	0	(2)	0	98	0	0	0	5	04/01/2030	1.A
31371J-NN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		09/01/2021	Paydown		65	65	67	67	0	(2)	0	(2)	0	65	0	0	0	3	08/01/2030	1.A
31371J-PV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		09/01/2021	Paydown		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	1	09/01/2030	1.A
31371J-SC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		09/01/2021	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		09/01/2021	Paydown		18	18	19	19	0	0	0	0	0	18	0	0	0	1	01/01/2031	1.A
31371K-FP-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2021	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/01/2031	1.A
31371K-GP-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2021	Paydown		1,317	1,317	1,342	1,332	0	(15)	0	(15)	0	1,317	0	0	0	57	11/01/2031	1.A
31371K-LU-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2021	Paydown		111	111	111	111	0	0	0	0	0	111	0	0	0	5	03/01/2032	1.A
31371K-RC-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2021	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	06/01/2032	1.A
31371K-SD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2021	Paydown		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	07/01/2032	1.A
31371K-W8-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		09/01/2021	Paydown		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	1	11/01/2032	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
31371L-HK-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 255		09/01/2021	Paydown		586	586	556	563	0	22	0	22	0	586	0	0	0	17	12/01/2033	1.A
31371M-4P-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256		09/01/2021	Paydown		5,563	5,563	5,485	5,491	0	72	0	72	0	5,563	0	0	0	204	12/01/2036	1.A
31371N-AN-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256		09/01/2021	Paydown		376	376	371	372	0	4	0	4	0	376	0	0	0	15	02/01/2037	1.A
31371N-CJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256		09/01/2021	Paydown		1,684	1,684	1,669	1,670	0	13	0	13	0	1,684	0	0	0	61	04/01/2037	1.A
31371N-CY-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256		09/01/2021	Paydown		22,835	22,835	22,480	22,509	0	326	0	326	0	22,835	0	0	0	869	04/01/2037	1.A
31371N-P5-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257		09/01/2021	Paydown		7,832	7,832	7,865	7,859	0	(27)	0	(27)	0	7,832	0	0	0	281	01/01/2038	1.A
31371N-SX-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257		09/01/2021	Paydown		76,697	76,697	77,033	76,977	0	(280)	0	(280)	0	76,697	0	0	0	2,889	03/01/2038	1.A
31373D-G6-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 290		09/01/2021	Paydown		398	398	404	399	0	(1)	0	(1)	0	398	0	0	0	21	10/01/2024	1.A
31374L-JP-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 317		09/01/2021	Paydown		139	139	137	138	0	1	0	1	0	139	0	0	0	6	08/01/2025	1.A
31374P-Q9-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 320		09/01/2021	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	2	08/01/2025	1.A
31374S-FT-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 322		09/01/2021	Paydown		594	594	588	590	0	4	0	4	0	594	0	0	0	27	09/01/2025	1.A
31378D-RA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 395		09/01/2021	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	2	08/01/2027	1.A
31378K-YM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 401		09/01/2021	Paydown		573	573	584	577	0	(4)	0	(4)	0	573	0	0	0	24	10/01/2027	1.A
31378Q-DA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 405		09/01/2021	Paydown		1,088	1,088	1,109	1,097	0	(9)	0	(9)	0	1,088	0	0	0	51	01/01/2028	1.A
31379F-J9-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 417		09/01/2021	Paydown		695	695	687	690	0	6	0	6	0	695	0	0	0	30	03/01/2028	1.A
31379F-K2-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 418		09/01/2021	Paydown		2,646	2,646	2,630	2,631	0	14	0	14	0	2,646	0	0	0	115	04/01/2028	1.A
31379K-RZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 421		09/01/2021	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	04/01/2028	1.A
31379N-3F-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 424		09/01/2021	Paydown		1,161	1,161	1,144	1,149	0	12	0	12	0	1,161	0	0	0	50	04/01/2028	1.A
3137AJ-PJ-7	FREDDIE MAC FHLMC_3972 SENIOR AGENCY_CMO		09/01/2021	Paydown		187,251	187,251	186,354	185,462	0	547	0	547	0	187,251	0	0	0	1,866	12/15/2041	1.A
3137AL-XC-8	FREDDIE MAC FHLMC_3996 SENIOR AGENCY_CMO		09/01/2021	Paydown		757,681	757,681	717,542	734,695	0	18,585	0	18,585	0	757,681	0	0	0	6,610	02/15/2042	1.A
3137F3-Q3-1	FREDDIE MAC FHLMC_4764D SENIOR AGENCY_CM		09/01/2021	Paydown		800,314	800,314	821,760	805,531	0	(5,217)	0	(5,217)	0	800,314	0	0	0	21,062	06/15/2045	1.A
3137F4-CV-2	FREDDIE MAC FHLMC_4773 SENIOR AGENCY_CMO		09/01/2021	Paydown		806,437	806,437	829,748	813,063	0	(6,626)	0	(6,626)	0	806,437	0	0	0	21,425	09/15/2045	1.A
3137FE-D9-8	FREDDIE MAC FHLMC_4769 SENIOR AGENCY_CMO		09/01/2021	Paydown		749,443	749,443	771,458	755,501	0	(6,058)	0	(6,058)	0	749,443	0	0	0	19,911	10/15/2045	1.A
3137FH-HM-8	FREDDIE MAC FHLMC_4821 SENIOR AGENCY_CMO		09/01/2021	Paydown		749,259	749,259	741,104	740,944	0	5,825	0	5,825	0	749,259	0	0	0	6,421	05/15/2048	1.A
3137FJ-QY-8	FREDDIE MAC FHLMC_4841 SENIOR AGENCY_CMO		09/01/2021	Paydown		306,229	306,229	298,658	299,971	0	5,241	0	5,241	0	306,229	0	0	0	2,558	11/15/2048	1.A
3137G0-AD-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		09/27/2021	Paydown		257,221	257,221	268,492	264,242	0	(7,021)	0	(7,021)	0	257,221	0	0	0	7,450	11/25/2023	1.D
3137G0-AM-1	FREDDIE MAC STRUCTURED AGENCY SUB WHOLE_		09/27/2021	Paydown		1,030,852	1,030,852	1,095,808	1,061,573	0	(30,720)	0	(30,720)	0	1,030,852	0	0	0	31,670	02/25/2024	1.A
3137G0-KQ-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		09/27/2021	Paydown		24,333	24,333	25,413	0	0	(1,080)	0	(1,080)	0	24,333	0	0	0	924	12/25/2028	1.D
3137G0-KX-6	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		09/27/2021	Paydown		156,691	156,691	157,349	156,648	0	43	0	43	0	156,691	0	0	0	1,527	03/25/2029	1.D
3137G0-LJ-6	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		09/27/2021	Paydown		71,815	71,815	74,463	0	0	(2,648)	0	(2,648)	0	71,815	0	0	0	2,086	03/25/2029	1.A
3137G0-MD-8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		09/22/2021	Call 103.3000		1,931,477	1,869,775	1,887,450	1,885,168	0	3,204	0	3,204	0	1,888,372	0	(18,598)	(18,598)	108,433	07/25/2029	1.D
3137G0-MD-8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		08/25/2021	Paydown		13,856	13,856	13,987	13,970	0	(114)	0	(114)	0	13,856	0	0	0	291	07/25/2029	1.D
3137G0-NL-9	STRUCTURED AGENCY CREDIT RISK AJ WHOLE_C		09/27/2021	Paydown		223,262	223,262	222,843	222,531	0	731	0	731	0	223,262	0	0	0	1,694	08/25/2029	1.D
3137G0-NW-5	FREDDIE MAC - STACR MEZZANIN WHOLE_CMO _		09/27/2021	Paydown		76,036	76,036	76,430	76,048	0	(13)	0	(13)	0	76,036	0	0	0	665	10/25/2029	1.D
3137G0-QC-6	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		09/27/2021	Paydown		243,949	243,949	243,492	243,415	0	534	0	534	0	243,949	0	0	0	1,888	12/25/2029	1.D
3137GA-MD-6	FREDDIE MAC FHLMC_3736 SENIOR AGENCY_CMO		09/01/2021	Paydown		4,253,180	4,253,180	3,711,676	4,089,269	0	163,911	0	163,911	0	4,253,180	0	0	0	114,055	10/15/2040	1.A
31383M-G4-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 507		09/01/2021	Paydown		190	190	186	187	0	3	0	3	0	190	0	0	0	9	07/01/2029	1.A
31383S-A2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 511		09/01/2021	Paydown		485	485	503	496	0	(11)	0	(11)	0	485	0	0	0	26	08/01/2029	1.A
31383U-L6-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 513		09/01/2021	Paydown		117	117	122	119	0	(3)	0	(3)	0	117	0	0	0	6	09/01/2029	1.A
31384D-G3-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 520		09/01/2021	Paydown		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	1	11/01/2029	1.A
31384D-JF-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 520		09/01/2021	Paydown		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	11/01/2029	1.A
31384H-2N-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 524		09/01/2021	Paydown		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	01/01/2030	1.A
31384M-HV-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 527		09/01/2021	Paydown		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	1	01/01/2030	1.A
31384Q-QJ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 530		09/01/2021	Paydown		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	2	03/01/2030	1.A
31384S-E2-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 532		09/01/2021	Paydown		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	2	02/01/2030	1.A
31384V-4T-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		09/01/2021	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		09/01/2021	Paydown		2,469	2,469	2,570	2,529	0	(61)	0	(61)	0	2,469	0	0	0	120	12/01/2029	1.A
31384V-NK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		09/01/2021	Paydown		424	424	441	434	0	(11)	0	(11)	0	424	0	0	0	22	01/01/2030	1.A
31384V-UY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		09/01/2021	Paydown		1,474	1,474	1,534	1,510	0	(36)	0	(36)	0	1,474	0	0	0	73	05/01/2030	1.A
31384V-YW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		09/01/2021	Paydown		32	32	33	33	0	(1)	0	(1)	0	32	0	0	0	2	08/01/2030	1.A
31384W-NM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		09/01/2021	Paydown		123	123	128	127	0	(3)	0	(3)	0	123	0	0	0	6	06/01/2031	1.A
31384X-SV-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 537		09/01/2021	Paydown		93	93	97	95	0	(2)	0	(2)	0	93	0	0	0	5	04/01/2030	1.A
31385C-2R-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 540		09/01/2021	Paydown		321	321	327	325	0	(4)	0	(4)	0	321	0	0	0	14	11/01/2030	1.A
31385D-5D-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 541		09/01/2021	Paydown		362	362	377	372	0	(9)	0	(9)	0	362	0	0	0	18	07/01/2030	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
31385E-BJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 541		09/01/2021	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	06/01/2030	1.A
31385E-EK-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 542		09/01/2021	Paydown		151	151	157	155	0	(4)	0	(4)	0	151	0	0	0	8	06/01/2030	1.A
31385F-V6-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 543		09/01/2021	Paydown		110	110	115	113	0	(3)	0	(3)	0	110	0	0	0	6	06/01/2030	1.A
31385J-DM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545		09/01/2021	Paydown		147	147	153	151	0	(4)	0	(4)	0	147	0	0	0	7	05/01/2032	1.A
31385N-7B-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 548		09/01/2021	Paydown		273	273	285	280	0	(7)	0	(7)	0	273	0	0	0	14	10/01/2030	1.A
31385N-ED-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 547		09/01/2021	Paydown		45	45	47	46	0	(1)	0	(1)	0	45	0	0	0	2	08/01/2030	1.A
31385N-ZA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 548		09/01/2021	Paydown		64	64	67	65	0	(2)	0	(2)	0	64	0	0	0	3	08/01/2030	1.A
31385T-F4-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 551		09/01/2021	Paydown		17	17	18	17	0	0	0	0	0	17	0	0	0	1	10/01/2030	1.A
31385T-ZP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 552		09/01/2021	Paydown		324	324	337	332	0	(9)	0	(9)	0	324	0	0	0	17	09/01/2030	1.A
31385U-QN-6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		07/01/2021	Paydown		2,851	2,851	2,969	2,929	0	(78)	0	(78)	0	2,851	0	0	0	125	09/01/2030	1.A
31385V-6G-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 554		09/01/2021	Paydown		8	8	9	9	0	0	0	0	0	8	0	0	0	0	10/01/2030	1.A
31386B-P6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 558		09/01/2021	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	11/01/2030	1.A
31386B-PC-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 558		09/01/2021	Paydown		60	60	63	62	0	(2)	0	(2)	0	60	0	0	0	3	11/01/2030	1.A
31386C-KC-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 559		09/01/2021	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/01/2030	1.A
31386C-KK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 559		09/01/2021	Paydown		53	53	55	54	0	(1)	0	(1)	0	53	0	0	0	3	11/01/2030	1.A
31386D-TN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 560		09/01/2021	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		09/01/2021	Paydown		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	1	11/01/2030	1.A
31386F-BK-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 561		09/01/2021	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		09/01/2021	Paydown		6	6	7	6	0	0	0	0	0	6	0	0	0	0	12/01/2030	1.A
31386H-4A-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 564		09/01/2021	Paydown		119	119	124	123	0	(4)	0	(4)	0	119	0	0	0	7	11/01/2030	1.A
31386L-6V-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 567		09/01/2021	Paydown		22	22	23	22	0	(1)	0	(1)	0	22	0	0	0	1	12/01/2030	1.A
31386Q-FM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 569		09/01/2021	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	03/01/2031	1.A
31386S-MC-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 571		09/01/2021	Paydown		13	13	14	13	0	0	0	0	0	13	0	0	0	1	07/01/2031	1.A
31386W-RK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 575		09/01/2021	Paydown		20	20	21	20	0	(1)	0	(1)	0	20	0	0	0	1	11/01/2030	1.A
31387E-FB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 581		09/01/2021	Paydown		99	99	103	102	0	(3)	0	(3)	0	99	0	0	0	5	07/01/2031	1.A
31387J-EL-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 585		09/01/2021	Paydown		89	89	90	90	0	0	0	0	0	89	0	0	0	4	05/01/2031	1.A
31387Q-NR-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 590		09/01/2021	Paydown		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	2	07/01/2031	1.A
31387R-BJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 591		09/01/2021	Paydown		46	46	48	47	0	(1)	0	(1)	0	46	0	0	0	3	08/01/2031	1.A
31387V-S7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 595		09/01/2021	Paydown		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	1	05/01/2031	1.A
31387W-2L-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596		09/01/2021	Paydown		1,574	1,574	1,611	1,597	0	(23)	0	(23)	0	1,574	0	0	0	72	09/01/2031	1.A
31387W-2P-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596		09/01/2021	Paydown		816	816	832	826	0	(9)	0	(9)	0	816	0	0	0	35	10/01/2031	1.A
31387X-RW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 597		09/01/2021	Paydown		63	63	65	64	0	(2)	0	(2)	0	63	0	0	0	3	09/01/2031	1.A
31388N-C3-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 609		09/01/2021	Paydown		23	23	23	23	0	(1)	0	(1)	0	23	0	0	0	1	10/01/2031	1.A
31389A-QM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 619		09/01/2021	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	01/01/2032	1.A
31389Q-PB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 632		09/01/2021	Paydown		80	80	83	82	0	(2)	0	(2)	0	80	0	0	0	4	03/01/2032	1.A
31389Y-VK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 639		09/01/2021	Paydown		4	4	5	5	0	0	0	0	0	4	0	0	0	0	03/01/2032	1.A
3138A4-X7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3		09/01/2021	Paydown		435,102	435,102	441,493	440,759	0	(5,657)	0	(5,657)	0	435,102	0	0	0	13,133	01/01/2041	1.A
3138A4-Y3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3		09/01/2021	Paydown		216,237	216,237	227,217	222,585	0	(6,348)	0	(6,348)	0	216,237	0	0	0	5,110	01/01/2026	1.A
3138E0-RK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ7		09/01/2021	Paydown		709,306	709,306	733,134	731,181	0	(21,875)	0	(21,875)	0	709,306	0	0	0	18,760	12/01/2041	1.A
3138EK-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2		09/01/2021	Paydown		313,339	313,339	324,257	323,494	0	(10,155)	0	(10,155)	0	313,339	0	0	0	7,273	11/01/2042	1.A
3138EK-H6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2		09/01/2021	Paydown		649,220	649,220	678,232	676,190	0	(26,970)	0	(26,970)	0	649,220	0	0	0	16,183	12/01/2042	1.A
3138EL-JN-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL3		09/01/2021	Paydown		606,823	606,823	622,563	621,165	0	(14,342)	0	(14,342)	0	606,823	0	0	0	16,209	06/01/2042	1.A
3138EP-PP-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL6		08/16/2021	BRANCH BANK & TRUST		9,506,114	8,716,208	9,102,990	9,078,445	0	(2,820)	0	(2,820)	0	9,075,625	0	430,489	430,489	216,937	05/01/2044	1.A
3138EP-PP-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL6		08/01/2021	Paydown		661,706	661,706	691,069	689,206	0	(27,500)	0	(27,500)	0	661,706	0	0	0	13,932	05/01/2044	1.A
3138EQ-N4-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7		09/01/2021	Paydown		820,468	820,468	850,082	848,653	0	(28,185)	0	(28,185)	0	820,468	0	0	0	19,009	11/01/2045	1.A
3138EQ-RZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7		09/01/2021	Paydown		2,169,923	2,169,923	2,292,566	2,287,533	0	(117,610)	0	(117,610)	0	2,169,923	0	0	0	57,816	11/01/2045	1.A
3138EQ-WR-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7		09/01/2021	Paydown		276,707	276,707	277,356	277,298	0	(591)	0	(591)	0	276,707	0	0	0	5,532	10/01/2043	1.A
3138ER-2D-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		09/01/2021	Paydown		1,054,949	1,054,949	1,078,933	1,078,376	0	(23,427)	0	(23,427)	0	1,054,949	0	0	0	28,209	02/01/2047	1.A
3138ER-CX-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		09/01/2021	Paydown		683,851	683,851	684,439	684,349	0	(498)	0	(498)	0	683,851	0	0	0	13,755	09/01/2046	1.A
3138ER-JQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		09/01/2021	Paydown		288,908	288,908	304,753	304,177	0	(15,269)	0	(15,269)	0	288,908	0	0	0	7,536	10/01/2046	1.A
3138ER-P8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		09/01/2021	Paydown		466,576	466,576	465,045	465,076	0	1,500	0	1,500	0	466,576	0	0	0	9,106	10/01/2046	1.A
3138LT-L6-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO3		09/01/2021	Paydown		293,918	293,918	307,052	306,117	0	(12,199)	0	(12,199)	0	293,918	0	0	0	6,396	06/01/2042	1.A
3138LU-S2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO4		09/01/2021	Paydown		130,977	130,977	135,397	135,108	0	(4,131)	0	(4,131)	0	130,977	0	0	0	3,081	06/01/2042	1.A
3138M6-A4-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP2		09/01/2021	Paydown		109,075	109,075	112,211	111,015	0	(1,941)	0	(1,941)	0	109,075	0	0	0	2,079	10/01/2027	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
3138M8-WQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP5		09/01/2021	Paydown		118,758	118,758	123,434	123,091	0	(4,333)	0	(4,333)	0	118,758	0	0	0	2,570	09/01/2042	1.A
3138NJ-BM-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MB		09/01/2021	Paydown		11,904	11,904	13,993	13,794	0	(1,890)	0	(1,890)	0	11,904	0	0	0	315	11/01/2033	1.A
3138NX-RW-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR1		09/01/2021	Paydown		99,681	99,681	104,136	103,859	0	(4,178)	0	(4,178)	0	99,681	0	0	0	2,238	01/01/2043	1.A
3138W9-KR-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0		08/02/2021	WELLS FARGO SECURITIES		1,615,897	1,500,978	1,522,086	1,520,630	0	(136)	0	(136)	0	1,520,494	0	95,403	95,403	30,270	08/01/2043	1.A
3138W9-KR-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0		08/01/2021	Paydown		119,301	119,301	120,979	120,863	0	(1,562)	0	(1,562)	0	119,301	0	0	0	2,209	08/01/2043	1.A
3138WC-CL-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS2		09/01/2021	Paydown		75,487	75,487	78,223	78,063	0	(2,576)	0	(2,576)	0	75,487	0	0	0	1,725	07/01/2044	1.A
3138WD-3S-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		09/01/2021	Paydown		491,775	491,775	509,796	509,013	0	(17,238)	0	(17,238)	0	491,775	0	0	0	11,550	02/01/2045	1.A
3138WE-3W-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		09/01/2021	Paydown		479,293	479,293	496,293	495,375	0	(16,082)	0	(16,082)	0	479,293	0	0	0	10,830	07/01/2045	1.A
3138WE-KK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		09/01/2021	Paydown		203,309	203,309	211,123	210,707	0	(7,398)	0	(7,398)	0	203,309	0	0	0	4,843	04/01/2045	1.A
3138WE-KT-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		09/01/2021	Paydown		166,600	166,600	172,706	172,419	0	(5,819)	0	(5,819)	0	166,600	0	0	0	3,769	04/01/2045	1.A
3138WE-QJ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		09/01/2021	Paydown		169,251	169,251	176,365	174,747	0	(5,496)	0	(5,496)	0	169,251	0	0	0	3,487	05/01/2030	1.A
3138WE-XE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		09/01/2021	Paydown		225,000	225,000	232,981	232,548	0	(7,548)	0	(7,548)	0	225,000	0	0	0	5,124	06/01/2045	1.A
3138WF-2Z-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		09/01/2021	Paydown		1,499,198	1,499,198	1,561,040	1,558,160	0	(58,962)	0	(58,962)	0	1,499,198	0	0	0	34,489	11/01/2045	1.A
3138WF-BX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		09/01/2021	Paydown		380,434	380,434	388,548	388,186	0	(7,752)	0	(7,752)	0	380,434	0	0	0	8,614	07/01/2045	1.A
3138WG-3W-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		09/01/2021	Paydown		1,661,911	1,661,911	1,741,068	1,738,085	0	(76,174)	0	(76,174)	0	1,661,911	0	0	0	38,585	05/01/2046	1.A
3138WG-5R-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		09/01/2021	Paydown		788,433	788,433	810,114	809,186	0	(20,753)	0	(20,753)	0	788,433	0	0	0	15,598	05/01/2046	1.A
3138WG-BM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		09/01/2021	Paydown		1,509,740	1,509,740	1,567,770	1,564,085	0	(54,346)	0	(54,346)	0	1,509,740	0	0	0	35,181	12/01/2045	1.A
3138WG-LA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		09/01/2021	Paydown		1,341,947	1,341,947	1,407,996	1,404,962	0	(63,015)	0	(63,015)	0	1,341,947	0	0	0	31,276	02/01/2046	1.A
3138WH-EX-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		09/01/2021	Paydown		707,652	707,652	725,011	724,101	0	(16,450)	0	(16,450)	0	707,652	0	0	0	14,473	06/01/2046	1.A
3138WH-V8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		09/01/2021	Paydown		51,946	51,946	52,177	52,166	0	(220)	0	(220)	0	51,946	0	0	0	1,058	08/01/2046	1.A
3138WJ-5Y-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		09/01/2021	Paydown		377,175	377,175	396,151	395,508	0	(18,333)	0	(18,333)	0	377,175	0	0	0	9,958	03/01/2047	1.A
3138WJ-GP-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		09/01/2021	Paydown		523,748	523,748	524,608	524,540	0	(791)	0	(791)	0	523,748	0	0	0	10,237	11/01/2046	1.A
3138WJ-MG-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		09/01/2021	Paydown		1,353,994	1,353,994	1,388,637	1,387,483	0	(33,489)	0	(33,489)	0	1,353,994	0	0	0	32,836	12/01/2046	1.A
3138WK-4W-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		09/01/2021	Paydown		524,065	524,065	537,986	536,267	0	(12,201)	0	(12,201)	0	524,065	0	0	0	10,576	06/01/2032	1.A
3138WK-QV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		09/01/2021	Paydown		771,160	771,160	789,475	788,953	0	(17,794)	0	(17,794)	0	771,160	0	0	0	20,187	04/01/2047	1.A
3138WQ-AW-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT2		09/01/2021	Paydown		1,473,528	1,473,528	1,484,611	1,483,700	0	(10,172)	0	(10,172)	0	1,473,528	0	0	0	29,884	05/01/2043	1.A
3138WX-4U-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT9		09/01/2021	Paydown		12,004	12,004	12,204	12,185	0	(182)	0	(182)	0	12,004	0	0	0	283	06/01/2043	1.A
3138WZ-U2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU0		09/01/2021	Paydown		83,915	83,915	86,957	86,737	0	(2,823)	0	(2,823)	0	83,915	0	0	0	2,102	08/01/2043	1.A
3138X3-XH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU4		09/01/2021	Paydown		366,484	366,484	366,999	366,927	0	(443)	0	(443)	0	366,484	0	0	0	7,379	09/01/2043	1.A
3138XU-QR-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AW4		09/01/2021	Paydown		99,264	99,264	102,796	101,913	0	(2,649)	0	(2,649)	0	99,264	0	0	0	2,048	05/01/2029	1.A
3138XY-CD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AW8		09/01/2021	Paydown		3,056,167	3,056,167	3,171,728	3,164,819	0	(108,652)	0	(108,652)	0	3,056,167	0	0	0	71,135	02/01/2042	1.A
3138YK-WB-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6		09/01/2021	Paydown		47,732	47,732	48,269	48,231	0	(498)	0	(498)	0	47,732	0	0	0	856	05/01/2045	1.A
3138YK-X5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6		09/01/2021	Paydown		482,987	482,987	498,288	497,366	0	(14,379)	0	(14,379)	0	482,987	0	0	0	11,049	06/01/2045	1.A
3138YX-FR-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ5		09/01/2021	Paydown		122,223	122,223	122,739	122,711	0	(487)	0	(487)	0	122,223	0	0	0	2,175	08/01/2045	1.A
31390D-AJ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 642		09/01/2021	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	05/01/2032	1.A
31390P-MS-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 652		09/01/2021	Paydown		101	101	105	104	0	(3)	0	(3)	0	101	0	0	0	5	08/01/2032	1.A
31390R-NA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 653		09/01/2021	Paydown		87	87	91	90	0	(2)	0	(2)	0	87	0	0	0	4	08/01/2032	1.A
31391B-QX-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 662		09/01/2021	Paydown		919	919	957	946	0	(27)	0	(27)	0	919	0	0	0	46	09/01/2032	1.A
31391H-U2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 667		09/01/2021	Paydown		210	210	212	211	0	(1)	0	(1)	0	210	0	0	0	8	10/01/2032	1.A
313921-B5-6	FANNIE MAE FNMA_01-59 SENIOR AGENCY_CMO		09/01/2021	Paydown		5,604	5,604	5,585	5,585	0	19	0	19	0	5,604	0	0	0	258	11/25/2031	1.A
313921-S4-1	FANNIE MAE FNMA_01-61 SENIOR AGENCY_CMO		09/01/2021	Paydown		57,182	57,182	51,702	55,554	0	1,628	0	1,628	0	57,182	0	0	0	2,272	11/25/2031	1.A
31392B-PT-7	FANNIE MAE FNMA_01-81 SENIOR AGENCY_CMO		09/01/2021	Paydown		7,209	7,209	7,211	7,209	0	0	0	0	0	7,209	0	0	0	317	01/25/2032	1.A
31392D-RM-6	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG		09/01/2021	Paydown		13,560	13,560	12,211	13,074	0	487	0	487	0	13,560	0	0	0	540	07/25/2032	1.A
31392G-FP-5	FANNIE MAE FNMA_02-T18 SENIOR AGENCY_CMO		09/01/2021	Paydown		118,943	118,943	125,262	125,236	0	(6,292)	0	(6,292)	0	118,943	0	0	0	4,974	08/25/2042	1.A
31392J-JU-4	FANNIE MAE FNMA_03-19 SENIOR AGENCY_CMO		09/01/2021	Paydown		124,414	124,414	138,919	136,502	0	(12,087)	0	(12,087)	0	124,414	0	0	0	4,376	03/25/2033	1.A
31392K-AA-4	FREDDIE MAC FHLMC_2454 SENIOR AGENCY_CMO		09/01/2021	Paydown		69,993	69,993	70,528	70,105	0	(112)	0	(112)	0	69,993	0	0	0	2,956	05/15/2032	1.A
31392R-E3-1	FREDDIE MAC FHLMC_2469 SENIOR AGENCY_CMO		09/01/2021	Paydown		48,636	48,636	43,968	47,106	0	1,530	0	1,530	0	48,636	0	0	0	1,823	07/15/2032	1.A
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH SENIOR AGE		09/01/2021	Paydown		89,354	89,354	103,490	101,587	0	(12,233)	0	(12,233)	0	89,354	0	0	0	3,765	09/25/2043	1.A
31392X-ZP-6	FREDDIE MAC FHLMC_2528 SENIOR AGENCY_CMO		09/01/2021	Paydown		68,058	68,058	76,129	74,690	0	(6,632)	0	(6,632)	0	68,058	0	0	0	2,537	11/15/2032	1.A
31393G-DM-3	FREDDIE MAC FHLMC_2545 SENIOR AGENCY_CMO		09/01/2021	Paydown		141,782	141,782	138,592	140,160	0	1,621	0	1,621	0	141,782	0	0	0	5,136	12/15/2032	1.A
31393L-NP-4	FREDDIE MAC FHLMC_2564 SENIOR AGENCY_CMO		09/01/2021	Paydown		100,042	100,042	97,948	98,799	0	1,243	0	1,243	0	100,042	0	0	0	3,742	02/15/2033	1.A
31393W-BD-0	FREDDIE MAC FHLMC_2640 SENIOR AGENCY_CMO		09/01/2021	Paydown		70,953	70,953	65,986	68,977	0	1,976	0	1,976	0	70,953	0	0	0	2,341	07/15/2033	1.A
31394B-AL-8	FANNIE MAE FNMA_04-86 SENIOR AGENCY_CMO		09/01/2021	Paydown		195,876	195,876	158,749	183,994	0	11,882	0	11,882	0	195,876	0	0	0	5,907	11/25/2034	1.A
31394C-SP-8	FANNIE MAE FNMA_05-18 SENIOR AGENCY_CMO		09/01/2021	Paydown		33,119	33,119	32,550	32,911	0	209	0	209	0	33,119	0	0	0	1,097	03/25/2025	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
31394D-E4-8	FANNIE MAE FNMA_05-53 SENIOR AGENCY_CMO		09/01/2021	Paydown		771,600	771,600	748,693	761,346	0	10,254	0	10,254	0	771,600	0	0	0	27,929	06/25/2035	1.A
31394H-R7-8	FREDDIE MAC FHLMC_2656 SENIOR AGENCY_CMO		09/01/2021	Paydown		17,025	17,025	17,015	17,015	0	11	0	11	0	17,025	0	0	0	618	08/15/2033	1.A
31394L-JJ-2	FREDDIE MAC FHLMC_2691 SENIOR AGENCY_CMO		09/01/2021	Paydown		346,877	346,877	328,038	340,475	0	6,402	0	6,402	0	346,877	0	0	0	12,840	09/15/2033	1.A
31394M-MV-9	FREDDIE MAC FHLMC_2716 SENIOR AGENCY_CMO		09/01/2021	Paydown		80,737	80,737	78,592	79,818	0	919	0	919	0	80,737	0	0	0	2,958	12/15/2033	1.A
31394R-TP-4	FREDDIE MAC FHLMC_2766 SENIOR AGENCY_CMO		09/01/2021	Paydown		363,051	363,051	332,057	351,488	0	11,562	0	11,562	0	363,051	0	0	0	12,352	03/15/2034	1.A
31394V-E8-9	FANNIE MAE FNMA_06-2 SENIOR AGENCY_CMO _		09/01/2021	Paydown		210,414	210,414	213,188	210,888	0	(475)	0	(475)	0	210,414	0	0	0	8,411	02/25/2036	1.A
31394V-LV-0	FANNIE MAE FNMA_05-123 SENIOR AGENCY_CMO		09/01/2021	Paydown		126,343	126,343	122,523	124,630	0	1,713	0	1,713	0	126,343	0	0	0	4,595	01/25/2036	1.A
31395B-BS-1	FANNIE MAE FNMA_06-9 SENIOR AGENCY_CMO _		09/01/2021	Paydown		350,433	350,433	342,575	346,837	0	3,595	0	3,595	0	350,433	0	0	0	13,014	03/25/2036	1.A
31395B-KD-4	FANNIE MAE FNMA_06-3 SENIOR AGENCY_CMO _		09/01/2021	Paydown		105,888	105,888	118,222	117,150	0	(11,262)	0	(11,262)	0	105,888	0	0	0	3,908	03/25/2036	1.A
31395E-ZJ-9	FREDDIE MAC FHLMC_2835 SENIOR AGENCY_CMO		09/01/2021	Paydown		69,414	69,414	66,128	67,979	0	1,435	0	1,435	0	69,414	0	0	0	2,627	08/15/2034	1.A
31395G-JR-4	FREDDIE MAC FHLMC_2861 SENIOR AGENCY_CMO		09/01/2021	Paydown		81,337	81,337	77,388	79,681	0	1,656	0	1,656	0	81,337	0	0	0	3,170	09/15/2034	1.A
31395N-FS-1	FANNIE MAE FNMA_06-45 SENIOR AGENCY_CMO		09/01/2021	Paydown		113,782	113,782	114,080	113,782	0	0	0	0	0	113,782	0	0	0	4,152	06/25/2036	1.A
31395P-PE-6	FREDDIE MAC FHLMC_2948 SENIOR AGENCY_CMO		09/01/2021	Paydown		282,114	282,114	273,926	278,598	0	3,516	0	3,516	0	282,114	0	0	0	10,150	03/15/2035	1.A
31395R-2E-7	FREDDIE MAC FHLMC_2949 SENIOR AGENCY_CMO		09/01/2021	Paydown		140,978	140,978	137,195	139,386	0	1,592	0	1,592	0	140,978	0	0	0	5,124	03/15/2035	1.A
31395T-FM-1	FREDDIE MAC FHLMC_2961 SENIOR AGENCY_CMO		09/01/2021	Paydown		293,305	293,305	284,953	290,067	0	3,238	0	3,238	0	293,305	0	0	0	10,585	04/15/2035	1.A
31395U-4N-8	FREDDIE MAC FHLMC_2972 SENIOR AGENCY_CMO		09/01/2021	Paydown		185,979	185,979	182,107	184,224	0	1,756	0	1,756	0	185,979	0	0	0	7,451	05/15/2035	1.A
31395U-A7-6	FREDDIE MAC FHLMC_2981 SENIOR AGENCY_CMO		09/01/2021	Paydown		268,253	268,253	260,551	265,188	0	3,065	0	3,065	0	268,253	0	0	0	9,117	05/15/2035	1.A
31395U-K3-4	FREDDIE MAC FHLMC_2978 SENIOR AGENCY_CMO		09/01/2021	Paydown		539,650	539,650	549,145	555,268	0	(15,618)	0	(15,618)	0	539,650	0	0	0	19,468	05/15/2035	1.A
31395V-SN-0	FREDDIE MAC FHLMC_2986 SENIOR AGENCY_CMO		09/01/2021	Paydown		134,132	134,132	130,448	132,524	0	1,608	0	1,608	0	134,132	0	0	0	4,754	06/15/2035	1.A
31395W-W4-5	FREDDIE MAC FHLMC_3012 SENIOR AGENCY_CMO		09/01/2021	Paydown		52,439	52,439	51,144	51,876	0	563	0	563	0	52,439	0	0	0	1,911	08/15/2035	1.A
31395X-N4-3	FHLMC MULTI FAMILY HSG VRDN SENIOR AGENC		09/01/2021	Paydown		419,591	419,591	404,578	412,635	0	6,956	0	6,956	0	419,591	0	0	0	13,790	08/15/2035	1.A
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG		09/01/2021	Paydown		1,221,800	1,221,800	1,164,906	1,199,677	0	22,123	0	22,123	0	1,221,800	0	0	0	44,996	10/15/2035	1.A
31396C-LG-3	FREDDIE MAC FHLMC_3054 SENIOR AGENCY_CMO		09/01/2021	Paydown		277,984	277,984	270,491	274,958	0	3,025	0	3,025	0	277,984	0	0	0	10,236	10/15/2035	1.A
31396E-6B-7	FREDDIE MAC FHLMC_3044 SENIOR AGENCY_CMO		09/01/2021	Paydown		684,392	684,392	664,128	677,584	0	6,809	0	6,809	0	684,392	0	0	0	24,913	10/15/2035	1.A
31396E-WR-3	FREDDIE MAC FHLMC_3061 SENIOR AGENCY_CMO		09/01/2021	Paydown		72,510	72,510	70,142	71,623	0	887	0	887	0	72,510	0	0	0	2,615	11/15/2035	1.A
31396E-Z5-8	FREDDIE MAC FHLMC_3062 SENIOR AGENCY_CMO		09/01/2021	Paydown		464,956	464,956	448,647	459,773	0	5,183	0	5,183	0	464,956	0	0	0	16,725	11/15/2035	1.A
31396F-GZ-0	FREDDIE MAC FHLMC_3073 SENIOR AGENCY_CMO		09/01/2021	Paydown		342,439	342,439	332,125	338,651	0	3,788	0	3,788	0	342,439	0	0	0	11,941	11/15/2035	1.A
31396G-7E-5	FREDDIE MAC FHLMC_3094 SENIOR AGENCY_CMO		09/01/2021	Paydown		89,287	89,287	85,967	87,919	0	1,368	0	1,368	0	89,287	0	0	0	3,358	12/15/2035	1.A
31396G-BL-4	FREDDIE MAC FHLMC_3087 SENIOR AGENCY_CMO		09/01/2021	Paydown		74,071	74,071	72,043	73,482	0	590	0	590	0	74,071	0	0	0	2,720	12/15/2025	1.A
31396H-AL-3	FREDDIE MAC FHLMC_5 SENIOR AGENCY_CMO _5		09/01/2021	Paydown		856,065	856,065	807,882	839,545	0	16,520	0	16,520	0	856,065	0	0	0	31,383	02/15/2036	1.A
31396P-B2-6	FANNIE MAE FNMA_07-14 SENIOR AGENCY_CMO		09/01/2021	Paydown		258,954	258,954	240,827	251,450	0	7,504	0	7,504	0	258,954	0	0	0	9,765	03/25/2037	1.A
31396V-F8-6	FANNIE MAE FNMA_07-45 SENIOR AGENCY_CMO		09/01/2021	Paydown		243,110	243,110	237,147	239,986	0	3,125	0	3,125	0	243,110	0	0	0	9,715	05/25/2047	1.A
31396X-HK-3	FANNIE MAE FNMA_07-77 SENIOR AGENCY_CMO		09/01/2021	Paydown		346,042	346,042	346,623	346,042	0	0	0	0	0	346,042	0	0	0	12,724	08/25/2037	1.A
31397C-3V-9	FREDDIE MAC FHLMC_3228 SENIOR AGENCY_CMO		09/01/2021	Paydown		14,651	14,651	14,105	14,409	0	242	0	242	0	14,651	0	0	0	532	10/15/2036	1.A
31397F-MQ-2	FREDDIE MAC FHLMC_3296 SENIOR AGENCY_CMO		09/01/2021	Paydown		185,142	185,142	171,003	178,439	0	6,702	0	6,702	0	185,142	0	0	0	7,302	03/15/2037	1.A
31397J-GG-3	FREDDIE MAC FHLMC_3330 SENIOR AGENCY_CMO		09/01/2021	Paydown		143,316	143,316	132,858	139,581	0	3,735	0	3,735	0	143,316	0	0	0	5,022	06/15/2037	1.A
31397W-7A-7	FREDDIE MAC FHLMC_3456 SENIOR AGENCY_CMO		09/01/2021	Paydown		154,829	154,829	137,508	145,559	0	9,270	0	9,270	0	154,829	0	0	0	5,301	06/15/2038	1.A
31398G-QR-3	FANNIE MAE FNMA_09-111 SENIOR AGENCY_CMO		09/01/2021	Paydown		122,773	122,773	106,046	115,123	0	7,651	0	7,651	0	122,773	0	0	0	3,694	01/25/2040	1.A
31398V-LQ-7	FREDDIE MAC FHLMC_3656 SENIOR AGENCY_CMO		09/01/2021	Paydown		255,031	255,031	246,194	251,636	0	3,395	0	3,395	0	255,031	0	0	0	8,402	01/15/2038	1.A
31401L-6T-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 711		09/01/2021	Paydown		7,762	7,762	7,374	7,468	0	294	0	294	0	7,762	0	0	0	225	07/01/2033	1.A
31401N-2T-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 713		09/01/2021	Paydown		5,121	5,121	4,865	4,929	0	192	0	192	0	5,121	0	0	0	163	08/01/2033	1.A
31401X-KW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 721		09/01/2021	Paydown		191	191	172	177	0	14	0	14	0	191	0	0	0	6	07/01/2033	1.A
31401Y-JW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 722		09/01/2021	Paydown		900	900	855	866	0	34	0	34	0	900	0	0	0	27	07/01/2033	1.A
31402C-5L-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		09/01/2021	Paydown		1,249	1,249	1,210	1,219	0	30	0	30	0	1,249	0	0	0	54	12/01/2031	1.A
31402C-5N-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		09/01/2021	Paydown		244	244	245	244	0	0	0	0	0	244	0	0	0	12	11/01/2031	1.A
31402C-5P-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		09/01/2021	Paydown		6,384	6,384	6,513	6,468	0	(84)	0	(84)	0	6,384	0	0	0	335	03/01/2032	1.A
31402C-PL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		09/01/2021	Paydown		73,122	73,122	70,743	71,216	0	1,906	0	1,906	0	73,122	0	0	0	2,393	11/01/2033	1.A
31402E-R8-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 726		09/01/2021	Paydown		417	417	396	400	0	17	0	17	0	417	0	0	0	12	08/01/2033	1.A
31402H-BG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 729		09/01/2021	Paydown		23,522	23,522	23,324	23,522	0	0	0	0	0	23,522	0	0	0	398	12/01/2033	1.A
31402H-WH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 729		09/01/2021	Paydown		152	152	145	146	0	6	0	6	0	152	0	0	0	5	07/01/2033	1.A
31402J-3U-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730		09/01/2021	Paydown		3,176	3,176	2,864	2,936	0	240	0	240	0	3,176	0	0	0	95	08/01/2033	1.A
31402J-6A-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730		09/01/2021	Paydown		293	293	278	281	0	12	0	12	0	293	0	0	0	9	08/01/2033	1.A
31402J-M4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730		09/01/2021	Paydown		436	436	414	419	0	17	0	17	0	436	0	0	0	13	08/01/2033	1.A
31402J-RE-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 730		09/01/2021	Paydown		1,452	1,452	1,330	1,360	0	92	0	92	0	1,452	0	0	0	44	08/01/2033	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
31402L-K8-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 732		09/01/2021	Paydown		154	154	146	148	0	6	0	6	0	154	0	0	0	5	08/01/2033	1.A
31402M-LS-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 733		09/01/2021	Paydown		142	142	135	137	0	5	0	5	0	142	0	0	0	4	08/01/2033	1.A
31402Q-TE-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		09/01/2021	Paydown		46,775	46,775	46,548	46,556	0	219	0	219	0	46,775	0	0	0	1,857	11/01/2034	1.A
31402Q-YZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		09/01/2021	Paydown		161,692	161,692	158,616	159,080	0	2,612	0	2,612	0	161,692	0	0	0	5,859	02/01/2035	1.A
31402R-DF-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		09/01/2021	Paydown		12,412	12,412	12,507	12,481	0	(69)	0	(69)	0	12,412	0	0	0	492	04/01/2035	1.A
31402T-FJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 737		09/01/2021	Paydown		432	432	410	416	0	16	0	16	0	432	0	0	0	13	08/01/2033	1.A
31403C-WF-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 745		09/01/2021	Paydown		4,114	4,114	3,816	3,866	0	248	0	248	0	4,114	0	0	0	125	09/01/2035	1.A
31403E-TD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 746		09/01/2021	Paydown		502	502	477	483	0	19	0	19	0	502	0	0	0	16	10/01/2033	1.A
31403H-HT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 749		09/01/2021	Paydown		113	113	107	108	0	4	0	4	0	113	0	0	0	3	10/01/2033	1.A
31403Q-4D-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 755		09/01/2021	Paydown		1,421	1,421	1,350	1,366	0	56	0	56	0	1,421	0	0	0	38	11/01/2033	1.A
31404K-LW-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 770		09/01/2021	Paydown		22,188	22,188	21,318	21,479	0	709	0	709	0	22,188	0	0	0	739	04/01/2034	1.A
31404P-QM-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 774		09/01/2021	Paydown		371	371	367	367	0	4	0	4	0	371	0	0	0	12	04/01/2034	1.A
31404X-K7-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 781		09/01/2021	Paydown		365	365	353	355	0	10	0	10	0	365	0	0	0	11	11/01/2034	1.A
31405Q-UU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 796		09/01/2021	Paydown		1,218	1,218	1,152	1,164	0	54	0	54	0	1,218	0	0	0	36	12/01/2034	1.A
31406D-GW-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 806		09/01/2021	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		09/01/2021	Paydown		104	104	103	104	0	0	0	0	0	104	0	0	0	1	03/01/2035	1.A
31406V-CU-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 820		09/01/2021	Paydown		930	930	874	885	0	45	0	45	0	930	0	0	0	28	04/01/2035	1.A
31407N-QC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 835		09/01/2021	Paydown		8,796	8,796	8,354	8,427	0	370	0	370	0	8,796	0	0	0	262	08/01/2035	1.A
31409G-N2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 870		09/01/2021	Paydown		1,350	1,350	1,352	1,351	0	(1)	0	(1)	0	1,350	0	0	0	54	10/01/2036	1.A
3140E0-ZU-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ7		08/16/2021	BNP PARIBAS		12,306,328	11,332,038	11,792,402	11,770,445	0	(2,552)	0	(2,552)	0	11,767,894	0	538,434	538,434	282,042	09/01/2045	1.A
3140E0-ZU-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ7		08/01/2021	Paydown		387,663	387,663	403,412	402,661	0	(14,998)	0	(14,998)	0	387,663	0	0	0	8,257	09/01/2045	1.A
3140E1-AW-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ8		09/01/2021	Paydown		2,389,868	2,389,868	2,486,330	2,482,609	0	(92,741)	0	(92,741)	0	2,389,868	0	0	0	55,854	09/01/2045	1.A
3140E8-YM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4		09/01/2021	Paydown		880,182	880,182	916,077	914,202	0	(34,020)	0	(34,020)	0	880,182	0	0	0	20,942	11/01/2045	1.A
3140E8-YT-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4		09/01/2021	Paydown		258,965	258,965	269,526	268,967	0	(10,002)	0	(10,002)	0	258,965	0	0	0	5,705	11/01/2045	1.A
3140EU-GT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0		09/01/2021	Paydown		1,387,381	1,387,381	1,451,548	1,448,988	0	(61,607)	0	(61,607)	0	1,387,381	0	0	0	31,149	02/01/2046	1.A
3140F0-G5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC4		09/01/2021	Paydown		189,159	189,159	194,981	194,606	0	(5,448)	0	(5,448)	0	189,159	0	0	0	3,823	10/01/2046	1.A
3140FC-S8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BD5		09/01/2021	Paydown		56,145	56,145	58,145	58,070	0	(1,925)	0	(1,925)	0	56,145	0	0	0	1,304	02/01/2047	1.A
3140FE-4E-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BD7		09/01/2021	Paydown		1,925,152	1,925,152	2,040,661	2,036,904	0	(111,752)	0	(111,752)	0	1,925,152	0	0	0	49,500	04/01/2047	1.A
3140FR-H5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE5		09/01/2021	Paydown		202,720	202,720	196,456	196,616	0	6,104	0	6,104	0	202,720	0	0	0	4,034	02/01/2047	1.A
3140GQ-3C-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH2		08/16/2021	WELLS FARGO SECURITIES		15,308,599	14,386,936	14,883,734	14,868,048	0	624	0	624	0	14,868,672	0	439,927	439,927	358,075	08/01/2047	1.A
3140GQ-3C-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH2		08/01/2021	Paydown		1,912,711	1,912,711	1,978,759	1,976,674	0	(63,963)	0	(63,963)	0	1,912,711	0	0	0	41,371	08/01/2047	1.A
3140GQ-4L-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH2		09/01/2021	Paydown		50,188	50,188	52,133	52,066	0	(1,878)	0	(1,878)	0	50,188	0	0	0	1,189	08/01/2047	1.A
3140GS-PZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH4		09/01/2021	Paydown		855,728	855,728	879,795	876,800	0	(21,073)	0	(21,073)	0	855,728	0	0	0	17,201	09/01/2032	1.A
3140GV-Z3-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH7		09/01/2021	Paydown		1,139,729	1,139,729	1,144,003	1,143,815	0	(4,086)	0	(4,086)	0	1,139,729	0	0	0	27,059	12/01/2047	1.A
3140H1-VN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ0		09/01/2021	Paydown		1,862,848	1,862,848	1,841,600	1,841,947	0	20,901	0	20,901	0	1,862,848	0	0	0	43,563	03/01/2048	1.A
3140H2-SZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1		09/01/2021	Paydown		393,124	393,124	406,760	406,316	0	(13,192)	0	(13,192)	0	393,124	0	0	0	9,056	10/01/2047	1.A
3140H2-UZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1		09/01/2021	Paydown		75,886	75,886	78,524	78,441	0	(2,555)	0	(2,555)	0	75,886	0	0	0	1,741	11/01/2047	1.A
3140H4-A9-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ2		09/01/2021	Paydown		413,488	413,488	422,663	422,409	0	(8,921)	0	(8,921)	0	413,488	0	0	0	11,012	05/01/2048	1.A
3140H6-N8-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ4		09/01/2021	Paydown		580,019	580,019	594,950	594,514	0	(14,495)	0	(14,495)	0	580,019	0	0	0	15,176	02/01/2048	1.A
3140HB-JA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ9		09/01/2021	Paydown		1,152,414	1,152,414	1,157,970	1,157,737	0	(5,323)	0	(5,323)	0	1,152,414	0	0	0	30,612	06/01/2048	1.A
3140HJ-JJ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BK4		09/01/2021	Paydown		179,898	179,898	182,758	182,722	0	(2,824)	0	(2,824)	0	179,898	0	0	0	4,762	08/01/2048	1.A
3140HN-AX-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BK8		09/01/2021	Paydown		177,735	177,735	190,496	190,397	0	(12,661)	0	(12,661)	0	177,735	0	0	0	3,148	10/01/2050	1.A
3140J5-NJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		09/01/2021	Paydown		55,442	55,442	55,754	55,739	0	(297)	0	(297)	0	55,442	0	0	0	1,107	02/01/2047	1.A
3140J6-A3-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		09/01/2021	Paydown		954,919	954,919	986,626	985,644	0	(30,724)	0	(30,724)	0	954,919	0	0	0	21,726	10/01/2047	1.A
3140J6-F6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		09/01/2021	Paydown		310,856	310,856	318,457	318,309	0	(7,453)	0	(7,453)	0	310,856	0	0	0	8,509	11/01/2047	1.A
3140J6-GR-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM2		09/01/2021	Paydown		184,885	184,885	185,210	185,195	0	(309)	0	(309)	0	184,885	0	0	0	4,881	09/01/2048	1.A
3140J7-7J-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		09/01/2021	Paydown		170,421	170,421	173,936	173,837	0	(3,416)	0	(3,416)	0	170,421	0	0	0	4,738	03/01/2048	1.A
3140J7-LR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		09/01/2021	Paydown		497,109	497,109	513,032	512,512	0	(15,403)	0	(15,403)	0	497,109	0	0	0	11,558	10/01/2047	1.A
3140J8-RF-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		09/01/2021	Paydown		221,320	221,320	226,593	226,494	0	(5,174)	0	(5,174)	0	221,320	0	0	0	5,933	06/01/2048	1.A
3140J8-S4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		09/01/2021	Paydown		465,218	465,218	476,412	476,167	0	(10,949)	0	(10,949)	0	465,218	0	0	0	13,219	06/01/2048	1.A
3140J8-UG-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		09/01/2021	Paydown		823,232	823,232	841,916	841,568	0	(18,336)	0	(18,336)	0	823,232	0	0	0	21,903	07/01/2048	1.A
3140J9-LV-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM4		09/01/2021	Paydown		556,040	556,040	556,866	556,803	0	(762)	0	(762)	0	556,040	0	0	0	14,530	10/01/2048	1.A
3140JG-LQ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BN0		09/01/2021	Paydown		1,610,432	1,610,432	1,655,096	1,653,505	0	(43,074)	0	(43,074)	0	1,610,432	0	0	0	43,273	12/01/2048	1.A
3140JR-AZ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BN8		09/01/2021	Paydown		512,624	512,624	518,551	518,352	0	(5,728)	0	(5,728)	0	512,624	0	0	0	12,229	04/01/2049	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140K1-4E-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# BO6		09/01/2021	Paydown		3,301,066	3,301,066	3,449,614	0	0	(148,548)	0	(148,548)	0	3,301,066	0	0	0	32,779	12/01/2049	1.A
3140KC-NY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BP4		09/01/2021	Paydown		631,948	631,948	682,503	682,054	0	(50,106)	0	(50,106)	0	631,948	0	0	0	12,105	04/01/2050	1.A
3140KQ-VE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ5		09/01/2021	Paydown		97,871	97,871	101,423	101,418	0	(3,547)	0	(3,547)	0	97,871	0	0	0	1,341	11/01/2050	1.A
3140KQ-WW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BQ5		09/01/2021	Paydown		63,046	63,046	65,398	65,395	0	(2,349)	0	(2,349)	0	63,046	0	0	0	856	12/01/2050	1.A
3140KY-LC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR1		09/01/2021	Paydown		984,778	984,778	1,026,323	0	0	(41,545)	0	(41,545)	0	984,778	0	0	0	7,121	05/01/2051	1.A
3140L7-XU-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR8		09/01/2021	Paydown		152,099	152,099	158,362	0	0	(6,262)	0	(6,262)	0	152,099	0	0	0	957	05/01/2051	1.A
314007-HT-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		09/01/2021	Paydown		128,856	128,856	134,937	134,743	0	(5,887)	0	(5,887)	0	128,856	0	0	0	3,328	08/01/2047	1.A
314007-LC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		09/01/2021	Paydown		1,171,327	1,171,327	1,198,276	1,197,642	0	(26,315)	0	(26,315)	0	1,171,327	0	0	0	30,858	09/01/2047	1.A
314007-UC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		09/01/2021	Paydown		976,769	976,769	1,004,088	1,000,837	0	(24,068)	0	(24,068)	0	976,769	0	0	0	19,412	10/01/2032	1.A
314007-WS-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		09/01/2021	Paydown		146,136	146,136	150,428	150,289	0	(4,153)	0	(4,153)	0	146,136	0	0	0	3,407	11/01/2047	1.A
314008-3B-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		09/01/2021	Paydown		1,316,761	1,316,761	1,339,290	1,338,842	0	(22,082)	0	(22,082)	0	1,316,761	0	0	0	33,178	05/01/2048	1.A
314008-DB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		09/01/2021	Paydown		461,912	461,912	457,546	457,622	0	4,290	0	4,290	0	461,912	0	0	0	10,810	01/01/2048	1.A
314008-S5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		09/01/2021	Paydown		4,193,891	4,193,891	4,466,330	0	0	(272,439)	0	(272,439)	0	4,193,891	0	0	0	49,154	03/01/2048	1.A
314008-WJ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		09/01/2021	Paydown		883,408	883,408	903,250	902,682	0	(19,274)	0	(19,274)	0	883,408	0	0	0	23,750	04/01/2048	1.A
314009-C2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		09/01/2021	Paydown		582,435	582,435	595,221	594,858	0	(12,423)	0	(12,423)	0	582,435	0	0	0	15,195	06/01/2048	1.A
314009-DG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		09/01/2021	Paydown		1,057,344	1,057,344	1,102,425	1,101,427	0	(44,084)	0	(44,084)	0	1,057,344	0	0	0	30,894	06/01/2048	1.A
314009-EZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		09/01/2021	Paydown		412,581	412,581	422,928	422,822	0	(10,241)	0	(10,241)	0	412,581	0	0	0	10,912	07/01/2048	1.A
31409Q-T9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA2		08/02/2021	MUFG SECURITIES AMERICAS INC		1,560,482	1,458,820	1,503,554	1,502,591	0	963	0	963	0	1,503,554	0	56,928	56,928	39,226	09/01/2048	1.A
31409Q-T9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA2		08/01/2021	Paydown		282,538	282,538	291,202	291,016	0	(8,477)	0	(8,477)	0	282,538	0	0	0	6,935	09/01/2048	1.A
31409A-VA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA3		09/01/2021	Paydown		3,491,193	3,491,193	3,534,560	3,533,217	0	(42,025)	0	(42,025)	0	3,491,193	0	0	0	82,230	04/01/2049	1.A
31409C-5Q-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5		09/01/2021	Paydown		362,050	362,050	394,691	394,224	0	(32,174)	0	(32,174)	0	362,050	0	0	0	8,444	03/01/2050	1.A
31409C-MR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA4		09/01/2021	Paydown		932,695	932,695	991,863	0	0	(59,168)	0	(59,168)	0	932,695	0	0	0	4,646	12/01/2049	1.A
31409C-VU-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5		09/01/2021	Paydown		1,170,241	1,170,241	1,234,970	0	0	(64,729)	0	(64,729)	0	1,170,241	0	0	0	11,616	02/01/2050	1.A
31409D-L4-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5		09/01/2021	Paydown		1,351,849	1,351,849	1,452,816	1,451,182	0	(99,333)	0	(99,333)	0	1,351,849	0	0	0	32,497	05/01/2050	1.A
31409D-XQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		09/01/2021	Paydown		3,971,136	3,971,136	4,147,665	0	0	(176,529)	0	(176,529)	0	3,971,136	0	0	0	20,719	06/01/2050	1.A
31409E-A5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		09/01/2021	Paydown		2,205,373	2,205,373	2,270,328	2,269,515	0	(64,142)	0	(64,142)	0	2,205,373	0	0	0	29,243	07/01/2050	1.A
31409E-D3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		09/01/2021	Paydown		1,919,779	1,919,779	2,017,867	0	0	(98,089)	0	(98,089)	0	1,919,779	0	0	0	19,632	07/01/2050	1.A
31409E-DP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		09/01/2021	Paydown		695,576	695,576	740,680	740,190	0	(44,614)	0	(44,614)	0	695,576	0	0	0	11,375	07/01/2050	1.A
31409E-J9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		09/01/2021	Paydown		1,120,211	1,120,211	1,160,206	1,159,756	0	(39,545)	0	(39,545)	0	1,120,211	0	0	0	14,489	08/01/2050	1.A
31409E-ZC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		09/01/2021	Paydown		3,575,258	3,575,258	3,701,510	0	0	(126,251)	0	(126,251)	0	3,575,258	0	0	0	16,093	09/01/2050	1.A
31409E-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		09/01/2021	Paydown		851,894	851,894	910,495	910,030	0	(58,136)	0	(58,136)	0	851,894	0	0	0	14,246	09/01/2050	1.A
31409E-ZS-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		09/01/2021	Paydown		1,796,328	1,796,328	1,927,404	1,925,788	0	(129,460)	0	(129,460)	0	1,796,328	0	0	0	36,504	09/01/2050	1.A
31409F-BS-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		09/01/2021	Paydown		1,826,127	1,826,127	1,937,692	1,936,764	0	(110,637)	0	(110,637)	0	1,826,127	0	0	0	31,280	10/01/2050	1.A
31409F-F4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		09/01/2021	Paydown		319,363	319,363	348,156	347,908	0	(28,545)	0	(28,545)	0	319,363	0	0	0	5,857	10/01/2050	1.A
31409G-LR-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA8		09/01/2021	Paydown		67,073	67,073	69,898	69,883	0	(2,809)	0	(2,809)	0	67,073	0	0	0	907	01/01/2051	1.A
31409G-T6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA8		09/01/2021	Paydown		3,198,161	3,198,161	3,342,078	0	0	(143,917)	0	(143,917)	0	3,198,161	0	0	0	31,734	10/01/2050	1.A
31400K-5J-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		09/01/2021	Paydown		13,522	13,522	14,422	0	0	(900)	0	(900)	0	13,522	0	0	0	61	06/01/2051	1.A
31400K-C9-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		09/01/2021	Paydown		820,095	820,095	878,719	0	0	(58,624)	0	(58,624)	0	820,095	0	0	0	2,887	04/01/2051	1.A
31400K-F4-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		09/01/2021	Paydown		16,375	16,375	17,383	0	0	(1,008)	0	(1,008)	0	16,375	0	0	0	110	04/01/2051	1.A
31400K-ZA-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		09/01/2021	Paydown		14,685	14,685	15,622	0	0	(936)	0	(936)	0	14,685	0	0	0	84	06/01/2051	1.A
31400L-DE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		09/01/2021	Paydown		70,810	70,810	73,731	0	0	(2,921)	0	(2,921)	0	70,810	0	0	0	221	07/01/2051	1.A
31400L-PS-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		09/01/2021	Paydown		395,904	395,904	411,794	0	0	(15,890)	0	(15,890)	0	395,904	0	0	0	825	08/01/2051	1.A
31400L-R5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		09/01/2021	Paydown		412,550	412,550	440,204	0	0	(27,654)	0	(27,654)	0	412,550	0	0	0	1,031	08/01/2051	1.A
3140X7-YP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		09/01/2021	Paydown		5,371,688	5,371,688	5,605,021	0	0	(233,333)	0	(233,333)	0	5,371,688	0	0	0	27,109	09/01/2050	1.A
3140X7-Z9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		09/01/2021	Paydown		405,391	405,391	421,860	421,553	0	(16,162)	0	(16,162)	0	405,391	0	0	0	5,396	10/01/2030	1.A
3140X9-GM-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM5		09/01/2021	Paydown		473,215	473,215	514,251	0	0	(41,037)	0	(41,037)	0	473,215	0	0	0	7,089	09/01/2048	1.A
3140X9-N4-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM5		09/01/2021	Paydown		870,374	870,374	930,212	0	0	(59,838)	0	(59,838)	0	870,374	0	0	0	6,402	01/01/2051	1.A
3140XA-JL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM6		09/01/2021	Paydown		1,758,287	1,758,287	1,817,080	0	0	(58,793)	0	(58,793)	0	1,758,287	0	0	0	15,742	03/01/2051	1.A
3140XA-KS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM6		09/01/2021	Paydown		2,029,203	2,029,203	2,118,297	0	0	(89,095)	0	(89,095)	0	2,029,203	0	0	0	9,607	09/01/2050	1.A
3140XA-P2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM6		08/10/2021	BANK OF AMERICA		24,134,751	23,079,927	24,132,948	0	0	(409)	0	(409)	0	24,132,539	0	2,212	2,212	251,956	11/01/2050	1.A
3140XA-P2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM6		08/01/2021	Paydown		2,975,301	2,975,301	3,111,049	0	0	(135,748)	0	(135,748)	0	2,975,301	0	0	0	26,435	11/01/2050	1.A
31410F-ST-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888		09/01/2021	Paydown		20,206	20,206	19,979	19,997	0	209	0	209	0	20,206	0	0	0	753	12/01/2036	1.A
31410F-V4-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888		09/01/2021	Paydown		497	497	498	497	0	(1)	0	(1)	0	497	0	0	0	19	01/01/2037	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
31410K-JY-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 889		09/01/2021	Paydown		15,574	15,574	15,642	15,630	0	(56)	0	(56)	0	15,574	0	0	0	623	05/01/2038	1.A
31410L-K3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 890		09/01/2021	Paydown		57,539	57,539	60,074	59,882	0	(2,344)	0	(2,344)	0	57,539	0	0	0	1,529	12/01/2042	1.A
31411G-6G-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 908		09/01/2021	Paydown		15,056	15,056	15,074	15,064	0	(8)	0	(8)	0	15,056	0	0	0	603	01/01/2037	1.A
31416B-YG-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 995		09/01/2021	Paydown		26,241	26,241	27,244	27,137	0	(895)	0	(895)	0	26,241	0	0	0	1,052	01/01/2039	1.A
31416Q-EZ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AA6		09/01/2021	Paydown		1,313,255	1,313,255	1,350,704	1,346,672	0	(33,417)	0	(33,417)	0	1,313,255	0	0	0	34,016	09/01/2040	1.A
31416X-RN-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2		09/01/2021	Paydown		233,216	233,216	240,212	238,115	0	(4,899)	0	(4,899)	0	233,216	0	0	0	6,932	02/01/2031	1.A
31417A-H8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3		09/01/2021	Paydown		140,791	140,791	144,465	144,104	0	(3,313)	0	(3,313)	0	140,791	0	0	0	3,814	11/01/2041	1.A
31417E-HN-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB7		09/01/2021	Paydown		74,552	74,552	74,832	74,802	0	(250)	0	(250)	0	74,552	0	0	0	1,481	12/01/2042	1.A
31417F-3E-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8		09/01/2021	Paydown		248,775	248,775	250,796	250,658	0	(1,883)	0	(1,883)	0	248,775	0	0	0	4,980	04/01/2043	1.A
31417G-RY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		09/01/2021	Paydown		1,182,533	1,182,533	1,235,377	1,232,048	0	(49,515)	0	(49,515)	0	1,182,533	0	0	0	26,999	05/01/2043	1.A
31417G-XM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		09/01/2021	Paydown		26,907	26,907	28,790	28,682	0	(1,775)	0	(1,775)	0	26,907	0	0	0	705	06/01/2043	1.A
31417Y-UM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		09/01/2021	Paydown		340,973	340,973	349,391	346,825	0	(5,852)	0	(5,852)	0	340,973	0	0	0	9,185	12/01/2030	1.A
31417Y-VJ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		09/01/2021	Paydown		430,388	430,388	432,864	431,893	0	(1,505)	0	(1,505)	0	430,388	0	0	0	11,508	01/01/2031	1.A
31417Y-WV-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		09/01/2021	Paydown		376,003	376,003	387,283	383,998	0	(7,995)	0	(7,995)	0	376,003	0	0	0	11,246	02/01/2031	1.A
31418A-KW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1		09/01/2021	Paydown		37,059	37,059	37,719	37,674	0	(615)	0	(615)	0	37,059	0	0	0	750	10/01/2042	1.A
31418B-T5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2		09/01/2021	Paydown		22,265	22,265	23,799	23,732	0	(1,467)	0	(1,467)	0	22,265	0	0	0	573	08/01/2045	1.A
31418C-3D-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		315,905	315,905	318,936	318,894	0	(2,989)	0	(2,989)	0	315,905	0	0	0	8,364	10/01/2048	1.A
31418C-4E-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		2,092,544	2,092,544	2,115,594	2,114,859	0	(22,315)	0	(22,315)	0	2,092,544	0	0	0	48,315	11/01/2048	1.A
31418C-PE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		3,364,651	3,364,651	3,588,436	38,783	0	(223,747)	0	(223,747)	0	3,364,651	0	0	0	38,953	09/01/2047	1.A
31418C-S4-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		119,033	119,033	122,135	122,036	0	(3,003)	0	(3,003)	0	119,033	0	0	0	2,748	01/01/2048	1.A
31418C-S5-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		550,006	550,006	570,816	570,236	0	(20,230)	0	(20,230)	0	550,006	0	0	0	14,569	01/01/2048	1.A
31418C-U7-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		3,421,903	3,421,903	3,649,673	0	0	(227,770)	0	(227,770)	0	3,421,903	0	0	0	38,944	03/01/2048	1.A
31418C-UB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		162,688	162,688	166,691	166,572	0	(3,884)	0	(3,884)	0	162,688	0	0	0	4,331	02/01/2048	1.A
31418C-XN-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		351,872	351,872	355,515	355,394	0	(3,522)	0	(3,522)	0	351,872	0	0	0	9,289	06/01/2048	1.A
31418C-YL-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		3,739,096	3,739,096	3,783,352	3,781,968	0	(42,872)	0	(42,872)	0	3,739,096	0	0	0	86,863	07/01/2048	1.A
31418C-YM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		2,361,777	2,361,777	2,417,662	2,416,137	0	(54,360)	0	(54,360)	0	2,361,777	0	0	0	62,267	07/01/2048	1.A
31418D-2A-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		291,864	291,864	302,854	0	0	(10,991)	0	(10,991)	0	291,864	0	0	0	972	06/01/2031	1.A
31418D-2M-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		441,910	441,910	456,997	0	0	(15,087)	0	(15,087)	0	441,910	0	0	0	2,071	07/01/2051	1.A
31418D-2N-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		837,154	837,154	882,052	0	0	(44,898)	0	(44,898)	0	837,154	0	0	0	2,983	07/01/2051	1.A
31418D-3J-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		718,557	718,557	758,233	0	0	(39,675)	0	(39,675)	0	718,557	0	0	0	2,861	08/01/2051	1.A
31418D-3Y-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		354,031	354,031	368,767	0	0	(14,735)	0	(14,735)	0	354,031	0	0	0	738	09/01/2051	1.A
31418D-4Y-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/17/2021	Various		78,845,313	76,000,000	78,953,906	0	0	(15,417)	0	(15,417)	0	78,938,489	0	(93,176)	(93,176)	92,153	09/01/2051	1.A
31418D-AQ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		1,066,685	1,066,685	1,077,574	1,077,180	0	(10,495)	0	(10,495)	0	1,066,685	0	0	0	24,551	03/01/2049	1.A
31418D-AR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		167,907	167,907	172,013	171,907	0	(4,000)	0	(4,000)	0	167,907	0	0	0	4,422	03/01/2049	1.A
31418D-BF-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		09/01/2021	Paydown		268,581	268,581	272,494	272,462	0	(3,881)	0	(3,881)	0	268,581	0	0	0	6,199	04/01/2049	1.A
31418D-ES-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		08/10/2021	BANK OF AMERICA		35,431,633	33,883,071	35,328,396	0	0	0	0	0	0	35,328,396	0	103,237	103,237	115,767	08/01/2049	1.A
31418D-ES-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		08/01/2021	Paydown		2,130,188	2,130,188	2,221,054	0	0	(90,866)	0	(90,866)	0	2,130,188	0	0	0	5,325	08/01/2049	1.A
31418D-Q9-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		08/10/2021	BANK OF AMERICA		31,484,470	30,108,421	31,383,324	0	0	0	0	0	0	31,383,324	0	101,145	101,145	178,141	07/01/2050	1.A
31418D-Q9-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		08/01/2021	Paydown		3,120,491	3,120,491	3,252,624	0	0	(132,133)	0	(132,133)	0	3,120,491	0	0	0	11,507	07/01/2050	1.A
31418D-RT-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		5,126,727	5,126,727	5,343,907	0	0	(217,180)	0	(217,180)	0	5,126,727	0	0	0	25,731	08/01/2050	1.A
31418D-SK-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		3,780,381	3,780,381	3,945,773	0	0	(165,392)	0	(165,392)	0	3,780,381	0	0	0	38,522	09/01/2050	1.A
31418D-TG-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		2,869,883	2,869,883	3,008,852	3,006,230	0	(136,347)	0	(136,347)	0	2,869,883	0	0	0	48,839	10/01/2030	1.A
31418D-TS-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		3,986,308	3,986,308	4,166,626	0	0	(180,318)	0	(180,318)	0	3,986,308	0	0	0	30,657	10/01/2050	1.A
31418D-UJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		2,538,692	2,538,692	2,648,570	0	0	(109,878)	0	(109,878)	0	2,538,692	0	0	0	12,539	11/01/2050	1.A
31418D-V7-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		175,268	175,268	181,526	181,480	0	(6,212)	0	(6,212)	0	175,268	0	0	0	2,379	01/01/2051	1.A
31418D-VA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		325,323	325,323	337,076	337,021	0	(11,699)	0	(11,699)	0	325,323	0	0	0	4,418	12/01/2050	1.A
31418D-VT-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		598,355	598,355	616,866	616,729	0	(18,374)	0	(18,374)	0	598,355	0	0	0	6,051	01/01/2031	1.A
31418D-W2-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		351,975	351,975	365,779	0	0	(13,804)	0	(13,804)	0	351,975	0	0	0	2,956	02/01/2031	1.A
31418D-YB-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		99,408	99,408	99,144	0	0	264	0	264	0	99,408	0	0	0	855	04/01/2051	1.A
31418D-YC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		910,982	910,982	942,866	0	0	(31,884)	0	(31,884)	0	910,982	0	0	0	6,144	04/01/2051	1.A
31418D-YY-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		549,850	549,850	569,654	0	0	(19,803)	0	(19,803)	0	549,850	0	0	0	4,768	05/01/2051	1.A
31418D-YZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		929,461	929,461	980,726	0	0	(51,266)	0	(51,266)	0	929,461	0	0	0	9,724	05/01/2051	1.A
31418D-ZW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		675,647	675,647	699,427	0	0	(23,780)	0	(23,780)	0	675,647	0	0	0	4,392	06/01/2051	1.A
31418D-ZX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		09/01/2021	Paydown		730,269	730,269	770,205	0	0	(39,937)	0	(39,937)	0	730,269	0	0	0	2,923	06/01/2051	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
31418M-XJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		09/01/2021	Paydown		19,824	19,824	21,014	20,798	0	(974)	0	(974)	0	19,824	0	0	0	725	09/01/2036	1.A
31418S-2E-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD5		09/01/2021	Paydown		372,146	372,146	382,671	381,496	0	(9,351)	0	(9,351)	0	372,146	0	0	0	10,003	09/01/2040	1.A
31418T-DY-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD5		09/01/2021	Paydown		201,290	201,290	207,298	206,667	0	(5,377)	0	(5,377)	0	201,290	0	0	0	6,339	06/01/2040	1.A
31418W-DA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD8		09/01/2021	Paydown		400,352	400,352	413,363	406,643	0	(6,292)	0	(6,292)	0	400,352	0	0	0	9,287	09/01/2025	1.A
31419D-MM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE3		09/01/2021	Paydown		8,604	8,604	8,861	8,733	0	(130)	0	(130)	0	8,604	0	0	0	201	09/01/2025	1.A
35563P-DZ-9	SEASONED CREDIT RISK TRANSFER SENIOR AGE		09/01/2021	Paydown		452,004	452,004	449,267	451,285	0	719	0	719	0	452,004	0	0	0	9,041	05/25/2057	1.A
35563P-EB-1	SEASONED CREDIT RISK TRANSFER SENIOR AGE		09/01/2021	Paydown		83,085	83,085	77,580	79,285	0	3,799	0	3,799	0	83,085	0	0	0	1,662	05/25/2057	1.A
35563P-HH-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE		09/01/2021	Paydown		79,374	79,374	78,416	78,680	0	694	0	694	0	79,374	0	0	0	1,852	03/25/2058	1.A
35564C-AN-7	FREDDIE MAC - SLST SLST_18-2 SENIOR AGEN		09/01/2021	Paydown		539,797	539,797	532,590	526,749	0	13,048	0	13,048	0	539,797	0	0	0	14,159	11/25/2028	1.A
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH SECURED MUN		09/10/2021	Various		279,762	279,762	279,762	279,762	0	0	0	0	0	279,762	0	0	0	9,780	12/10/2032	1.B
				Redemption 100.0000																	
54627R-AG-5	LOUISIANA LOC GOVT ENVIRONMENT SENIOR MU		08/02/2021			3,114,964	3,114,964	3,228,042	3,140,447	0	(25,483)	0	(25,483)	0	3,114,964	0	0	0	124,287	08/01/2024	1.A FE
57563N-AB-4	MASSACHUSETTS EDL FING AUTH SENIOR ABS_A		09/25/2021	Paydown		56,052	56,052	55,522	55,522	0	530	0	530	0	56,052	0	0	0	1,618	05/25/2033	1.A FE
57563N-AB-4	MASSACHUSETTS EDL FING AUTH SENIOR ABS_A		08/25/2021	Paydown		85,504	155,048	153,581	153,581	0	(68,076)	0	(68,076)	0	85,504	0	0	0	4,818	05/25/2033	1.C FE
57563R-JH-3	MASSACHUSETTS EDL FING AUTH MASSACHUSETT		07/01/2021	Maturity		1,500,000	1,500,000	1,514,040	1,500,875	0	(875)	0	(875)	0	1,500,000	0	0	0	75,000	07/01/2021	1.F FE
575831-FT-4	MASSACHUSETTS ST COLLEGE BLDG MUNITAX_BN		09/23/2021	Tax Free Exchange		761,610	750,000	746,183	746,223	0	218	0	218	0	746,441	0	15,169	15,169	7,616	05/01/2032	1.D FE
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS MUNITAX_BN		09/07/2021	WELLS FARGO SECURITIES		6,087,800	5,000,000	6,186,400	0	0	(13,284)	0	(13,284)	0	6,173,116	0	(85,316)	(85,316)	194,773	08/15/2057	1.B FE
626207-MW-1	GEORGIA MUNICIPAL ELEC AUTH SUB MUNITAX_		07/01/2021	Call 100.0000		110,000	110,000	110,142	110,047	0	(3)	0	(3)	0	110,044	0	(44)	(44)	5,973	01/01/2030	1.G FE
709235-Q3-2	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		09/07/2021	BARCLAYS CAPITAL		2,320,903	2,245,000	2,375,569	2,375,401	0	(2,514)	0	(2,514)	0	2,372,887	0	(51,983)	(51,983)	66,276	09/01/2050	1.C FE
709235-ZS-7	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		09/07/2021	TD SECURITIES (USA)		5,888,750	5,000,000	6,055,900	6,054,550	0	(24,246)	0	(24,246)	0	6,030,304	0	(141,554)	(141,554)	193,864	09/01/2047	1.C FE
3199999. Subtotal - Bonds - U.S. Special Revenues						513,112,260	500,721,055	519,957,347	233,684,224	0	(8,885,054)	0	(8,885,054)	0	511,354,251	0	1,696,306	1,696,306	7,313,087	XXX	XXX
				Redemption 100.0000																	
00176@-AA-4	AMF FLORENCE LLC SECURED CORP_BND 3.21		09/30/2021			634,708	634,708	634,708	634,708	0	0	0	0	0	634,708	0	0	0	15,182	12/31/2035	2.C PL
				Redemption 100.0000																	
00184@-AA-4	AMAZON.COM INC SECURED CORP_BND 4.095%		09/30/2021			21,927	21,927	21,927	21,927	0	0	0	0	0	21,927	0	0	0	599	06/30/2039	1.E
				Redemption 100.0000																	
00191#-AA-3	AMAZON.COM INC SECURED CORP_BND 4.095%		09/30/2021			23,587	23,587	23,587	23,587	0	0	0	0	0	23,587	0	0	0	645	08/31/2039	1.E
				Redemption 100.0000																	
00191@-AA-5	AMAZON.COM INC SECURED CORP_BND 4.233%		09/30/2021			36,600	36,600	36,600	36,600	0	0	0	0	0	36,600	0	0	0	1,033	09/30/2039	1.E
				Redemption 100.0000																	
00193*-AA-5	AMAZON.COM INC SECURED CORP_BND 4.233%		09/30/2021			38,268	38,268	38,268	38,268	0	0	0	0	0	38,268	0	0	0	1,080	09/30/2039	1.E
				Redemption 100.0000																	
00195#-AA-9	AMAZON.COM INC SECURED CORP_BND 3.570%		09/30/2021			23,381	23,381	23,381	23,381	0	0	0	0	0	23,381	0	0	0	557	10/31/2040	1.C
00217L-AA-0	AREIT CRE TRUST AREIT_19-CRE3 LCF SENIOR		08/10/2021	Paydown		202,826	202,826	203,017	0	0	(190)	0	(190)	0	202,826	0	0	0	1,192	09/14/2036	1.A FE
				Redemption 100.0000																	
00225#-AA-3	AMAZON.COM INC SECURED CORP_BND 4.095%		09/30/2021			21,781	21,781	21,781	21,781	0	0	0	0	0	21,781	0	0	0	595	09/30/2039	1.E
				Redemption 100.0000																	
00229*-AA-3	AP TUNDRA HOLDINGS SENIOR CORP_BND 4.7		08/16/2021			161,387	161,387	161,387	0	0	0	0	0	0	161,387	0	0	0	4,812	02/15/2042	2.A PL
00287Y-CR-8	ABBVIE INC SENIOR CORP_BND 5.000% 12/1		09/16/2021	Call 100.0000		1,500,000	1,500,000	1,556,564	1,548,424	0	(48,424)	0	(48,424)	0	1,500,000	0	0	0	56,458	12/15/2021	2.B FE
004375-AV-3	ACCREDITED MORTGAGE LOAN TRUST SENIOR AB		09/27/2021	Paydown		1,606,438	1,606,438	1,491,979	1,557,089	0	49,349	0	49,349	0	1,606,438	0	0	0	7,400	04/25/2034	1.D FM
004375-BP-5	ACCREDITED MORTGAGE LOAN TRUST SENIOR AB		09/27/2021	Paydown		46,262	46,262	46,237	46,194	0	69	0	69	0	46,262	0	0	0	373	10/25/2034	1.D FM
007036-CC-8	ADJUSTABLE RATE MORTGAGE TRUST SUB WHOLE		09/27/2021	Paydown		70,954	70,954	65,277	70,167	0	787	0	787	0	70,954	0	0	0	574	02/25/2035	1.D FM
00832P-AA-6	AFFIRM ASSET SECURITIZATION TR SENIOR AB		09/15/2021	Paydown		510,754	510,754	510,705	510,725	0	29	0	29	0	510,754	0	0	0	11,734	10/15/2024	1.F FE
00834C-AA-3	AFFIRM INC AFFRM_21-Z1 ABS_ABS _21-Z1 14		09/15/2021	Paydown		1,575,337	1,575,337	1,575,375	0	0	(37)	0	(37)	0	1,575,337	0	0	0	4,626	08/15/2025	1.C FE
				Redemption 100.0000																	
00836#-AA-4	AFFILIATED LOAN PROGRAM FOR ST SECURED C		09/27/2021			21,294	21,294	21,294	21,294	0	0	0	0	0	21,294	0	0	0	343	08/27/2035	1.C
				Redemption 100.0000																	
00868P-AA-3	AHOLD LEASE SERIES 2001-A-2 PA SECURED C		08/23/2021			156,615	156,615	179,681	176,830	0	(20,215)	0	(20,215)	0	156,615	0	0	0	13,500	01/02/2025	2.B FE
				J.P. MORGAN SECURITIES																	
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC SENIOR CO		09/14/2021	INC		9,608,251	9,275,000	9,454,901	9,452,837	0	(3,008)	0	(3,008)	0	9,449,829	0	158,421	158,421	217,138	05/15/2050	1.F FE
00928Q-AN-1	AIRCASTLE LTD SENIOR CORP_BND 5.500% 0		07/30/2021	Various		2,053,257	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	158,674	02/15/2022	2.C FE
00968F-AA-4	AJAX MORTGAGE LOAN TRUST AJAXM SENIOR WH		09/25/2021	Paydown		511,365	511,365	511,351	511,365	0	0	0	0	0	511,365	0	0	0	9,840	09/25/2065	1.A FE
00969P-AA-1	AJAX MORTGAGE LOAN TRUST AJAXM SENIOR WH		09/25/2021	Paydown		228,326	228,326	228,320	228,320	0	6	0	6	0	228,326	0	0	0	4,372	07/25/2059	1.A FE
00971A-AA-0	AJAX MORTGAGE LOAN TRUST AJAXM WHOLE_CMO		09/25/2021	Paydown		275,638	275,638	275,632	0	0	6	0	6	0	275,638	0	0	0	1,716	09/25/2065	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
009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH		09/25/2021	Paydown		922,695	922,695	922,603	0	0	92	0	92	0	922,695	0	0	0	2,041	12/25/2060	1.A FE
				Redemption 100.0000																	
01126#-AA-1	ALAMO 6 LLC SECURED CORP_BND 4.170% 03		09/30/2021			173,520	173,520	173,520	173,520	0	0	0	0	0	173,520	0	0	0	7,236	03/31/2042	2.C
01400E-AD-5	ALCON FINANCE CORP SENIOR CORP_BND 144A		08/16/2021	AMHERST PIERPONT SECUI		2,893,940	2,800,000	2,795,604	2,795,836	0	247	0	247	0	2,796,083	0	97,857	97,857	52,578	05/27/2030	2.B FE
				BANC OF AMERICA																	
01741R-AM-4	ALLEGHENYTECHINC SENIOR CORP BND 5.125		09/17/2021	SECURITIES LLC		1,012,500	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	12,500	12,500	997	10/01/2031	4.C FE
02079K-AF-4	ALPHABET INC SENIOR CORP_BND 2.050% 08		07/08/2021	WELLS FARGO SECURITIES		4,498,550	5,000,000	4,761,900	4,763,961	0	2,985	0	2,985	0	4,766,946	0	(268,396)	(268,396)	95,951	08/15/2050	1.C FE
021468-AD-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2021	Paydown		89,200	112,208	67,162	60,871	0	28,329	0	28,329	0	89,200	0	0	0	4,639	06/25/2036	1.D FM
02147P-AY-0	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		09/01/2021	Paydown		17,682	23,523	17,665	16,020	0	1,662	0	1,662	0	17,682	0	0	0	1,035	10/25/2036	1.D FM
02147X-AD-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2021	Paydown		61,367	67,914	50,992	43,581	0	17,786	0	17,786	0	61,367	0	0	0	2,573	11/25/2036	1.D FM
02149H-AV-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		09/01/2021	Paydown		97,694	100,126	78,491	63,008	0	34,687	0	34,687	0	97,694	0	0	0	4,038	03/25/2037	1.D FM
02150E-AD-5	COUNTRY WIDE ALTERNATIVE LOAN SUPSEN WHO		09/01/2021	Paydown		391,819	406,109	335,557	292,413	0	99,406	0	99,406	0	391,819	0	0	0	16,463	04/25/2037	1.D FM
02151D-AC-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/27/2021	Paydown		216,824	216,824	187,878	192,632	0	24,192	0	24,192	0	216,824	0	0	0	563	09/25/2047	1.D FM
02151E-AA-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2021	Paydown		71,857	73,812	58,288	46,583	0	25,275	0	25,275	0	71,857	0	0	0	2,953	09/25/2037	1.D FM
				Redemption 100.0000																	
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS SECURED C		08/15/2021			237,500	237,500	237,500	237,500	0	0	0	0	0	237,500	0	0	0	8,669	02/15/2029	2.A FE
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		09/01/2021	Paydown		309,062	309,062	229,492	203,282	0	105,781	0	105,781	0	309,062	0	0	0	7,140	09/25/2035	1.D FM
03040W-AX-3	AMERICAN WATER CAPITAL CORP SENIOR CORP_		09/29/2021	WELLS FARGO SECURITIES		5,365,600	5,000,000	5,721,400	5,718,808	0	(12,361)	0	(12,361)	0	5,706,447	0	(340,847)	(340,847)	157,646	05/01/2050	2.A FE
03072S-WD-3	AMERIQUEST MORTGAGE MEZZANIN ABS_ABS _04		07/26/2021	Paydown		18,548	18,548	18,304	18,545	0	2	0	2	0	18,548	0	0	0	222	09/25/2034	1.D FM
03072S-XD-2	AMERIQUEST MORTGAGE SECURITES MEZZANIN A		09/27/2021	Paydown		233,545	233,545	209,607	231,477	0	2,068	0	2,068	0	233,545	0	0	0	1,528	01/25/2035	1.D FM
03329F-AA-2	ANCHORAGE CREDIT FUNDING LTD A SECURED A		07/20/2021	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	163,980	07/20/2031	1.A FE
03463U-AA-5	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		09/01/2021	Paydown		328,268	328,268	328,264	328,264	0	4	0	4	0	328,268	0	0	0	6,483	07/26/2049	1.D FM
				CITIGROUP GLOBAL MKT INC																	
037833-EA-4	APPLE INC SENIOR CORP_BND 2.550% 08/20		07/16/2021			4,696,600	5,000,000	4,946,650	4,946,929	0	426	0	426	0	4,947,356	0	(250,756)	(250,756)	116,875	08/20/2060	1.B FE
				STIFEL NICOLAUS & CO INC																	
044209-AF-1	ASHLAND LLC SENIOR CORP_BND 4.750% 08/		08/05/2021			1,701,315	1,650,000	1,625,250	1,644,662	0	1,950	0	1,950	0	1,646,612	0	54,703	54,703	76,416	08/15/2022	3.A FE
044209-AF-1	ASHLAND LLC SENIOR CORP_BND 4.750% 08/		09/02/2021	Various		6,043,684	5,813,000	5,762,437	5,801,438	0	4,688	0	4,688	0	5,806,126	0	6,874	6,874	519,841	08/15/2022	3.A FE
				STIFEL NICOLAUS & CO INC																	
04433L-AA-0	ASHLAND LLC SENIOR CORP_BND 144A 3.375		08/05/2021			1,011,250	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	11,250	11,250	0	09/01/2031	3.A FE
04541G-NA-6	ASSET BACKED SECURITIES CORP H MEZZANIN		09/27/2021	Paydown		15,539	15,539	15,228	15,438	0	101	0	101	0	15,539	0	0	0	106	12/25/2034	1.D FM
04542B-KB-7	ASSET BACKED FUNDING CERTIFICA SENIOR AB		09/27/2021	Paydown		11,485	11,485	11,488	11,470	0	14	0	14	0	11,485	0	0	0	106	06/25/2034	1.D FM
04544Q-AC-1	ASSET BACKED SECURITIES CORP H SENIOR AB		09/27/2021	Paydown		39,058	39,059	28,562	28,928	0	10,130	0	10,130	0	39,058	0	0	0	59	11/25/2036	1.D FM
04544Q-AD-9	ASSET BACKED SECURITIES CORP H SENIOR AB		09/27/2021	Paydown		55,311	55,311	40,446	41,001	0	14,310	0	14,310	0	55,311	0	0	0	95	11/25/2036	1.D FM
04544T-AA-9	ASSET BACKED SECURITIES CORP H SENIOR AB		09/27/2021	Paydown		441,804	441,804	288,001	295,307	0	146,497	0	146,497	0	441,804	0	0	0	908	05/25/2037	1.D FM
04560*-AG-9	ASSOCIATED ELECTRIC COOPERATIV SECURED C		09/20/2021	Various		91,423	91,423	91,423	91,423	0	0	0	0	0	91,423	0	0	0	4,381	03/20/2039	1.D
04774#-AA-0	ATLANTA FALCONS STADIUM COMPAN SENIOR CO		09/01/2021	Various		141,774	141,774	141,774	141,774	0	0	0	0	0	141,774	0	0	0	5,090	09/01/2042	2.B PL
04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SENIOR CO		09/01/2021	Various		93,571	93,571	93,571	93,571	0	0	0	0	0	93,571	0	0	0	3,359	09/01/2042	2.B PL
05532E-AX-3	BCAP LLC TRUST BCAP_09-RR10 SENIOR WHOLE		09/01/2021	Paydown		124,518	124,518	134,528	128,226	0	(3,707)	0	(3,707)	0	124,518	0	0	0	5,990	07/26/2037	2.B FM
05535D-CF-9	BCF_97-R3 SUB WHOLE_CMO _97-R3 144A 3.		09/01/2021	Paydown		43,121	43,121	20,653	526	0	42,595	0	42,595	0	43,121	0	0	0	1,066	11/25/2028	1.D FM
05544J-CC-2	BCAP LLC TRUST BCAP_15-RR2 MEZZANIN WHOL		09/27/2021	Paydown		401,916	401,916	331,078	391,468	0	10,447	0	10,447	0	401,916	0	0	0	1,086	03/28/2037	1.D FM
				Redemption 100.0000																	
05585*-AA-0	BFC HONEYWELL FEDERAL RECEIVAB SENIOR CO		09/01/2021			18,062	18,062	18,062	18,062	0	0	0	0	0	18,062	0	0	0	502	12/01/2041	1.D
05587T-AA-4	BSPRT 2019-FL5 ISSUER LTD BSPR SENIOR SE		09/15/2021	Paydown		183,104	183,104	183,104	0	0	0	0	0	0	183,104	0	0	0	827	05/15/2029	1.A FE
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		09/15/2021	Paydown		229,741	229,741	227,559	227,916	0	1,825	0	1,825	0	229,741	0	0	0	1,584	10/15/2036	1.D FM
056054-AE-9	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		09/15/2021	Paydown		43,192	43,192	43,192	43,192	0	0	0	0	0	43,192	0	0	0	344	10/15/2036	1.D FM
056054-AG-4	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		09/15/2021	Paydown		75,587	75,587	75,622	0	0	(35)	0	(35)	0	75,587	0	0	0	580	10/15/2036	1.D FM
056059-AA-6	BX TRUST BX_18-IND SENIOR SENIOR_CMBS _1		09/15/2021	Paydown		1,241,207	1,241,207	1,241,584	1,241,493	0	(286)	0	(286)	0	1,241,207	0	0	0	7,940	11/15/2035	1.D FM
056080-AA-5	BY CROWN PARENT LLC SECURED CORP_BND 144		09/16/2021	Call 105.0345		580,841	553,000	553,000	553,000	0	0	0	0	0	553,000	0	0	0	54,346	01/31/2026	4.C FE
05968K-AA-2	BANC OF AMERICA FUNDING CORPOR SENIOR WH		09/01/2021	Paydown		180,135	180,135	184,444	181,404	0	(1,269)	0	(1,269)	0	180,135	0	0	0	4,475	11/26/2036	1.D FM
05968K-AE-4	BANC OF AMERICA FUNDING CORPOR SENIOR WH		09/27/2021	Paydown		1,136,509	1,136,509	1,053,556	1,121,619	0	14,890	0	14,890	0	1,136,509	0	0	0	2,531	05/26/2037	1.D FM
05990R-AD-3	BANC OF AMERICA FUNDING CORPOR SENIOR WH		09/27/2021	Paydown		372,165	372,165	332,157	340,330	0	31,835	0	31,835	0	372,165	0	0	0	631	02/25/2037	1.D FM
05990T-AJ-6	BANC OF AMERICA FUNDING CORPOR SENIOR WH		09/27/2021	Paydown		1,609,431	1,609,431	1,515,097	1,592,310	0	17,122	0	17,122	0	1,609,431	0	0	0	2,994	09/29/2036	1.D FM
05991B-AD-7	BANC OF AMERICA FUNDING CORPOR SENIOR WH		09/01/2021	Paydown		30,254	30,254	29,195	29,982	0	272	0	272	0	30,254	0	0	0	256	06/26/2046	1.D FM
06616P-AA-5	BANKERS HEALTHCARE GROUP SECUR SENIOR AB		09/17/2021	Paydown		65,807	65,807	65,803	65,803	0	4	0	4	0	65,807	0	0	0	1,106	09/17/2031	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
07324F-AC-4	BAYVIEW FINANCIAL ACQUISITION SENIOR ABS		09/01/2021	Paydown		173,556	173,556	140,825	169,679	0	3,877	0	3,877	0	173,556	0	0	0	4,172	08/28/2047	2.B FM
07325N-BR-2	BAYVIEW FINANCIAL ACQUISITION SUB ABS_AB		09/28/2021	Paydown		284,399	284,399	236,051	277,622	0	6,777	0	6,777	0	284,399	0	0	0	2,053	06/28/2044	1.D FM
07325N-DU-3	BAYVIEW FINANCIAL ACQUISITION SUB ABS_AB		09/28/2021	Paydown		54,514	54,514	47,223	53,396	0	1,119	0	1,119	0	54,514	0	0	0	365	04/28/2036	1.D FM
07331Q-AA-5	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		09/28/2021	Paydown		306,747	306,747	310,582	308,840	0	(2,093)	0	(2,093)	0	306,747	0	0	0	8,314	06/28/2053	1.D FM
07331U-AA-6	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		09/28/2021	Paydown		67,873	67,873	69,136	68,869	0	(996)	0	(996)	0	67,873	0	0	0	1,579	06/28/2057	1.D FM
07332G-AA-6	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		09/28/2021	Paydown		35,518	35,518	35,418	35,470	0	48	0	48	0	35,518	0	0	0	822	10/28/2057	1.D FM
07333B-AA-6	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		09/28/2021	Paydown		34,518	34,518	34,631	34,627	0	(109)	0	(109)	0	34,518	0	0	0	917	06/28/2054	1.D FM
07333N-AA-0	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		09/28/2021	Paydown		234,375	234,375	234,961	234,933	0	(558)	0	(558)	0	234,375	0	0	0	6,245	10/28/2064	1.D FM
073870-AG-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		09/01/2021	Paydown		24,691	31,857	26,251	24,205	0	486	0	486	0	24,691	0	0	0	594	04/25/2037	1.D FM
073879-G6-9	BEAR STEARNS ASSET BACKED SECU SUB ABS_A		09/27/2021	Paydown		171,333	171,333	158,483	161,674	0	9,659	0	9,659	0	171,333	0	0	0	1,284	06/25/2035	1.D FM
073879-U9-7	BEAR STEARNS ASSET BACKED SECU SENIOR AB		09/25/2021	Paydown		197,742	197,742	179,854	166,128	0	31,614	0	31,614	0	197,742	0	0	0	771	09/25/2034	1.D FM
07387U-CX-7	BEAR STEARNS ASSET BACKED SECU SENIOR WH		09/01/2021	Paydown		30,206	30,267	26,439	22,309	0	7,897	0	7,897	0	30,206	0	0	0	1,208	12/25/2035	1.D FM
07388J-AB-1	BEAR STEARNS ASSET BACKED SECU SENIOR AB		09/27/2021	Paydown		297,447	297,447	262,497	269,191	0	28,255	0	28,255	0	297,447	0	0	0	536	10/25/2036	1.D FM
07388J-AQ-8	BEAR STEARNS ASSET BACKED SECU SENIOR AB		09/27/2021	Paydown		135,579	135,579	108,675	127,133	0	8,446	0	8,446	0	135,579	0	0	0	454	10/25/2036	1.D FM
07389U-AS-8	BEAR STEARNS ASSET BACKED SECU SENIOR AB		09/27/2021	Paydown		322,796	322,797	287,692	293,715	0	29,082	0	29,082	0	322,796	0	0	0	571	01/25/2037	1.D FM
073914-TS-2	BEAR STEARNS MORTGAGE SECURITI SUB WHOLE		09/01/2021	Paydown		713	1,746	1,743	1,767	0	(1,053)	0	(1,053)	0	713	0	0	0	233	11/25/2029	5.B FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		09/27/2021	Paydown		876,275	876,275	659,397	680,712	0	195,563	0	195,563	0	876,275	0	0	0	1,843	09/25/2046	1.D FM
07401L-AQ-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		09/27/2021	Paydown		548,797	548,797	436,894	457,072	0	91,725	0	91,725	0	548,797	0	0	0	1,561	08/25/2036	1.D FM
07401M-AG-6	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		09/27/2021	Paydown		389,263	389,263	312,521	349,960	0	39,302	0	39,302	0	389,263	0	0	0	771	02/25/2037	1.D FM
07401N-AA-7	BEAR STEARNS FUNDING TRUST BSM SUPSEN WH		09/27/2021	Paydown		391,691	391,691	316,290	327,531	0	64,160	0	64,160	0	391,691	0	0	0	702	12/25/2046	1.D FM
07401N-AP-4	BEAR STEARNS FUNDING TRUST BSM SUPSEN WH		09/27/2021	Paydown		237,133	237,133	199,785	200,313	0	36,821	0	36,821	0	237,133	0	0	0	469	01/25/2037	1.D FM
075887-BT-5	BECTON DICKINSON AND COMPANY SENIOR CORP		09/13/2021	Call 101.9220		8,691,908	8,528,000	8,225,427	8,415,541	0	54,336	0	54,336	0	8,469,876	0	58,124	58,124	353,807	06/06/2022	2.C FE
081437-AR-6	BEMIS COMPANY INC SENIOR CORP BND 144A		07/15/2021	Call 100.0000		7,500,000	7,500,000	7,702,575	7,589,114	0	(89,114)	0	(89,114)	0	7,500,000	0	0	0	253,125	10/15/2021	2.B FE
085770-AB-1	BERRY GLOBAL INC SECURED CORP_BND 144A		07/09/2021	MERRILL LYNCH PIERCE FNNR & SM		52,960	50,000	50,000	50,000	0	0	0	0	0	50,000	0	2,960	2,960	2,797	07/15/2027	3.B FE
08861Y-AA-4	BANKERS HEALTHCARE GROUP SECUR SENIOR AB		09/17/2021	Paydown		176,514	176,514	176,507	0	0	6	0	6	0	176,514	0	0	0	695	11/17/2033	1.C FE
08872#-AA-2	WALGREEN CO LEASE PASS THROUGH SECURED C		09/15/2021	Redemption 100.0000		23,689	23,689	26,490	25,450	0	(1,761)	0	(1,761)	0	23,689	0	0	0	1,038	08/15/2032	2.B
08884#-AA-8	WALGREEN CO LEASE PASS THROUGH SECURED C		09/15/2021	Various		109,355	109,355	109,355	109,355	0	0	0	0	0	109,355	0	0	0	3,705	10/15/2036	2.B
08887*-AA-9	WALGREEN CO LEASE PASS THROUGH SECURED C		09/15/2021	Redemption 100.0000		4,129	4,129	4,129	4,129	0	0	0	0	0	4,129	0	0	0	142	10/15/2036	2.B
09143#-AA-3	BISHOP HILL ENERGY LLC CORP_BND 3.280%		09/30/2021	Redemption 100.0000		88,712	88,712	88,712	88,712	0	0	0	0	0	88,712	0	0	0	2,207	06/30/2037	3.B PL
09951@-AA-6	BORALEX FINANCE LP CORP_BND 3.510% 09/		09/30/2021			30,678	30,678	30,678	30,678	0	0	0	0	0	30,678	0	0	0	1,077	09/30/2026	2.C
10569B-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		09/01/2021	Paydown		74,922	74,922	76,775	76,574	0	(1,652)	0	(1,652)	0	74,922	0	0	0	1,001	05/25/2059	1.D FM
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		09/29/2021	HSBC SECURITIES INC.		13,134,225	9,750,000	14,029,587	13,972,431	0	(95,447)	0	(95,447)	0	13,876,984	0	(742,759)	(742,759)	548,438	08/15/2045	1.F FE
11111#-CC-1	SUN COUNTRY PASS THROUGH TRUST CORP_BND		07/01/2021	Redemption 100.0000		(121,146)	(121,146)	(121,146)	(121,146)	0	0	0	0	0	(121,146)	0	0	0	2,980	06/15/2029	1.G FE
12510H-AD-2	CAPITAL AUTOMOTIVE REIT CAUTO SENIOR ABS		09/15/2021	Paydown		2,812	2,813	2,812	2,812	0	0	0	0	0	2,812	0	0	0	60	02/15/2050	1.E FE
12527G-AC-7	CF INDUSTRIES INC SENIOR CORP_BND 3.45		09/30/2021	WELLS FARGO SECURITIES		2,987,213	2,862,000	2,897,775	2,886,111	0	(7,366)	0	(7,366)	0	2,878,746	0	108,467	108,467	83,105	06/01/2023	2.C FE
12527G-AC-7	CF INDUSTRIES INC SENIOR CORP_BND 3.45		09/10/2021	Call 105.1810		1,459,912	1,388,000	1,405,350	1,399,693	0	(3,260)	0	(3,260)	0	1,396,434	0	(8,434)	(8,434)	109,024	06/01/2023	2.C FE
12543X-AG-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		09/01/2021	Paydown		590,237	595,043	465,930	341,799	0	248,438	0	248,438	0	590,237	0	0	0	22,194	01/25/2037	1.D FM
12544T-AL-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		09/01/2021	Paydown		7,557	8,379	7,378	5,828	0	1,729	0	1,729	0	7,557	0	0	0	294	06/25/2037	1.D FM
12544V-BE-8	COUNTRYWIDE HOME LOAN CWHL_07 SENIOR WHO		09/01/2021	Paydown		11,330	12,266	10,272	8,238	0	3,092	0	3,092	0	11,330	0	0	0	405	05/25/2037	1.D FM
12553H-AA-6	CIM TRUST CIM_17-7 SENIOR WHOLE_CMO _17-		09/01/2021	Paydown		136,903	136,903	139,964	119,327	0	11,294	0	11,294	0	136,903	0	0	0	3,393	04/25/2057	1.D FM
12557L-AC-9	CIM TRUST CIM_19-INV3 SUPSEN WHOLE_CMO _		09/01/2021	Paydown		71,454	71,454	72,428	71,770	0	(316)	0	(316)	0	71,454	0	0	0	1,630	08/25/2049	1.D FM
12575A-AA-5	CMFT NET LEASE MASTER ISSUER L SENIOR_CM		09/20/2021	Paydown		11,455	11,455	11,454	0	0	1	0	1	0	11,455	0	0	0	25	07/20/2051	1.A FE
125925-DH-7	CMC SECURITIES CORPORATION IV SUB WHOLE_		09/01/2021	Paydown		7,964	7,964	8,078	7,946	0	18	0	18	0	7,964	0	0	0	387	10/25/2027	1.D FM
125925-DJ-3	CMC2_97-3 AJ WHOLE_CMO _97-3 7.250% 10		09/01/2021	Paydown		3,957	3,957	3,948	3,169	0	788	0	788	0	3,957	0	0	0	193	10/25/2027	1.D FM
125925-EN-3	CMC SECURITIES CORPORATION IV SUB WHOLE_		09/01/2021	Paydown		714	714	714	715	0	0	0	0	0	714	0	0	0	35	11/25/2027	1.D FM
12593D-BA-6	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		09/27/2021	Paydown		955,143	955,143	879,030	928,328	0	26,815	0	26,815	0	955,143	0	0	0	1,676	01/27/2037	1.D FM
12596X-AA-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		09/01/2021	Paydown		1,289,977	1,289,977	1,311,717	0	0	(21,740)	0	(21,740)	0	1,289,977	0	0	0	7,272	07/25/2049	1.D FM
126378-AB-4	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		09/27/2021	Paydown		73,332	73,332	30,367	19,771	0	53,561	0	53,561	0	73,332	0	0	0	34	02/25/2037	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
126378-AG-3	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		09/01/2021	Paydown		71,720	71,720	36,738	24,848	0	46,872	0	46,872	0	71,720	0	0	0	1,039	02/25/2037	1.D FM
12637H-AP-3	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		09/01/2021	Paydown		404,491	398,557	206,556	168,866	0	235,624	0	235,624	0	404,491	0	0	0	18,592	05/25/2036	1.D FM
12638P-BE-8	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		09/01/2021	Paydown		11,660	12,949	10,320	7,771	0	3,889	0	3,889	0	11,660	0	0	0	500	04/25/2037	1.D FM
12644W-AM-8	CREDIT SUISSE COMMERCIAL MORTG AJ WHOLE_		09/01/2021	Paydown		1,085,781	1,085,781	1,025,430	1,063,843	0	21,939	0	21,939	0	1,085,781	0	0	0	26,932	06/25/2050	1.D FM
12645E-FS-9	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		09/01/2021	Paydown		359,294	359,294	256,635	264,540	0	94,754	0	94,754	0	359,294	0	0	0	6,829	01/27/2036	1.D FM
12647H-AL-0	CREDIT SUISSE COMMERCIAL MORTG SUPSEN WH		09/27/2021	Paydown		723,720	715,915	630,983	671,555	0	52,165	0	52,165	0	723,720	0	0	0	2,271	05/27/2036	1.D FM
12648E-BA-9	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		09/01/2021	Paydown		109,728	109,728	107,534	108,594	0	1,134	0	1,134	0	109,728	0	0	0	2,066	02/27/2037	1.D FM
12648E-BJ-0	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		09/01/2021	Paydown		137,810	137,810	135,743	136,257	0	1,553	0	1,553	0	137,810	0	0	0	3,423	06/27/2036	1.D FM
12648J-GE-5	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		09/01/2021	Paydown		19,046	19,046	18,262	18,666	0	380	0	380	0	19,046	0	0	0	333	07/27/2036	1.D FM
12648V-AJ-3	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		09/01/2021	Paydown		236,717	236,717	233,871	235,247	0	1,470	0	1,470	0	236,717	0	0	0	6,083	02/27/2036	1.D FM
12648W-AA-0	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN AB		09/01/2021	Paydown		145,575	145,575	131,745	138,558	0	7,017	0	7,017	0	145,575	0	0	0	2,765	03/29/2038	1.D FM
12650E-AJ-6	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		09/27/2021	Paydown		551,012	551,012	500,211	534,315	0	16,697	0	16,697	0	551,012	0	0	0	1,136	11/27/2046	1.D FM
12653T-BX-8	CSMC TRUST 2018-J1 CSMC_18-J1 WHOLE_CMO		09/01/2021	Paydown		43,793	43,793	45,682	0	0	(1,889)	0	(1,889)	0	43,793	0	0	0	261	02/25/2048	3.B FM
12661G-AA-7	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		09/25/2021	Paydown		334,200	330,996	336,088	0	0	(1,888)	0	(1,888)	0	334,200	0	0	0	3,998	01/25/2060	1.A FE
126650-BP-4	CVS HEALTH CORP SECURED CORP_BND 6.036		07/10/2021	Redemption 100.0000		39,617	39,617	39,617	39,615	0	2	0	2	0	39,617	0	0	0	1,395	12/10/2028	2.B
126650-BP-4	CVS HEALTH CORP SECURED CORP_BND 6.036		09/10/2021	Redemption 100.0000		79,832	79,832	79,832	79,829	0	4	0	4	0	79,832	0	0	0	3,414	12/10/2028	2.B FE
126650-BV-1	CVS HEALTH CORP SENIOR CORP_BND 144A 5		09/10/2021	Various		131,363	131,363	144,809	62,066	0	(13,445)	0	(13,445)	0	131,363	0	0	0	2,723	01/10/2033	2.B
12666#-AA-4	CVS HEALTH CORP SECURED CORP_BND 7.500		09/15/2021	Redemption 100.0000		411,813	411,813	428,322	414,648	0	(2,836)	0	(2,836)	0	411,813	0	0	0	20,853	01/15/2023	2.B
126671-RX-6	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		09/01/2021	Paydown		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	05/25/2032	1.D FM
126673-BB-7	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		09/27/2021	Paydown		105,860	105,860	105,794	105,794	0	66	0	66	0	105,860	0	0	0	776	11/25/2034	1.D FM
126673-D2-5	COUNTRYWIDE ASSET-BACKED CERT SENIOR ABS		09/01/2021	Paydown		278,003	278,003	277,996	277,246	0	757	0	757	0	278,003	0	0	0	7,472	08/25/2035	1.D FM
126673-J3-7	ENCORE CREDIT RECEIVABLES TRUS SUB ABS_A		09/27/2021	Paydown		976,349	976,349	842,101	947,412	0	28,937	0	28,937	0	976,349	0	0	0	5,273	09/25/2035	1.D FM
126673-TV-4	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		09/01/2021	Paydown		151,921	151,921	151,919	151,419	0	501	0	501	0	151,921	0	0	0	4,655	05/25/2035	1.D FM
12667G-4W-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/25/2021	Paydown		131,335	146,982	103,653	97,676	0	33,658	0	33,658	0	131,335	0	0	0	787	10/25/2035	1.D FM
12667G-QK-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2021	Paydown		505,000	493,990	425,393	398,219	0	106,781	0	106,781	0	505,000	0	0	0	18,839	07/25/2035	1.D FM
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2021	Paydown		152,859	154,094	137,285	133,480	0	19,379	0	19,379	0	152,859	0	0	0	5,805	08/25/2035	1.D FM
12667N-AA-6	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		09/27/2021	Paydown		237,030	237,030	216,882	229,047	0	7,982	0	7,982	0	237,030	0	0	0	618	11/25/2036	1.D FM
12668A-L3-7	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		09/01/2021	Paydown		25,028	25,581	21,897	18,761	0	6,267	0	6,267	0	25,028	0	0	0	1,092	01/25/2036	1.D FM
12668A-UU-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2021	Paydown		127,837	128,661	84,377	65,911	0	61,926	0	61,926	0	127,837	0	0	0	4,240	12/25/2035	1.D FM
12668B-EJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2021	Paydown		129,483	131,542	114,070	110,950	0	18,533	0	18,533	0	129,483	0	0	0	4,804	02/25/2036	1.D FM
12668B-FG-3	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2021	Paydown		25,666	24,560	20,306	16,793	0	8,873	0	8,873	0	25,666	0	0	0	951	02/25/2036	1.D FM
126694-3B-2	CWHL_06-8 SUPSEN WHOLE_CMO _06-8 6.000		09/01/2021	Paydown		47,198	47,794	43,593	38,026	0	9,173	0	9,173	0	47,198	0	0	0	1,976	05/25/2036	1.D FM
126694-FQ-6	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		09/01/2021	Paydown		110,844	112,220	107,771	97,722	0	13,123	0	13,123	0	110,844	0	0	0	4,398	10/25/2035	1.D FM
126694-M6-2	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		09/27/2021	Paydown		57,846	57,846	46,367	48,290	0	9,556	0	9,556	0	57,846	0	0	0	156	04/25/2046	1.D FM
126694-TU-2	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		09/01/2021	Paydown		12,351	12,346	11,713	10,065	0	2,287	0	2,287	0	12,351	0	0	0	449	01/25/2036	1.D FM
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		09/01/2021	Paydown		364,968	365,520	317,431	330,356	0	34,612	0	34,612	0	364,968	0	0	0	6,060	03/20/2036	1.D FM
12672#-AA-6	CVS PASSTHROUGH TRUST CORP_BND 4.704%		09/10/2021	Redemption 100.0000		178,605	178,605	178,537	178,551	0	54	0	54	0	178,605	0	0	0	5,603	09/10/2034	2.B
12674@-AA-6	CVS PASSTHROUGH TRUST SECURED CORP_BND		09/10/2021	Various		120,649	120,649	120,649	120,649	0	0	0	0	0	120,649	0	0	0	3,231	08/10/2035	2.B
12695*-AA-3	CVS HEALTH CORP LN1 CORP_BND 3.416% 10		09/10/2021	Various		69,166	69,166	69,166	69,166	0	0	0	0	0	69,166	0	0	0	1,576	10/10/2038	2.B
12708#-AA-4	CHARTER COMMUNICATIONS CTL SECURED CORP_		09/15/2021	Redemption 100.0000		58,102	58,102	58,102	58,102	0	0	0	0	0	58,102	0	0	0	2,159	07/15/2035	2.B PL
12806*-AH-4	CAITHNESS LONG ISLAND LLC CORP_BND 5.7		07/15/2021	Various		412,222	412,222	412,222	412,222	0	0	0	0	0	412,222	0	0	0	23,538	01/15/2032	2.B PL
13466*-AA-8	CAMPUSPARC LP SECURED CORP_BND 5.138%		09/30/2021	Various		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	2,408	12/31/2043	2.B PL
14040H-CG-8	CAPITAL ONE FINANCIAL CORPORAT SUB CORP_		08/02/2021	BANK OF AMERICA		5,066,400	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	66,400	66,400	1,638	07/29/2032	2.B FE
14066A-AA-7	CAPMARK MILITARY HOUSING TRUST PRELCF SE		07/10/2021	Paydown		89,680	89,680	88,767	88,869	0	811	0	811	0	89,680	0	0	0	5,513	07/10/2051	1.G
144528-AC-0	CARRINGTON MORTGAGE LOAN TRUST SENIOR AB		09/27/2021	Paydown		1,586,019	1,586,019	999,192	1,116,892	0	469,127	0	469,127	0	1,586,019	0	0	0	2,785	07/25/2036	1.D FM
14453F-AC-3	CARRINGTON MORTGAGE LOAN TRUST SENIOR AB		09/27/2021	Paydown		286,786	286,786	238,032	267,243	0	19,543	0	19,543	0	286,786	0	0	0	500	06/25/2036	1.D FM
14856J-AA-2	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB		09/15/2021	Paydown		101,344	101,344	101,343	0	0	1	0	1	0	101,344	0	0	0	309	08/15/2041	1.F FE
14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SECURED C		09/30/2021	Redemption 100.0000		125,357	125,357	125,357	125,357	0	0	0	0	0	125,357	0	0	0	3,789	11/30/2029	2.C 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
149123-CJ-8	CATERPILLAR INC SENIOR CORP_BND 3.250%		07/08/2021	BARCLAYS CAPITAL		9,654,825	8,625,000	9,970,998	9,959,663	0	(16,879)	0	(16,879)	0	9,942,784	0	(287,959)	(287,959)	212,570	04/09/2050	1.F FE
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELE SECURED C		07/08/2021	CITIGROUP GLOBAL MKT INC		5,161,200	5,000,000	5,397,550	5,396,267	0	(4,967)	0	(4,967)	0	5,391,300	0	(230,100)	(230,100)	159,903	07/01/2050	1.F FE
152314-JP-6	CENTEX HOME EQUITY CXHE_04-B SENIOR ABS_		09/01/2021	Paydown		122,780	122,780	129,708	126,697	0	(3,917)	0	(3,917)	0	122,780	0	0	0	4,465	03/25/2034	3.B FM
15722#-AA-9	CGA LEASE BACKED PASS THROUGH LN1 CORP_B		09/10/2021	Redemption 100.0000		1,883	1,883	1,883	1,883	0	0	0	0	0	1,883	0	0	0	56	01/10/2041	2.A
15722*-AA-3	CGA LEASE BACKED PASS THROUGH SECURED CO		09/10/2021	Redemption 100.0000		24,787	24,787	24,787	24,787	0	0	0	0	0	24,787	0	0	0	799	01/10/2041	2.B
161546-FV-3	CHASE FUNDING MORTGAGE LOAN AS SENIOR AB		09/01/2021	Paydown		69,325	69,325	67,507	68,116	0	1,208	0	1,208	0	69,325	0	0	0	2,400	05/25/2033	1.D FM
161546-GC-4	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN		09/27/2021	Paydown		3,319	3,319	2,610	3,032	0	287	0	287	0	3,319	0	0	0	25	03/25/2033	1.D FM
161546-JP-2	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN		09/27/2021	Paydown		24,291	24,291	22,254	22,316	0	1,975	0	1,975	0	24,291	0	0	0	152	02/25/2035	1.D FM
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		09/01/2021	Paydown		125,967	126,060	92,128	70,115	0	55,851	0	55,851	0	125,967	0	0	0	4,743	07/25/2037	1.D FM
162765-AC-5	CHEC LOAN TRUST CHEC_04-1 SENIOR ABS_ABS		09/27/2021	Paydown		69,982	69,982	67,095	66,889	0	3,093	0	3,093	0	69,982	0	0	0	541	07/25/2034	1.D FM
163851-AD-0	CHEMOURS COMPANY SENIOR CORP_BND 7.000		07/16/2021	Various		1,550,625	1,500,000	1,507,500	1,504,774	0	(1,041)	0	(1,041)	0	1,503,732	0	46,893	46,893	71,458	05/15/2025	4.B FE
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP SENIOR CORP_		09/27/2021	GOLDMAN SACHS & CO.		2,017,500	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	17,500	17,500	361	01/31/2032	3.B FE
16411R-AJ-8	CHENIERE ENERGY INC SECURED CORP BND 144		07/13/2021	Tax Free Exchange		811,960	766,000	766,000	766,000	0	0	0	0	0	766,000	0	45,960	45,960	28,637	10/15/2028	3.C FE
166756-AT-3	CHEVRON USA INC SENIOR CORP_BND 6.000%		09/29/2021	JANE STREET CAPITAL		9,756,071	6,700,000	9,957,875	0	0	(92,265)	0	(92,265)	0	9,865,610	0	(109,539)	(109,539)	434,383	03/01/2041	1.D FE
16678R-CT-2	CHEVY CHASE FUNDING LLC SENIOR WHOLE_CMO		08/25/2021	Paydown		52,582	52,582	48,411	48,449	0	4,133	0	4,133	0	52,582	0	0	0	226	01/25/2036	1.D FM
16678R-CU-9	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		08/25/2021	Paydown		3,334	3,334	2,938	3,328	0	5	0	5	0	3,334	0	0	0	27	01/25/2036	1.D FM
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEX SENIOR CO		09/07/2021	WELLS FARGO SECURITIES		1,570,311	1,665,000	1,665,000	1,665,000	0	0	0	0	0	1,665,000	0	(94,689)	(94,689)	45,873	08/15/2050	1.D FE
172973-3M-9	CMSI_05-7 SUPSEN WHOLE_CMO _05-7 5.500		09/01/2021	Paydown		11,372	11,372	10,466	11,177	0	195	0	195	0	11,372	0	0	0	417	10/25/2035	1.D FM
172987-BA-6	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		09/01/2021	Paydown		308,010	288,532	264,962	225,687	0	82,323	0	82,323	0	308,010	0	0	0	6,006	11/25/2036	1.D FM
17307G-LP-1	CREDIT-BASED ASSET SERVICING A MEZZANIN		09/27/2021	Paydown		91,816	91,816	85,045	89,033	0	2,783	0	2,783	0	91,816	0	0	0	680	10/25/2034	1.D FM
17309Q-AF-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN A		09/27/2021	Paydown		584,251	584,251	496,066	557,071	0	27,180	0	27,180	0	584,251	0	0	0	2,165	10/25/2036	1.D FM
17311F-AF-1	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS		09/01/2021	Paydown		367,617	367,617	232,239	198,941	0	168,676	0	168,676	0	367,617	0	0	0	9,570	01/25/2037	1.D FM
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		09/01/2021	Paydown		19,730	18,609	15,918	16,636	0	3,093	0	3,093	0	19,730	0	0	0	417	04/25/2037	1.D FM
17311Y-AA-1	CREDIT BASED ASSET SERVICING A SENIOR AB		09/01/2021	Paydown		294,764	294,764	167,285	138,723	0	156,041	0	156,041	0	294,764	0	0	0	3,006	03/25/2037	1.D FM
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR ABS		09/27/2021	Paydown		1,653,132	1,653,133	1,462,943	1,494,711	0	158,421	0	158,421	0	1,653,132	0	0	0	3,198	05/25/2037	1.D FM
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		09/01/2021	Paydown		75,889	75,889	77,762	0	0	(1,874)	0	(1,874)	0	75,889	0	0	0	1,563	10/25/2043	1.D FM
17329M-CL-1	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		09/01/2021	Paydown		323,709	323,709	330,462	0	0	(6,752)	0	(6,752)	0	323,709	0	0	0	1,419	07/25/2051	1.A FE
18974B-AH-2	CITIMORTGAGE ALTERNATIVE LOAN SENIOR WHO		09/01/2021	Paydown		207,912	202,725	174,014	177,423	0	30,490	0	30,490	0	207,912	0	0	0	8,858	10/25/2036	1.D FM
19676#-DF-3	CO LOTTERY LAMBERT LOTTERY REC SENIOR CO		07/03/2021	Redemption 100.0000		166,475	166,475	166,475	166,475	0	0	0	0	0	166,475	0	0	0	12,883	07/03/2021	1.C
19687Y-AA-3	COLT FUNDING LLC COLT_20-RPL1 SENIOR WHO		09/01/2021	Paydown		570,002	570,002	570,002	570,002	0	1	0	1	0	570,002	0	0	0	5,154	01/25/2065	1.A FE
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST SENIOR ABS		09/27/2021	Paydown		86,473	86,473	86,473	86,473	0	0	0	0	0	86,473	0	0	0	872	10/25/2040	1.A FE
20825C-BD-5	CONOCOPHILLIPS SENIOR CORP_BND 144A 4.		09/29/2021	JANE STREET CAPITAL		5,462,688	4,200,000	5,428,500	0	0	(18,634)	0	(18,634)	0	5,409,866	0	52,822	52,822	229,163	08/15/2048	1.G FE
209111-FY-4	CONSOLIDATED EDISON COMPANY OF SENIOR CO		09/24/2021	MORGAN STANLEY & CO. INC		5,824,200	5,000,000	6,219,100	6,216,130	0	(20,794)	0	(20,794)	0	6,195,336	0	(371,136)	(371,136)	195,854	04/01/2050	2.A FE
210518-DJ-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN		07/16/2021	J.P. MORGAN SECURITIES INC		3,708,360	4,000,000	3,965,960	3,966,257	0	278	0	278	0	3,966,535	0	(258,175)	(258,175)	71,944	05/01/2060	1.E FE
21872#-AA-5	CORECIVIC OF KANSAS LLC SECURED CORP_BND		07/31/2021	Redemption 100.0000		50,074	50,074	50,074	50,074	0	0	0	0	0	50,074	0	0	0	1,664	01/31/2040	1.F PL
22357@-AA-9	COX COMMUNICATIONS INC SENIOR CORP_BND		09/01/2021	Redemption 100.0000		69,300	69,300	69,300	69,300	0	0	0	0	0	69,300	0	0	0	2,208	01/02/2040	2.B
223611-A@-3	COWBOYS STADIUM LP SECURED CORP_BND 3.		09/30/2021	Various		300,690	300,690	300,690	300,690	0	0	0	0	0	300,690	0	0	0	10,405	03/31/2034	2.A PL
22541N-AG-4	HOME EQUITY ASSET TRUST HEAT_0 SUB ABS_A		09/27/2021	Paydown		122,241	122,241	113,073	117,643	0	4,598	0	4,598	0	122,241	0	0	0	1,106	11/25/2032	1.D FM
228023-AB-3	CROWLEY CONRO LLC SENIOR CORP_BND 4.18		08/16/2021	Redemption 100.0000		234,416	234,416	234,416	234,416	0	0	0	0	0	234,416	0	0	0	9,801	08/15/2043	1.B
233046-AE-1	DB MASTER FINANCE LLC DNKN_17 SENIOR ABS		08/20/2021	Paydown		6,875	6,875	6,720	6,920	0	(45)	0	(45)	0	6,875	0	0	0	187	11/20/2047	2.B FE
233046-AF-8	DB MASTER FINANCE LLC DNKN_17 SENIOR ABS		08/20/2021	Paydown		17,500	17,500	17,304	17,465	0	35	0	35	0	17,500	0	0	0	529	11/20/2047	2.B FE
233046-AK-7	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		08/20/2021	Paydown		35,625	35,625	35,625	35,625	0	0	0	0	0	35,625	0	0	0	1,074	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		08/20/2021	Paydown		35,625	35,625	35,625	35,625	0	0	0	0	0	35,625	0	0	0	1,163	05/20/2049	2.B FE
23317*-AC-4	DD SOUTH 4 LC SECURED CORP_BND 3.550%		09/05/2021	Various		82,299	82,299	82,299	82,299	0	0	0	0	0	82,299	0	0	0	1,948	09/05/2033	1.B
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		09/20/2021	Paydown		181,202	181,203	141,011	142,600	0	38,603	0	38,603	0	181,202	0	0	0	759	03/19/2045	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
23332U-EL-4	DSLA MORTGAGE LOAN TRUST DSLA SENIOR WHO		09/20/2021	Paydown		606,451	605,354	469,456	482,782	0	123,669	0	123,669	0	606,451	0	0	0	2,273	08/19/2045	1.D FM
23422R-AB-8	DIAMOND RESORTS INTERNATIONAL SECURED CO		09/01/2021	Call 101.9380		468,915	460,000	458,850	459,294	0	162	0	162	0	459,456	0	544	544	44,565	09/01/2023	4.C FE
25151D-DF-7	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		09/25/2021	Paydown		43,023	43,023	43,043	43,023	0	0	0	0	0	43,023	0	0	0	175	02/25/2035	1.D FM
25151X-AA-9	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO		09/27/2021	Paydown		152,645	152,645	122,996	129,592	0	23,053	0	23,053	0	152,645	0	0	0	301	08/25/2047	1.D FM
25151X-AB-7	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		09/27/2021	Paydown		327,048	327,049	263,709	277,605	0	49,443	0	49,443	0	327,048	0	0	0	517	08/25/2047	1.D FM
				Redemption 100.0000																	
25240*-AA-5	DH CANAL LLC WALGREEN SENIOR CORP_BND		09/15/2021			43,071	43,071	41,749	42,445	0	626	0	626	0	43,071	0	0	0	1,537	08/15/2030	1.B
25273C-AB-6	DIAMOND RESORTS OWNER TRUST DR SUB ABS_A		09/20/2021	Paydown		410,463	410,463	410,372	0	0	91	0	91	0	410,463	0	0	0	2,820	11/20/2033	1.F FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST DR SUB ABS_A		09/20/2021	Paydown		439,782	439,782	439,772	0	0	10	0	10	0	439,782	0	0	0	3,979	11/20/2033	2.B FE
25470X-BC-8	DISH DBS CORP SENIOR CORP_BND 144A 5.1		09/03/2021	Tax Free Exchange		3,975,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	(25,000)	(25,000)	56,375	06/01/2029	4.C FE
25755T-AE-0	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		07/25/2021	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	2,097	10/25/2045	2.A FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		07/25/2021	Paydown		67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	2,191	07/25/2048	2.A FE
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK SENIOR AB		07/20/2021	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	392	04/20/2049	2.C FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		08/16/2021	Paydown		25,151	25,151	25,154	0	0	(3)	0	(3)	0	25,151	0	0	0	193	11/15/2028	1.A FE
26829H-AA-4	ECMC GROUP STUDENT LOAN TRUST SENIOR ABS		09/27/2021	Paydown		147,198	147,198	147,198	147,198	0	0	0	0	0	147,198	0	0	0	1,263	11/25/2069	1.A FE
26884T-AD-4	ERAC USA FINANCE LLC SENIOR CORP_BND 144		08/16/2021	Maturity		4,000,000	4,000,000	4,440,098	4,057,799	0	(57,799)	0	(57,799)	0	4,000,000	0	0	0	180,000	08/16/2021	2.A FE
278865-AU-4	ECOLAB INC SENIOR CORP_BND 3.250% 01/1		09/08/2021	Call 103.9426		3,118,279	3,000,000	3,042,210	3,014,001	0	(5,179)	0	(5,179)	0	3,008,822	0	(8,822)	(8,822)	230,404	01/14/2023	2.A FE
				Redemption 100.0000																	
280145-AA-1	EDGEMOOR STAR-AMERICA JUDICIAL SECURED C		09/30/2021			39,418	39,418	39,418	39,418	0	0	0	0	0	39,418	0	0	0	1,419	06/30/2051	2.B
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LO SENIOR AB		09/25/2021	Paydown		19,715	19,715	19,693	0	0	22	0	22	0	19,715	0	0	0	163	11/25/2045	1.A FE
29003B-AA-9	ELMWOOD CLO V LTD ELMW5_20-2A SENIOR ABS		08/02/2021	Call 100		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	145,980	07/24/2031	1.A FE
29003B-AC-5	ELMWOOD CLO V LTD ELMW_20-2A SUB ABS_ABS		08/02/2021	Paydown		2,000,000	2,000,000	2,010,400	2,010,322	0	(10,322)	0	(10,322)	0	2,000,000	0	0	0	51,231	07/24/2031	1.C FE
29364W-BD-9	ENTERGY LOUISIANA LLC SECURED CORP_BND		09/24/2021	BARCLAYS CAPITAL		4,962,500	5,000,000	5,220,650	5,220,030	0	(3,561)	0	(3,561)	0	5,216,469	0	(253,969)	(253,969)	150,236	03/15/2051	1.F FE
29365K-AC-7	ENERGY TEXAS RESTORATION FUNDI SENIOR AB		08/01/2021	Paydown		549,079	549,079	548,666	548,666	0	412	0	412	0	549,079	0	0	0	24,050	11/01/2023	1.A FE
				Redemption 100.0000																	
29587#-AN-6	ERNST & YOUNG LLP SENIOR CORP_BND 7.81		07/25/2021			1,091,200	1,091,200	1,169,588	1,100,278	0	(9,078)	0	(9,078)	0	1,091,200	0	0	0	85,223	07/25/2022	1.C PL
30227F-AA-8	EXTENDED STAY AMERICA TRUST ES LCF SENIO		09/15/2021	Paydown		25,877	25,877	25,877	0	0	0	0	0	0	25,877	0	0	0	57	07/15/2038	1.A FE
30227F-AE-0	EXTENDED STAY AMERICA TRUST ES SUB SENIO		09/15/2021	Paydown		7,763	7,763	7,763	0	0	0	0	0	0	7,763	0	0	0	22	07/15/2038	1.D FE
30227F-AG-5	EXTENDED STAY AMERICA TRUST ES SUB SENIO		09/15/2021	Paydown		10,351	10,351	10,351	0	0	0	0	0	0	10,351	0	0	0	35	07/15/2038	1.G FE
30246Q-BV-4	FBR SECURITIZATION TRUST FBRS MEZZANIN A		09/27/2021	Paydown		1,439,597	1,439,597	915,366	1,188,906	0	250,690	0	250,690	0	1,439,597	0	0	0	7,439	10/25/2035	1.D FM
				Redemption 100.0000																	
30288*-AA-8	FLNG LIQUEFACTION 2 LLC UNSEC CORP_BND		09/30/2021			396,000	396,000	396,000	396,000	0	0	0	0	0	396,000	0	0	0	17,978	03/31/2038	2.B FE
				Redemption 100.0000																	
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND		09/30/2021			263,340	263,340	263,340	263,340	0	0	0	0	0	263,340	0	0	0	12,614	03/31/2038	2.B FE
302985-AA-4	FWD SECURITIZATION TRUST FWD_2 SENIOR WH		09/01/2021	Paydown		186,386	186,386	186,380	186,380	0	6	0	6	0	186,386	0	0	0	2,878	01/25/2050	1.A FE
31574P-AA-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		09/01/2021	Paydown		334,475	334,475	334,471	334,471	0	4	0	4	0	334,475	0	0	0	4,514	05/25/2065	1.D FM
31677Q-BC-2	FIFTH THIRD BANK OHIO SENIOR CORP_BND		09/01/2021	Call 100.0000		11,000,000	11,000,000	10,943,350	10,993,474	0	5,807	0	5,807	0	10,999,281	0	719	719	289,896	10/01/2021	1.G FE
317380-AA-4	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		09/25/2021	Paydown		19,587	4,577	4,546	0	0	15,041	0	15,041	0	19,587	0	0	0	0	07/25/2051	1.A PL
317380-AA-4	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		08/25/2021	Paydown		72,172	55,095	54,725	0	0	17,447	0	17,447	0	72,172	0	0	0	0	07/25/2051	2.B Z
317380-AB-2	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		09/25/2021	Paydown		4,647	(336)	(334)	0	0	4,981	0	4,981	0	4,647	0	0	0	0	07/25/2051	1.C PL
317380-AB-2	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		08/25/2021	Paydown		17,115	11,448	11,372	0	0	5,742	0	5,742	0	17,115	0	0	0	0	07/25/2051	2.B Z
32027N-VV-0	FIRST FRANKLIN MORTGAGE LOAN F SENIOR AB		09/27/2021	Paydown		218,405	218,405	222,562	222,907	0	(4,502)	0	(4,502)	0	218,405	0	0	0	1,197	10/25/2035	2.B FM
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH		09/01/2021	Paydown		41,265	44,128	38,503	33,812	0	7,453	0	7,453	0	41,265	0	0	0	1,530	09/25/2035	1.D FM
32051G-YH-2	FIRST HORIZON ALTERNATIVE MORT SENIOR WH		09/01/2021	Paydown		54,497	55,508	43,988	38,040	0	16,456	0	16,456	0	54,497	0	0	0	2,144	11/25/2035	1.D FM
32052F-AR-7	FIRST HORIZON ALTERNATIVE MORT SENIOR WH		09/01/2021	Paydown		91,232	99,356	64,703	50,624	0	40,607	0	40,607	0	91,232	0	0	0	4,052	11/25/2036	1.D FM
32113J-AA-3	FIRST NLC TRUST FNLC_05-1 SENIOR ABS_ABS		09/27/2021	Paydown		244,097	244,098	199,916	201,950	0	42,147	0	42,147	0	244,097	0	0	0	716	05/25/2035	1.D FM
				Redemption 100.0000																	
33632*-UQ-8	CVS HEALTH CORP SECURED CORP_BND 7.280		09/10/2021			106,448	106,448	111,803	107,725	0	(1,276)	0	(1,276)	0	106,448	0	0	0	5,169	01/10/2024	2.B
33767C-AG-2	FIRSTKEY MORTGAGE TRUST FKMT_1 SENIOR WH		09/01/2021	Paydown		31,739	31,739	32,354	32,354	0	(615)	0	(615)	0	31,739	0	0	0	727	03/25/2045	1.D FM
33851H-AD-5	FLAGSTAR MORTGAGE TRUST FSMT_1 SUPSEN WH		09/01/2021	Paydown		229,497	229,497	233,083	233,083	0	(3,586)	0	(3,586)	0	229,497	0	0	0	5,283	04/25/2048	1.D FM
33851J-AC-3	FLAGSTAR MORTGAGE TRUST FSMT_1 SUPSEN WH		09/01/2021	Paydown		144,063	144,063	143,508	143,508	0	555	0	555	0	144,063	0	0	0	3,734	05/25/2048	1.D FM
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST FSMT_2 SUPSEN WH		09/01/2021	Paydown		150,136	150,136	152,294	152,293	0	(2,158)	0	(2,158)	0	150,136	0	0	0	3,026	03/25/2050	1.D FM
33852E-AF-6	FLAGSTAR MORTGAGE TRUST FSMT_2 WHOLE_CMO		09/25/2021	Paydown		74,184	74,184	76,293	0	0	(2,110)	0	(2,110)	0	74,184	0	0	0	602	04/25/2051	1.A FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND		09/30/2021	Various		284,800	284,800	284,800	284,800	0	0	0	0	0	284,800	0	0	0	11,748	03/31/2038	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
				Redemption 100.0000																	
346845-AB-6	FORT BENNING FAMILY COMMUNITIE MUNITAX_B		07/15/2021			545,071	545,071	544,315	544,660	0	411	0	411	0	545,071	0	0	0	30,306	01/15/2036	1.E FE
347075-AC-7	FORT CARSON FAMILY HSG L L C C MUNITAX_B		09/15/2021	Various		1,240,000	1,240,000	1,513,924	1,253,471	0	(9,770)	0	(9,770)	0	1,243,700	0	(3,700)	(3,700)	63,272	11/15/2021	1.D FE
347454-AA-8	FORT HOOD FAMILY HOUSING TRUST SENIOR CO		08/15/2021	Call 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,441	10/15/2036	1.E FE
347454-AB-6	FORT HOOD FAMILY HOUSING TRUST CORP_BND		09/15/2021	Various		100,000	100,000	99,854	99,909	0	3	0	3	0	99,912	0	88	88	4,346	10/15/2036	2.B FE
36166X-AA-9	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _		09/01/2021	Paydown		64,113	64,113	64,112	0	0	1	0	1	0	64,113	0	0	0	191	05/25/2066	1.A FE
36166X-AB-7	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _		09/01/2021	Paydown		74,885	74,885	74,884	0	0	1	0	1	0	74,885	0	0	0	229	05/25/2066	1.C FE
36167C-AA-4	ANGELO GORDON MORTGAGE TRUST G SENIOR WH		09/01/2021	Paydown		237,473	237,473	238,141	237,878	0	(406)	0	(406)	0	237,473	0	0	0	4,111	10/25/2068	1.D FM
36167F-AA-7	GCAT GCAT_20-NQM1 SENIOR WHOLE_CMO _20-N		09/01/2021	Paydown		432,688	432,688	432,681	432,681	0	7	0	7	0	432,688	0	0	0	6,341	01/25/2060	1.D FM
36167V-AA-2	GCAT_19-NQM3 SENIOR WHOLE_CMO _19-NQM3 1		09/25/2021	Paydown		157,956	157,956	157,953	157,953	0	4	0	4	0	157,956	0	0	0	2,836	11/25/2059	1.D FM
36185P-AB-1	GMAC COMMERCIAL MORTGAGE ASSET SUB SUB_C		09/10/2021	Paydown		127,443	127,443	127,662	127,656	0	(214)	0	(214)	0	127,443	0	0	0	5,371	08/10/2048	2.C FE
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET LCF SENIO		09/10/2021	Paydown		12,391	12,391	12,318	12,321	0	71	0	71	0	12,391	0	0	0	505	08/10/2052	2.A
362256-AC-3	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH		09/27/2021	Paydown		425,094	425,094	241,281	187,312	0	237,782	0	237,782	0	425,094	0	0	0	2,554	10/25/2036	1.D FM
36228F-6M-3	GSAMP TRUST GSAMP_04-AR1 SENIOR ABS_ABS		09/27/2021	Paydown		59,697	59,697	59,715	59,684	0	13	0	13	0	59,697	0	0	0	520	06/25/2034	1.D FM
36228F-AA-4	GSMPS MORTGAGE LOAN TRUST GSMP SENIOR WH		07/01/2021	Paydown		69	72	76	73	0	(3)	0	(3)	0	69	0	0	0	2	09/19/2027	2.B FM
3622EQ-AE-5	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		09/27/2021	Paydown		320,417	320,417	190,179	152,149	0	168,268	0	168,268	0	320,417	0	0	0	988	02/25/2037	1.D FM
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		09/27/2021	Paydown		82,892	82,894	44,894	34,388	0	48,504	0	48,504	0	82,892	0	0	0	170	03/25/2036	1.D FM
362334-ME-1	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		09/01/2021	Paydown		116,090	116,090	59,865	46,226	0	69,864	0	69,864	0	116,090	0	0	0	996	03/25/2036	1.D FM
362341-DJ-5	GSAA HOME EQUITY TRUST GSAA_05 SENIOR WH		09/27/2021	Paydown		89,206	89,206	89,165	89,165	0	42	0	42	0	89,206	0	0	0	427	06/25/2035	1.D FM
362341-DP-1	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH		09/01/2021	Paydown		75,360	75,360	69,582	72,587	0	2,773	0	2,773	0	75,360	0	0	0	2,889	07/25/2035	1.D FM
362341-VS-5	GSR MORTGAGE LOAN TRUST 2005-8 SENIOR WH		09/01/2021	Paydown		1,293	1,238	1,227	1,222	0	71	0	71	0	1,293	0	0	0	51	11/25/2035	3.B FM
362341-YF-0	FFM_05-F11 SUB ABS_ABS _05-F11 0.731%		09/27/2021	Paydown		287,836	287,836	253,655	257,802	0	30,034	0	30,034	0	287,836	0	0	0	1,622	11/25/2035	1.D FM
362381-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		09/27/2021	Paydown		474,989	474,989	297,172	230,444	0	244,545	0	244,545	0	474,989	0	0	0	2,775	08/25/2036	1.D FM
36242D-VA-8	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH		09/01/2021	Paydown		42,952	42,952	43,119	42,204	0	748	0	748	0	42,952	0	0	0	1,496	02/25/2035	1.D FM
36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		09/01/2021	Paydown		126,311	126,311	72,223	53,495	0	72,816	0	72,816	0	126,311	0	0	0	1,889	07/25/2036	1.D FM
36250T-AA-5	GS MORTGAGE SECURITIES CORPORA SENIOR WH		09/27/2021	Paydown		142,219	142,219	129,775	138,480	0	3,739	0	3,739	0	142,219	0	0	0	269	04/26/2037	1.D FM
36254W-AA-4	GS MORTGAGE SECURITIES CORPORA SENIOR WH		08/02/2021	Paydown		729,197	729,197	718,259	724,887	0	4,310	0	4,310	0	729,197	0	0	0	1,216	04/26/2037	1.D FM
36264B-AA-8	GPMTLTDGPMT_21-FL3 SENIOR_CMBS _21-FL3 1		09/13/2021	Paydown		641,392	641,392	641,392	0	0	0	0	0	0	641,392	0	0	0	3,080	07/16/2035	1.A FE
36298G-AA-7	GSPA MONETIZATION TRUST GS SECURED CORP_		07/09/2021	Various		179,412	179,412	184,421	181,469	0	(2,058)	0	(2,058)	0	179,412	0	0	0	6,721	10/09/2029	1.G
36298G-AA-7	GSPA MONETIZATION TRUST GS SECURED CORP_		09/09/2021	Various		361,709	361,709	371,808	365,857	0	(4,149)	0	(4,149)	0	361,709	0	0	0	16,456	10/09/2029	2.A FE
36298Y-AA-8	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		09/27/2021	Paydown		115,018	115,018	48,413	37,361	0	77,658	0	77,658	0	115,018	0	0	0	637	09/25/2036	1.D FM
364760-AL-2	GAP INC SECURED CORP_BND 144A 8.375% 0		09/27/2021	Call 112.1250		623,415	556,000	556,000	556,000	0	0	0	0	0	556,000	0	0	0	107,771	05/15/2023	3.B FE
364760-AM-0	GAP INC SECURED CORP_BND 144A 8.625% 0		09/27/2021	Call 109.2500		300,438	275,000	283,250	282,182	0	(1,419)	0	(1,419)	0	280,763	0	(5,763)	(5,763)	45,994	05/15/2025	3.B FE
368306-AA-4	GBT_20-FLIX SENIOR SENIOR_CMBS _20-FLIX		08/16/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	24,925	08/15/2037	1.D FM
378272-AY-4	GLENCORE FUNDING LLC SENIOR CORP_BND 144		08/16/2021	FIFTH THIRD SECURITIES		5,022,450	5,000,000	4,961,650	4,962,768	0	2,130	0	2,130	0	4,964,897	0	57,553	57,553	120,139	09/01/2030	2.A FE
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20 SENIOR AB		09/17/2021	Paydown		116,363	116,363	116,319	116,323	0	39	0	39	0	116,363	0	0	0	1,757	11/19/2040	1.F FE
38012N-AA-3	GMAC COMMERCIAL MORTGAGE ASSET PRELCF SE		09/10/2021	Paydown		28,724	28,724	28,159	28,271	0	453	0	453	0	28,724	0	0	0	1,800	04/10/2051	2.A
38149X-AA-7	GOLDMAN HOME IMPROVEMENT TRUST ABS_ABS _		09/25/2021	Paydown		1,245,764	1,245,764	1,241,170	0	0	4,594	0	4,594	0	1,245,764	0	0	0	1,433	06/25/2051	2.B Z
38217U-AC-6	GOODGREEN TRUST GOODG_21-1A SUB ABS_ABS		09/15/2021	Paydown		11,185	11,185	11,181	0	0	4	0	4	0	11,185	0	0	0	65	10/15/2056	2.B FE
383909-AG-3	WR GRACE & CO-CONN SENIOR CORP_BND 144A		09/22/2021	Taxable Exchange		922,246	893,000	893,000	893,000	0	0	0	0	0	893,000	0	29,246	29,246	33,497	06/15/2027	3.C FE
				Redemption 100.0000																	
39278*-AA-1	GREEN COUNTRY ENERGY LLC SECURED CORP_BN		08/10/2021			649,243	649,243	644,774	648,413	0	830	0	830	0	649,243	0	0	0	35,108	02/10/2024	5.B FE
39538V-AA-8	GREENPOINT MORTGAGE LOAN TRUST SENIOR WH		09/25/2021	Paydown		67,257	67,257	57,877	60,691	0	6,566	0	6,566	0	67,257	0	0	0	449	10/25/2034	1.D FM
39538W-GA-0	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		09/27/2021	Paydown		194,600	194,600	164,437	161,040	0	33,560	0	33,560	0	194,600	0	0	0	711	03/25/2036	1.D FM
39538W-HA-9	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		09/27/2021	Paydown		498,375	498,377	384,373	373,703	0	124,673	0	124,673	0	498,375	0	0	0	1,721	05/25/2036	1.D FM
39539F-AK-0	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		09/27/2021	Paydown		1,012,150	1,012,151	814,781	840,539	0	171,612	0	171,612	0	1,012,150	0	0	0	2,277	09/25/2046	1.D FM
39539M-AA-7	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		09/27/2021	Paydown		848,899	848,899	715,072	753,957	0	94,941	0	94,941	0	848,899	0	0	0	1,910	06/25/2037	1.D FM
				Redemption 100.0000																	
39813#-AA-9	GRIDFLEX GENERATION LLC CORP_BND 5.210		09/30/2021			446,783	446,783	446,783	446,783	0	0	0	0	0	446,783	0	0	0	17,458	12/31/2030	2.C PL
40439H-AA-7	HIN TIMESHARE TRUST HINTT_20-A SENIOR AB		09/09/2021	Paydown		79,500	79,500	79,488	79,488	0	12	0	12	0	79,500	0	0	0	733	10/09/2039	1.A FE
40462#-AA-1	HA FEDERAL FUNDING I TRUST SENIOR CORP_B		08/07/2021	Various		527,138	527,138	527,138	527,138	0	0	0	0	0	527,138	0	0	0	18,081	08/07/2035	1.D
				Redemption 100.0000																	
40470#-AA-1	FORT POLK EQUIPMENT TRUST SECURED CORP_B		09/06/2021			52,084	52,084	52,084	52,084	0	0	0	0	0	52,084	0	0	0	1,653	01/06/2039	2.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
410867-AG-0	HANOVER INSURANCE GROUP INC SENIOR CORP_		07/29/2021	MORGAN STANLEY & CO. INC		11,047,778	10,847,000	11,016,510	11,011,143	0	(9,089)	0	(9,089)	0	11,002,054	0	45,724	45,724	253,097	09/01/2030	2.B FE
41161M-AC-4	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		09/20/2021	Paydown		326,523	326,523	195,967	172,501	0	154,022	0	154,022	0	326,523	0	0	0	922	07/19/2046	1.D FM
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		09/20/2021	Paydown		1,003,618	964,627	672,109	605,748	0	397,871	0	397,871	0	1,003,618	0	0	0	5,888	03/19/2035	1.D FM
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		09/20/2021	Paydown		246,446	295,619	192,804	182,345	0	64,101	0	64,101	0	246,446	0	0	0	1,219	06/19/2035	1.D FM
41161P-MG-5	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		09/20/2021	Paydown		398,141	398,141	339,726	367,925	0	30,216	0	30,216	0	398,141	0	0	0	1,530	06/19/2035	1.D FM
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		09/20/2021	Paydown		43,789	43,789	35,524	37,938	0	5,851	0	5,851	0	43,789	0	0	0	91	01/19/2038	1.D FM
41164Y-AB-7	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		09/20/2021	Paydown		822,289	822,289	716,219	754,980	0	67,309	0	67,309	0	822,289	0	0	0	1,769	07/19/2047	1.D FM
43285H-AA-6	HILTON GRAND VACATIONS TRUST H SENIOR AB		09/25/2021	Paydown		76,426	76,426	76,421	76,421	0	5	0	5	0	76,426	0	0	0	1,396	02/25/2039	1.A FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST H SUB ABS_A		09/25/2021	Paydown		57,320	57,320	57,319	57,319	0	1	0	1	0	57,320	0	0	0	1,613	02/25/2039	1.F FE
43285H-AC-2	HILTON GRAND VACATIONS TRUST H SUB ABS_A		09/25/2021	Paydown		57,320	57,320	57,318	57,318	0	2	0	2	0	57,320	0	0	0	2,453	02/25/2039	2.B FE
43457#-AA-2	WALGREEN CO LEASE PASS THROUGH SECURED C		09/15/2021	Redemption 100.0000		11,606	11,606	11,884	11,764	0	(158)	0	(158)	0	11,606	0	0	0	418	03/15/2030	2.B
437084-SV-9	HOME EQUITY ASSET TRUST HEAT_0 SENIOR AB		09/27/2021	Paydown		132,615	132,615	110,734	127,767	0	4,848	0	4,848	0	132,615	0	0	0	664	05/25/2036	1.D FM
43730T-AA-1	HOME PARTNERS OF AMERICA TRUST SENIOR SE		09/13/2021	Paydown		96,277	96,277	95,701	95,701	0	577	0	577	0	96,277	0	0	0	620	07/17/2034	1.A FE
43733R-AA-2	HOME PARTNERS OF AMERICA TRUST SENIOR SE		09/17/2021	Paydown		215,893	215,893	215,137	215,305	0	588	0	588	0	215,893	0	0	0	2,571	07/17/2037	1.A FE
43789X-AA-2	HOMEWARD OPPORTUNITIES FUND I SUPSEN WHO		09/01/2021	Paydown		1,332,564	1,332,564	1,332,549	1,332,549	0	16	0	16	0	1,332,564	0	0	0	14,912	05/25/2065	1.A FE
43800K-AA-5	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		09/01/2021	Paydown		1,571,303	1,571,303	1,588,490	0	0	(17,186)	0	(17,186)	0	1,571,303	0	0	0	8,061	11/25/2059	1.D FM
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L SENIOR CO		08/31/2021	Various		190,856	190,856	200,899	199,898	0	(9,042)	0	(9,042)	0	190,856	0	0	0	6,327	05/31/2033	2.A PL
44919*-AC-2	I-595 EXPRESS LLC SECURED CORP_BND 3.3		09/30/2021	Various		216,084	216,084	216,084	216,084	0	0	0	0	0	216,084	0	0	0	5,364	12/31/2031	1.F PL
449670-EP-9	IMC HOME EQUITY LOAN TRUST IMC SENIOR AB		09/01/2021	Paydown		5,677	5,677	5,949	5,652	0	25	0	25	0	5,677	0	0	0	201	08/20/2029	1.D FM
451102-BX-4	ICAHN ENTERPRISES LP SENIOR CORP BND 144		07/12/2021	Tax Free Exchange		2,085,000	2,000,000	2,040,000	0	0	(1,483)	0	(1,483)	0	2,038,517	0	46,483	46,483	69,125	05/15/2027	3.B FE
451102-CA-3	ICAHN ENTERPRISES LP SENIOR CORP BND 144		07/12/2021	Tax Free Exchange		3,900,000	3,900,000	3,900,000	0	0	0	0	0	0	3,900,000	0	0	0	81,995	02/01/2029	3.C FE
45569L-AC-5	INDIGO NATURAL RESOURCES LLC SENIOR CORP		09/03/2021	Taxable Exchange		909,150	870,000	870,000	0	0	0	0	0	0	870,000	0	39,150	39,150	27,408	02/01/2029	4.B FE
45660L-3X-5	RESIDENTIAL ASSET SECURITIZATI SENIOR WH		09/01/2021	Paydown		107,522	138,418	96,550	79,815	0	27,707	0	27,707	0	107,522	0	0	0	5,914	02/25/2036	1.D FM
45660L-D9-7	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		07/01/2021	Paydown		2,012,774	3,726,956	2,698,100	2,129,142	0	(116,368)	0	(116,368)	0	2,012,774	0	0	0	119,522	10/25/2035	1.D FM
45670L-AA-5	IMSC_07-HOA1 SUPSEN WHOLE_CMO _07-HOA1		09/27/2021	Paydown		99,279	98,340	76,879	79,306	0	19,973	0	19,973	0	99,279	0	0	0	243	07/25/2047	1.D FM
456866-AG-7	INGERSOLL-RAND CO SENIOR CORP_BND 9.00		08/15/2021	Maturity		4,059,000	4,059,000	5,070,437	4,123,369	0	(64,369)	0	(64,369)	0	4,059,000	0	0	0	365,310	08/15/2021	2.B FE
458140-BJ-8	INTEL CORPORATION SENIOR CORP_BND 3.25		08/02/2021	DEUTSCHE BANK AG		8,094,900	7,500,000	8,392,975	8,385,375	0	(12,788)	0	(12,788)	0	8,372,587	0	(277,687)	(277,687)	175,365	11/15/2049	1.E FE
458140-BK-5	INTEL CORPORATION SENIOR CORP_BND 3.10		07/16/2021	MORGAN STANLEY & CO. INC		8,391,388	8,200,000	9,106,838	9,106,269	0	(7,365)	0	(7,365)	0	9,098,904	0	(707,516)	(707,516)	236,547	02/15/2060	1.E FE
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC SENIOR COR		08/02/2021	MORGAN STANLEY & CO. INC		13,214,110	13,000,000	14,074,970	14,067,023	0	(14,981)	0	(14,981)	0	14,052,042	0	(837,932)	(837,932)	248,083	06/15/2050	2.A FE
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC SENIOR COR		09/29/2021	MERRILL LYNCH PIERCE FNNR & SM		12,433,980	13,000,000	13,681,760	13,680,901	0	(6,925)	0	(6,925)	0	13,673,976	0	(1,239,996)	(1,239,996)	433,333	09/15/2060	1.G FE
46591H-AP-5	CHASE AUTO CREDIT LINKED NOTES SUB ABS_A		09/25/2021	Paydown		242,881	242,881	243,185	243,133	0	(252)	0	(252)	0	242,881	0	0	0	2,229	01/25/2028	1.F FE
46591H-BL-3	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN		09/25/2021	Paydown		293,338	293,338	293,612	0	0	(274)	0	(274)	0	293,338	0	0	0	1,438	11/25/2036	1.F FE
46591H-BM-1	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN		09/27/2021	Paydown		80,485	80,485	80,536	0	0	(51)	0	(51)	0	80,485	0	0	0	652	11/25/2036	2.B FE
46591H-BX-7	CHASE MORTGAGE FINANCE CORPORA MEZZANIN		09/25/2021	Paydown		720,467	720,467	720,467	0	0	0	0	0	0	720,467	0	0	0	1,092	02/25/2050	1.D FE
46591K-AF-0	JPMMT_19-8 SUPSEN WHOLE_CMO _19-8 144A		07/01/2021	Paydown		22,333	22,333	22,479	22,455	0	(123)	0	(123)	0	22,333	0	0	0	456	03/25/2050	1.D FM
46591T-BG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2021	Paydown		123,972	123,972	126,451	0	0	(2,479)	0	(2,479)	0	123,972	0	0	0	2,155	07/25/2050	1.D FM
46592N-AF-3	JP MORGAN MORTGAGE TRUST JPMMT ABS_ABS _		09/25/2021	Paydown		67,758	67,758	69,473	0	0	(1,715)	0	(1,715)	0	67,758	0	0	0	408	11/25/2051	1.A FE
465964-AD-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/01/2021	Paydown		451,725	451,725	458,723	458,703	0	(6,978)	0	(6,978)	0	451,725	0	0	0	10,993	04/25/2049	1.D FM
466247-P6-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/01/2021	Paydown		293,901	293,901	277,139	290,612	0	3,289	0	3,289	0	293,901	0	0	0	11,528	04/25/2036	1.D FM
466247-VH-3	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		09/01/2021	Paydown		142,872	125,693	111,843	100,603	0	42,269	0	42,269	0	142,872	0	0	0	6,206	09/25/2035	1.D FM
46625H-JC-5	JPMORGAN CHASE & CO SENIOR CORP_BND 4.		08/15/2021	Maturity		3,750,000	3,750,000	3,854,370	3,758,186	0	(8,186)	0	(8,186)	0	3,750,000	0	0	0	163,125	08/15/2021	1.F FE
46626L-JQ-4	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		09/27/2021	Paydown		112,014	112,014	97,312	108,161	0	3,853	0	3,853	0	112,014	0	0	0	488	04/25/2036	1.D FM
46628Y-AX-8	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/01/2021	Paydown		238,539	239,958	188,135	150,450	0	88,089	0	88,089	0	238,539	0	0	0	11,128	07/25/2036	1.D FM
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		09/01/2021	Paydown		194,996	194,996	132,033	113,822	0	81,175	0	81,175	0	194,996	0	0	0	3,176	08/25/2036	1.D FM
46629Q-AC-0	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		09/01/2021	Paydown		51,608	51,608	39,524	35,226	0	16,381	0	16,381	0	51,608	0	0	0	1,179	10/25/2036	1.D FM
46629S-AE-2	JP MORGANMORTGAGE TRUST JPMMT SENIOR WHO		09/01/2021	Paydown		131,725	133,342	91,059	68,771	0	62,954	0	62,954	0	131,725	0	0	0	5,449	01/25/2037	1.D FM
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		09/01/2021	Paydown		338,697	338,697	225,375	195,485	0	143,212	0	143,212	0	338,697	0	0	0	6,965	01/25/2037	1.D FM
46630W-AJ-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/01/2021	Paydown		123,445	108,833	80,997	56,708	0	66,737	0	66,737	0	123,445	0	0	0	5,200	06/25/2037	1.D FM
46630X-AF-5	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		09/27/2021	Paydown		44,631	44,631	44,254	0	0	377	0	377	0	44,631	0	0	0	99	03/25/2037	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
46641T-AA-2	JP MORGAN REREMIC JPMRR_14-1 SENIOR WHOL		09/01/2021	Paydown		143,773	143,773	147,759	145,022	0	(1,248)	0	(1,248)	0	143,773	0	0	0	4,391	03/26/2036	1.D FM
46641T-AF-1	JP MORGAN REREMIC JPMRR_14-1 SENIOR WHOL		09/01/2021	Paydown		118,031	118,031	122,015	119,193	0	(1,162)	0	(1,162)	0	118,031	0	0	0	3,606	03/26/2036	1.D FM
46641T-AR-5	JP MORGAN REREMIC JPMRR_14-1 SENIOR WHOL		07/01/2021	Paydown		3,410,462	3,410,462	3,299,622	3,346,358	0	64,104	0	64,104	0	3,410,462	0	0	0	59,683	04/26/2035	1.D FM
46641T-AT-1	JP MORGAN REREMIC JPMRR_14-1 SUB WHOLE_C		07/01/2021	Paydown		1,830,000	1,830,000	747,652	996,962	0	833,038	0	833,038	0	1,830,000	0	0	0	67,231	04/26/2035	1.D FM
46642V-AJ-7	JP MORGAN REMERIC JPMRR_14-5 SENIOR WHOL		09/01/2021	Paydown		79,977	79,977	76,378	77,792	0	2,185	0	2,185	0	79,977	0	0	0	1,615	09/27/2036	1.D FM
46644Y-AU-4	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUT S		09/01/2021	Paydown		113,651	113,651	116,168	115,123	0	(1,473)	0	(1,473)	0	113,651	0	0	0	3,240	08/15/2048	1.D FM
46647P-BN-5	JPMORGAN CHASE & CO SENIOR CORP_BND 3.		09/29/2021	LOOP CAPITAL MARKETS		5,101,100	5,000,000	5,325,400	0	0	(5,271)	0	(5,271)	0	5,320,129	0	(219,029)	(219,029)	145,950	04/22/2051	1.F FE
46650H-AL-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/25/2021	Paydown		166,220	166,220	166,558	166,365	0	(145)	0	(145)	0	166,220	0	0	0	1,122	05/25/2049	1.D FM
46651D-AC-0	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		09/01/2021	Paydown		691,861	691,861	700,336	700,336	0	(8,476)	0	(8,476)	0	691,861	0	0	0	15,647	02/25/2050	1.D FM
46651X-AG-7	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/01/2021	Paydown		160,894	160,894	162,629	162,451	0	(1,558)	0	(1,558)	0	160,894	0	0	0	3,292	06/25/2050	1.D FM
47232M-AE-2	JEFFERIES FINANCE LLC SECURED CORP_BND 1		08/03/2021	Call 107.8048		668,390	620,000	622,100	621,501	0	(237)	0	(237)	0	621,264	0	(1,264)	(1,264)	74,439	06/03/2026	3.C FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		07/15/2021	Redemption 100.0000		47,230	47,230	47,230	47,230	0	0	0	0	0	47,230	0	0	0	2,185	01/15/2042	1.C FE
48239@-AB-6	WALGREEN CO LEASE PASS THROUGH SECURED C		09/15/2021	Redemption 100.0000		18,235	18,235	19,377	18,932	0	(697)	0	(697)	0	18,235	0	0	0	719	10/15/2031	1.B
48255@-AA-7	KKR PINE BROOKE ISSUER LLC CORP_BND 3.		09/15/2021	Redemption 100.0000		131,184	131,184	131,184	131,184	0	0	0	0	0	131,184	0	0	0	2,919	03/15/2051	2.A PL
48274@-AA-4	KWIK TRIP INC LN1 CORP_BND 3.900% 02/2		08/24/2021	Redemption 100.0000		52,958	52,958	52,958	52,958	0	0	0	0	0	52,958	0	0	0	1,549	02/24/2035	2.C PL
49917#-AB-1	KNOLLWOOD COTTAGE HILL DEVELOP SECURED C		09/15/2021	Redemption 100.0000		61,243	61,243	71,111	64,898	0	(3,655)	0	(3,655)	0	61,243	0	0	0	3,052	06/15/2026	2.B
50152#-AC-1	KWIK TRIP INC LN1 CORP_BND 3.580% 05/2		08/24/2021	Various		134,322	134,322	134,322	134,322	0	0	0	0	0	134,322	0	0	0	3,607	05/24/2035	2.C PL
50152#-AF-4	KWIK TRIP INC LN1 CORP_BND 3.320% 11/2		08/24/2021	Various		101,610	101,610	101,610	101,610	0	0	0	0	0	101,610	0	0	0	2,530	11/24/2036	2.C PL
50152#-AL-1	KWIK TRIP INC SECURED CORP_BND 4.080%		08/24/2021	Redemption 100.0000		62,797	62,797	62,797	62,797	0	0	0	0	0	62,797	0	0	0	1,922	05/24/2037	2.C PL
512368-AA-9	BVRT FINANCING TRUST BVRT_20-C WHOLE_CMO		09/10/2021	Paydown		55,129	55,129	55,129	55,129	0	0	0	0	0	55,129	0	0	0	659	07/10/2032	1.G PL
512807-AX-6	LAM RESEARCH CORPORATION SENIOR CORP_BND		07/16/2021	J.P. MORGAN SECURITIES INC		5,281,400	5,000,000	5,494,850	5,493,879	0	(3,966)	0	(3,966)	0	5,489,913	0	(208,513)	(208,513)	93,316	06/15/2060	1.G FE
513075-BX-8	LAMAR MEDIA CORP SENIOR CORP_BND 144A		09/08/2021	Tax Free Exchange		187,530	188,000	188,000	0	0	0	0	0	0	188,000	0	(470)	(470)	4,278	01/15/2031	4.A FE
521615-AA-2	LEA POWER PARTNERS LLC SECURED CORP_BND		09/15/2021	Redemption 100.0000		91,271	91,271	91,271	91,266	0	5	0	5	0	91,271	0	0	0	4,514	06/15/2033	3.A FE
52467@-AU-9	TRINITY NEPONSET LLC CORP_BND 6.380% 0		09/01/2021	Redemption 100.0000		48,950	48,950	49,336	49,115	0	(166)	0	(166)	0	48,950	0	0	0	2,083	03/01/2029	3.B
525170-BE-5	LEHMAN MANUFACTURED HOUSING AS SENIOR AB		09/15/2021	Paydown		244,267	252,658	241,576	239,008	0	5,258	0	5,258	0	244,267	0	0	0	11,715	07/15/2028	5.C FE
52518R-CC-8	LEHMAN STRUCTURED SECURITIES C SUPSEN WH		09/25/2021	Paydown		129,724	129,724	117,607	123,056	0	6,667	0	6,667	0	129,724	0	0	0	570	09/26/2045	1.D FM
525221-HD-2	LEHMAN XS TRUST LXS_06-2N SUPSEN WHOLE_C		09/01/2021	Paydown		340,198	343,911	251,700	283,171	0	57,026	0	57,026	0	340,198	0	0	0	5,984	02/25/2036	1.D FM
525226-AN-6	LEHMAN XS TRUST LXS_06-12N SUPSEN WHOLE_		09/27/2021	Paydown		657,707	657,466	519,320	562,459	0	95,248	0	95,248	0	657,707	0	0	0	1,927	08/25/2046	1.D FM
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 SUPSEN WHOLE_		09/27/2021	Paydown		344,441	344,441	268,449	303,441	0	41,000	0	41,000	0	344,441	0	0	0	1,445	06/25/2046	1.D FM
52522D-AQ-4	LEHMAN XS TRUST LXS_06-16N SENIOR WHOLE_		09/27/2021	Paydown		561,224	561,224	446,874	482,762	0	78,461	0	78,461	0	561,224	0	0	0	1,164	11/25/2046	1.D FM
52523K-BH-6	LEHMAN XS TRUST LXS_06-17 SUPSEN ABS_ABS		09/27/2021	Paydown		330,453	314,768	231,771	262,308	0	68,144	0	68,144	0	330,453	0	0	0	1,018	08/25/2046	1.D FM
52523L-AD-4	LEHMAN XS TRUST LXS_06-13 SUPSEN ABS_ABS		09/27/2021	Paydown		249,693	235,463	172,226	171,680	0	78,013	0	78,013	0	249,693	0	0	0	832	09/25/2036	1.D FM
52524G-AA-0	LEHMAN XS TRUST LXS_07-7N SUPSEN WHOLE_C		09/27/2021	Paydown		95,207	95,167	75,227	84,349	0	10,857	0	10,857	0	95,207	0	0	0	215	06/25/2047	1.D FM
52524V-AD-1	LEHMAN XS TRUST LXS_07-15N SUPSEN WHOLE_		09/27/2021	Paydown		711,022	711,022	592,814	604,555	0	106,466	0	106,466	0	711,022	0	0	0	2,020	08/25/2037	1.D FM
52524V-AQ-2	LEHMAN XS TRUST LXS_07-15N SUPSEN WHOLE_		09/27/2021	Paydown		864,294	863,582	613,942	677,940	0	186,354	0	186,354	0	864,294	0	0	0	5,791	08/25/2047	1.D FM
52525B-AD-4	LEHMAN XS TRUST LXS_07-16N SUPSEN WHOLE_		09/27/2021	Paydown		1,035,114	1,035,114	895,374	951,727	0	83,387	0	83,387	0	1,035,114	0	0	0	6,816	09/25/2047	1.D FM
52532X-AH-8	LEIDOS INC SENIOR CORP_BND 2.300% 02/1		08/17/2021	Various		9,567,993	9,669,000	9,394,913	0	0	4,037	0	4,037	0	9,398,950	0	169,043	169,043	113,664	02/15/2031	2.C FE
532457-BZ-0	ELI LILLY AND COMPANY SENIOR CORP_BND		07/16/2021	MERRILL LYNCH PIERCE FNNR & SM		6,528,970	7,000,000	6,947,440	6,947,514	0	584	0	584	0	6,948,099	0	(419,129)	(419,129)	157,986	09/15/2060	1.F FE
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_2 ABS_ABS		09/20/2021	Paydown		146,525	146,525	146,511	0	0	13	0	13	0	146,525	0	0	0	1,330	03/20/2048	1.F FE
542514-HT-4	LONG BEACH MORTGAGE LOAN TRUST MEZZANIN		09/27/2021	Paydown		611,361	611,361	563,861	576,173	0	35,188	0	35,188	0	611,361	0	0	0	4,216	10/25/2034	1.D FM
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		09/27/2021	Paydown		1,619,410	1,619,410	1,219,271	1,246,565	0	372,845	0	372,845	0	1,619,410	0	0	0	4,268	06/25/2036	1.D FM
552740-AN-5	MASTR ASSET SECURITIZATION TRU SENIOR WH		09/01/2021	Paydown		24,714	24,397	22,290	19,831	0	4,883	0	4,883	0	24,714	0	0	0	968	06/25/2036	1.D FM
55283F-AA-6	MFRA TRUST MFRA_21-NQM1 WHOLE_CMO _21-NQ		09/01/2021	Paydown		62,956	62,956	62,956	0	0	0	0	0	0	62,956	0	0	0	300	04/25/2065	1.A FE
55283Q-AA-2	MRFA TRUST MFRA_21-RPL1 WHOLE_CMO _21-RP		09/01/2021	Paydown		225,445	225,445	225,445	0	0	0	0	0	0	225,445	0	0	0	661	07/25/2060	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
				Redemption 100.0000																	
55296@-AB-1	MGE POWER ELM ROAD LLC SECURED CORP_BND		09/25/2021			208,333	208,333	229,392	226,267	0	(17,934)	0	(17,934)	0	208,333	0	0	0	6,583	02/25/2041	1.E
55352N-AA-5	MSCG TRUST MSCCG_15-ALDR SENIOR SENIOR_C		09/01/2021	Paydown		102,684	102,684	101,657	101,737	0	947	0	947	0	102,684	0	0	0	1,785	06/07/2035	1.D FM
55354G-AF-7	MSCI INC SENIOR CORP_BND 144A 5.375% 0		09/02/2021	Call 106.6980		1,066,980	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	109,831	05/15/2027	3.A FE
				STIFEL NICOLAUS & CO INC																	
55354G-AQ-3	MSCI INC SENIOR CORP_BND 144A 3.250% 0		08/04/2021			506,875	500,000	500,000	500,000	0	0	0	0	0	500,000	0	6,875	6,875	0	08/15/2033	3.A FE
55389T-AB-7	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS		09/20/2021	Paydown		107,784	107,784	107,761	0	0	23	0	23	0	107,784	0	0	0	390	01/20/2041	1.F FE
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS		09/20/2021	Paydown		84,730	84,730	84,722	0	0	8	0	8	0	84,730	0	0	0	413	01/20/2041	2.B FE
55400E-AA-7	MVW_20-1A SENIOR ABS_ABS _20-1A 144A 1		09/20/2021	Paydown		183,585	183,585	183,564	183,564	0	22	0	22	0	183,585	0	0	0	2,131	10/20/2037	1.A FE
55400E-AB-5	MVW_20-1A SUB ABS_ABS _20-1A 144A 2.73		09/20/2021	Paydown		87,662	87,662	87,905	87,902	0	(240)	0	(240)	0	87,662	0	0	0	1,596	10/20/2037	1.F FE
55400E-AC-3	MVW_20-1A SUB ABS_ABS _20-1A 144A 4.21		09/20/2021	Paydown		45,896	45,896	45,892	45,892	0	4	0	4	0	45,896	0	0	0	1,289	10/20/2037	2.B FE
55822A-AA-5	MADISON PARK FUNDING LTD MDPK MEZZANIN A		09/01/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,189	10/15/2031	1.C FE
566076-AA-3	MARBLE POINT CLO XVIII LTD MP1 SENIOR AB		07/30/2021	Paydown		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	57,638	10/15/2031	1.A FE
575385-AB-5	MASONITE INTERNATIONAL CORPORA SENIOR CO		07/24/2021	Call 103.6034		419,594	405,000	412,088	409,669	0	(911)	0	(911)	0	408,758	0	(3,758)	(3,758)	34,582	09/15/2026	3.A FE
57643L-CJ-3	MASTR ASSET BACKED SECURITIES MEZZANIN A		09/27/2021	Paydown		40,504	40,504	32,345	37,674	0	2,831	0	2,831	0	40,504	0	0	0	440	02/25/2034	1.D FM
57643L-EW-2	MASTR ASSET BACKED SECURITIES MEZZANIN A		09/27/2021	Paydown		7,296	7,296	7,296	7,296	0	0	0	0	0	7,296	0	0	0	49	09/25/2034	1.D FM
57643L-EZ-5	MASTR ASSET BACKED SECURITIES MEZZANIN A		09/27/2021	Paydown		46,206	46,206	25,707	36,587	0	9,619	0	9,619	0	46,206	0	0	0	484	09/25/2034	1.D FM
585494-AK-3	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO		09/25/2021	Paydown		280,226	280,226	286,837	0	0	(6,612)	0	(6,612)	0	280,226	0	0	0	1,844	06/01/2051	1.A FE
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTA SENIOR WH		09/01/2021	Paydown		68,892	68,892	71,303	71,303	0	(2,411)	0	(2,411)	0	68,892	0	0	0	1,609	03/25/2048	1.D FM
58549K-AF-8	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO		09/25/2021	Paydown		197,378	197,378	202,652	0	0	(5,274)	0	(5,274)	0	197,378	0	0	0	803	06/25/2051	1.A FE
58549R-AJ-5	MELLO MORTGAGE CAPITAL ACCEPTA SUPSEN WH		09/01/2021	Paydown		169,179	169,179	172,827	0	0	(3,648)	0	(3,648)	0	169,179	0	0	0	860	07/01/2051	1.A FE
59020U-AB-1	MERRILL LYNCH MORTGAGE INVESTO SENIOR WH		09/01/2021	Paydown		10,262	10,262	10,365	10,326	0	(64)	0	(64)	0	10,262	0	0	0	162	02/25/2034	1.D FM
				Redemption 100.0000																	
59073@-AA-4	MESQUITE POWER LLC SECURED CORP_BND 4.		09/30/2021			33,775	33,775	33,775	33,775	0	0	0	0	0	33,775	0	0	0	1,175	12/31/2039	2.B PL
59319W-AA-9	MF1 MULTIFAMILY HOUSING MORTGA SENIOR SE		09/15/2021	Paydown		686,023	686,023	686,023	686,023	0	0	0	0	0	686,023	0	0	0	11,380	07/15/2035	1.A FE
				Redemption 100.0000																	
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY C SENIOR MU		08/01/2021			89,005	89,005	89,005	89,003	0	3	0	3	0	89,005	0	0	0	4,664	08/01/2050	1.E FE
59980C-AE-3	MILL CITY MORTGAGE LOAN TRUST MEZZANIN W		09/01/2021	Paydown		1,224	1,224	1,200	1,206	0	17	0	17	0	1,224	0	0	0	26	01/25/2061	1.D FM
59980T-AA-4	MILL CITY MORTGAGE LOAN TRUST SENIOR WHO		09/01/2021	Paydown		104,544	104,544	105,982	105,455	0	(911)	0	(911)	0	104,544	0	0	0	1,773	04/25/2057	1.D FM
				CREDIT SUISSE FIRST																	
609207-AW-5	MONDELEZ INTERNATIONAL INC SENIOR CORP_B		09/14/2021	BOSTON COR		19,125,200	20,000,000	19,665,200	19,666,478	0	5,410	0	5,410	0	19,671,887	0	(546,687)	(546,687)	542,500	09/04/2050	2.B FE
61744C-NT-9	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		09/27/2021	Paydown		253,528	253,528	234,514	249,804	0	3,724	0	3,724	0	253,528	0	0	0	1,383	02/25/2035	1.D FM
61744C-PK-6	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		09/27/2021	Paydown		155,182	155,182	155,085	154,988	0	194	0	194	0	155,182	0	0	0	1,073	03/25/2035	1.D FM
61745M-QE-6	MORGAN STANELY CAPITAL I TRUST SUB SUB_C		09/01/2021	Paydown		201,514	206,698	120,635	197,416	0	4,098	0	4,098	0	201,514	0	0	0	7,582	05/15/2040	1.D FM
61748J-AA-5	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		09/27/2021	Paydown		78,839	78,839	37,493	27,746	0	51,093	0	51,093	0	78,839	0	0	0	394	08/25/2036	1.D FM
61762Q-AA-0	MORGAN STANLEY REREMIC TRUST M SENIOR AB		09/27/2021	Paydown		30,122	30,122	22,875	22,661	0	7,461	0	7,461	0	30,122	0	0	0	366	10/25/2034	1.D FM
61915R-AU-0	MORTGAGEIT TRUST MHL_05-5 SUPSEN WHOLE_C		09/27/2021	Paydown		130,057	130,057	129,082	128,998	0	1,059	0	1,059	0	130,057	0	0	0	536	12/25/2035	1.D FM
62886E-AX-6	NCR CORPORATION SENIOR CORP_BND 144A 8		08/12/2021	Call 109.1360		301,215	276,000	276,000	276,000	0	0	0	0	0	276,000	0	0	0	43,716	04/15/2025	4.A FE
629377-CA-8	NRG ENERGY INC SENIOR CORP_BND 7.250%		08/24/2021	Various		4,592,660	4,432,000	4,340,750	4,350,554	0	8,101	0	8,101	0	4,358,655	0	73,345	73,345	409,683	05/15/2026	3.B FE
629377-CC-4	NRG ENERGY INC SENIOR CORP_BND 6.625%		08/24/2021	Various		1,330,671	1,288,000	1,275,575	1,279,427	0	761	0	761	0	1,280,188	0	7,812	7,812	137,246	01/15/2027	3.B FE
				MERRILL LYNCH PIERCE																	
63111X-AE-1	NASDAQ INC SENIOR CORP_BND 2.500% 12/2		09/24/2021	FNNR & SM		14,099,927	15,100,000	15,100,000	15,100,000	0	0	0	0	0	15,100,000	0	(1,000,073)	(1,000,073)	290,465	12/21/2040	2.B FE
63860H-AD-1	NATIONSTAR HOME EQUITY LOAN TR SENIOR AB		09/27/2021	Paydown		321,449	321,450	267,406	290,828	0	30,622	0	30,622	0	321,449	0	0	0	830	03/25/2037	1.D FM
63861H-AL-2	NATIONSTAR MORTGAGE LOAN TRUST SENIOR WH		09/01/2021	Paydown		116,709	116,709	122,916	122,060	0	(5,351)	0	(5,351)	0	116,709	0	0	0	4,324	12/25/2052	1.D FM
63935B-AA-1	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		09/15/2021	Paydown		583,487	583,487	583,437	583,438	0	49	0	49	0	583,487	0	0	0	5,688	01/15/2069	1.A FE
63941C-AC-7	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		09/15/2021	Paydown		150,962	150,962	152,666	0	0	(1,704)	0	(1,704)	0	150,962	0	0	0	1,031	12/15/2059	1.A FE
63941H-AA-0	NAVIENT PRIVATE EDUCATION LOAN SENIOR AB		09/15/2021	Paydown		548,711	548,711	548,653	548,653	0	58	0	58	0	548,711	0	0	0	6,142	05/15/2069	1.A FE
63942B-AA-2	NAVIENT STUDENT LOAN TRUST NAV ABS_ABS _		09/15/2021	Paydown		51,566	51,566	51,559	0	0	7	0	7	0	51,566	0	0	0	233	05/15/2069	1.A FE
641062-AJ-3	NESTLE HOLDINGS INC SENIOR CORP_BND 144A		09/24/2021	Maturity		4,000,000	4,000,000	4,064,880	4,029,282	0	(29,282)	0	(29,282)	0	4,000,000	0	0	0	124,000	09/24/2021	1.D FE
643528-AC-6	NEW CENTURY ALTERNATIVE MORTGA SENIOR WH		09/01/2021	Paydown		74,669	74,669	35,956	28,858	0	45,810	0	45,810	0	74,669	0	0	0	821	07/25/2036	1.D FM
64352V-ES-6	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		09/27/2021	Paydown		163,126	163,126	152,278	155,789	0	7,337	0	7,337	0	163,126	0	0	0	1,148	10/25/2033	1.D FM
64352V-LM-1	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		09/27/2021	Paydown		477,982	477,982	387,811	450,732	0	27,250	0	27,250	0	477,982	0	0	0	3,354	07/25/2035	1.D FM
64352V-MW-8	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		09/27/2021	Paydown		3,262,120	3,262,120	2,582,412	3,034,814	0	227,306	0	227,306	0	3,262,120	0	0	0	20,400	09/25/2035	1.D FM
64352V-NY-3	NEW CENTURY HOME EQUITY LOAN T SENIOR AB		09/27/2021	Paydown		44,198	44,198	44,046	44,122	0	76	0	76	0	44,198	0	0	0	207	12/25/2035	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
64830H-AA-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		09/01/2021	Paydown		407,468	407,468	412,932	411,758	0	(4,290)	0	(4,290)	0	407,468	0	0	0	8,562	02/25/2059	1.D FM
65364U-AP-1	NIAGARA MOHAWK POWER CORPORATI SENIOR CO		09/14/2021	JEFFRIES & CO. INC.		3,695,412	3,700,000	3,952,275	3,949,640	0	(4,178)	0	(4,178)	0	3,945,462	0	(250,050)	(250,050)	80,524	06/27/2050	2.A FE
654106-AM-5	NIKE INC SENIOR CORP_BND 3.375% 03/27/		07/16/2021	MORGAN STANLEY & CO. INC		13,709,235	12,011,000	14,124,650	14,097,414	0	(27,438)	0	(27,438)	0	14,069,976	0	(360,741)	(360,741)	329,927	03/27/2050	1.E FE
65537K-AB-6	NOMURA HOME EQUITY LOAN INC NH SENIOR AB		09/27/2021	Paydown		43,324	42,593	29,885	31,584	0	11,740	0	11,740	0	43,324	0	0	0	132	02/25/2037	1.D FM
65540X-AY-3	NOMURA RESECURITIZATION TRUST SUPSEN WHO		09/25/2021	Paydown		140,374	140,374	131,162	134,162	0	6,213	0	6,213	0	140,374	0	0	0	1,143	07/26/2037	1.D FM
665859-AM-6	NORTHERN TRUST CORPORATION SENIOR CORP_B		08/23/2021	Maturity		6,000,000	6,000,000	6,140,244	6,060,305	0	(60,305)	0	(60,305)	0	6,000,000	0	0	0	202,500	08/23/2021	1.F FE
666807-AW-2	NORTHROP GRUMMAN SYSTEMS CORPO SENIOR CO		09/02/2021	Various		5,054,124	5,000,000	4,953,038	4,971,790	0	1,267	0	1,267	0	4,973,057	0	81,067	81,067	405,799	02/15/2031	2.A FE
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB		09/27/2021	Paydown		764,243	764,243	584,093	593,524	0	170,719	0	170,719	0	764,243	0	0	0	1,939	06/25/2036	1.D FM
670001-AG-1	NOVELIS CORP SENIOR CORP_BND 144A 3.25		07/27/2021	BANC OF AMERICA SECURITIES LLC		1,109,625	1,100,000	1,100,000	0	0	0	0	0	0	1,100,000	0	9,625	9,625	0	11/15/2026	4.A FE
67066G-AH-7	NVIDIA CORPORATION SENIOR CORP_BND 3.5		09/14/2021	BNP PARIBAS		14,474,125	12,500,000	14,566,075	14,544,771	0	(33,712)	0	(33,712)	0	14,511,059	0	(36,934)	(36,934)	419,271	04/01/2050	1.G FE
67066G-AJ-3	NVIDIA CORPORATION SENIOR CORP_BND 3.7		08/02/2021	MERRILL LYNCH PIERCE FNNR & SM		18,092,250	15,000,000	19,208,850	19,203,261	0	(37,633)	0	(37,633)	0	19,165,628	0	(1,073,378)	(1,073,378)	467,125	04/01/2060	1.G FE
670857-AB-7	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		09/01/2021	Paydown		201,522	201,522	201,518	0	0	3	0	3	0	201,522	0	0	0	459	05/25/2061	1.C FE
670857-AC-5	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		09/01/2021	Paydown		201,522	201,522	201,521	0	0	0	0	0	0	201,522	0	0	0	528	05/25/2061	1.F FE
67097L-AA-4	OCP CLO LTD OCP_17-13A SENIOR ABS_ABS _1		09/14/2021	Paydown		11,000,000	11,000,000	10,557,500	10,623,634	0	376,366	0	376,366	0	11,000,000	0	0	0	149,344	07/15/2030	1.A FE
67112V-AL-9	ONSLOW BAY FINANCIAL LLC OBX_1 SUPSEN WH		09/25/2021	Paydown		524,999	525,000	526,312	525,000	0	0	0	0	0	524,999	0	0	0	3,550	05/25/2049	1.D FM
67113A-AZ-3	ONSLOW BAY FINANCIAL LLC OBX_1 SENIOR WH		09/27/2021	Paydown		256,293	256,293	256,293	256,293	0	0	0	0	0	256,293	0	0	0	1,753	10/25/2059	1.D FM
67113C-AE-6	ONSLOW BAY FINANCIAL LLC OBX_2 SUPSEN WH		09/01/2021	Paydown		114,479	114,479	117,073	117,073	0	(2,594)	0	(2,594)	0	114,479	0	0	0	2,633	05/25/2049	1.D FM
67113K-AJ-7	ONSLOW BAY FINANCIAL LLC OBX_1 SENIOR WH		09/27/2021	Paydown		983,484	983,484	983,484	983,484	0	0	0	0	0	983,484	0	0	0	6,716	06/25/2059	1.D FM
67448W-BB-3	ONSLOW BAY FINANCIAL LLC OBX_2 SUPSEN WH		09/27/2021	Paydown		741,069	741,069	741,069	741,069	0	0	0	0	0	741,069	0	0	0	5,207	01/25/2060	1.D FM
67571A-AA-3	OCTANE RECEIVABLES TRUST OCTL ABS_ABS _2		09/20/2021	Paydown		466,264	466,264	466,221	0	0	43	0	43	0	466,264	0	0	0	1,266	03/22/2027	1.C FE
676477-AA-0	OCEANVIEW MORTGAGE LOAN TRUST SENIOR WHO		09/01/2021	Paydown		125,224	128,175	128,175	128,175	0	(2,952)	0	(2,952)	0	125,224	0	0	0	1,520	05/28/2050	1.D FM
67647V-AD-1	OCMT_21-3 WHOLE_CMO _21-3 144A 2.500%		09/01/2021	Paydown		178,866	178,866	183,281	0	0	(4,416)	0	(4,416)	0	178,866	0	0	0	601	06/25/2051	1.A FE
67773#-AD-2	OHIO VALLEY ELECTRIC CORPORATI SENIOR CO		08/15/2021	Redemption 100.0000		853,923	853,923	853,923	853,923	0	0	0	0	0	853,923	0	0	0	49,528	02/15/2026	3.A FE
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		07/08/2021	MERRILL LYNCH PIERCE FNNR & SM		4,676,076	4,350,000	4,355,999	4,355,973	0	(61)	0	(61)	0	4,355,913	0	320,163	320,163	111,251	09/15/2049	1.F FE
68268L-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		09/18/2021	Paydown		7,298,220	7,298,220	7,288,576	7,293,233	0	4,987	0	4,987	0	7,298,220	0	0	0	175,762	11/20/2028	1.A FE
684181-AA-8	ORANGE COGEN FUNDING CORP SECURED CORP_B		09/15/2021	Redemption 100.0000		388,000	388,000	395,748	388,555	0	(555)	0	(555)	0	388,000	0	0	0	23,789	03/15/2022	2.A FE
68902V-AM-9	OTIS WORLDWIDE CORP SENIOR CORP_BND 3.		07/08/2021	MORGAN STANLEY & CO. INC		1,339,913	1,250,000	1,368,349	1,367,531	0	(1,409)	0	(1,409)	0	1,366,122	0	(26,210)	(26,210)	38,173	02/15/2050	2.B FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST O SENIOR AB		09/15/2021	Paydown		137,148	137,148	142,126	0	0	(4,979)	0	(4,979)	0	137,148	0	0	0	2,677	02/15/2027	1.F FE
69346T-AA-2	PFP III LTD PFP_19-5 SENIOR SENIOR_CMBS		09/10/2021	Paydown		213,991	213,991	208,240	208,240	0	5,751	0	5,751	0	213,991	0	0	0	1,664	04/14/2036	1.A FE
69370C-AB-6	PTC INC SENIOR CORP_BND 144A 3.625% 02		08/11/2021	MORGAN STANLEY & CO. INC		511,515	500,000	500,000	500,000	0	0	0	0	0	500,000	0	11,515	11,515	18,024	02/15/2025	3.C FE
69370C-AC-4	PTC INC SENIOR CORP_BND 144A 4.000% 02		08/11/2021	CITIGROUP GLOBAL MKT INC		517,930	500,000	500,000	500,000	0	0	0	0	0	500,000	0	17,930	17,930	19,889	02/15/2028	3.C FE
69547P-AA-7	PAGAYA AI DEBT SELECTION TRUST ABS_ABS _		09/15/2021	Paydown		53,399	53,399	53,393	0	0	6	0	6	0	53,399	0	0	0	182	01/16/2029	1.G FE
69689P-AA-5	PALMER SQUARE LOAN FUNDING LTD SENIOR AB		07/20/2021	Paydown		278,270	278,270	259,487	262,864	0	15,406	0	15,406	0	278,270	0	0	0	2,490	04/20/2027	1.A FE
69700K-AA-1	PALMER SQUARE LOAN FUNDING LTD SENIOR AB		08/16/2021	Paydown		121,760	121,760	114,607	116,158	0	5,602	0	5,602	0	121,760	0	0	0	1,007	11/15/2026	1.A FE
69701E-AA-4	PALMER SQUARE LOAN FUNDING LTD SENIOR AB		08/20/2021	Paydown		97,642	97,642	95,885	96,170	0	1,472	0	1,472	0	97,642	0	0	0	731	02/20/2028	1.A FE
69917A-AC-8	PARALLEL LTD PARL_20-1 SECURED ABS_ABS _		07/20/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	66,630	07/20/2031	1.C FE
70069F-DM-6	PARK PLACE SECURITIES INC PPSI MEZZANIN		09/27/2021	Paydown		401,004	401,004	360,778	394,840	0	6,164	0	6,164	0	401,004	0	0	0	4,755	12/25/2034	1.D FM
70450Y-AJ-2	PAYPAL HOLDINGS INC SENIOR CORP_BND 3.		09/14/2021	MERRILL LYNCH PIERCE FNNR & SM		19,912,746	17,850,000	20,082,864	20,067,099	0	(37,053)	0	(37,053)	0	20,030,046	0	(117,300)	(117,300)	459,266	06/01/2050	1.G FE
71336W-AA-3	PEPPER RESIDENTIAL SECURITIES SENIOR WHO		09/16/2021	Paydown		85,015	85,015	85,015	85,015	0	0	0	0	0	85,015	0	0	0	567	01/16/2060	1.A FE
718172-CE-7	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		09/10/2021	B47R_PB		11,340,531	11,500,000	11,288,515	11,325,551	0	14,980	0	14,980	0	11,340,531	0	0	0	367,361	03/02/2028	1.F FE
71839#-AA-2	PHILLIES FUNDING LP SECURED CORP_BND 6		07/10/2021	Redemption 100.0000		55,869	55,869	55,869	55,869	0	0	0	0	0	55,869	0	0	0	2,602	07/10/2030	2.A PL
72909*-AA-9	PLENARY PROPERTIES MERCED LLC SECURED CO		09/30/2021	Redemption 100.0000		142,008	142,008	151,236	151,207	0	(9,199)	0	(9,199)	0	142,008	0	0	0	4,767	03/31/2054	2.A 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																	
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDING SECURED C		09/30/2021			15,603	15,603	15,603	15,603	0	0	0	0	0	15,603	0	0	0	415	05/01/2039	2.C PL
743315-AN-3	PROGRESSIVE CORPORATION THE SENIOR CORP		08/23/2021	Various		8,000,000	8,000,000	8,086,748	8,039,194	0	(39,194)	0	(39,194)	0	8,000,000	0	0	0	300,000	08/23/2021	1.F FE
743874-AJ-8	PROVIDENT FUNDING MORTGAGE LOA SENIOR WH		09/01/2021	Paydown		240,992	240,993	244,306	0	0	(3,314)	0	(3,314)	0	240,992	0	0	0	1,800	02/25/2050	1.D FM
				MORGAN STANLEY & CO. INC																	
74432Q-CF-0	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		07/16/2021			5,790,800	5,000,000	6,137,550	6,135,819	0	(13,941)	0	(13,941)	0	6,121,878	0	(331,078)	(331,078)	157,764	03/13/2051	1.G FE
745310-AD-4	PUGET ENERGY INC SECURED CORP_BND 6.00		09/01/2021	Maturity		2,000,000	2,000,000	2,275,722	2,036,315	0	(36,315)	0	(36,315)	0	2,000,000	0	0	0	120,000	09/01/2021	2.C FE
74759B-AF-0	QUALITYTECH LP SENIOR CORP_BND 144A 3.		09/11/2021	Call 106.5216		665,760	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	63,202	10/01/2028	3.C FE
74919R-AA-3	RAAC SERIES RAAC_06-RP3 SENIOR ABS_ABS _		09/27/2021	Paydown		263,672	263,673	235,822	259,284	0	4,388	0	4,388	0	263,672	0	0	0	1,170	05/25/2036	1.D FM
74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		09/27/2021	Paydown		388,784	388,784	320,261	342,364	0	46,421	0	46,421	0	388,784	0	0	0	760	07/25/2037	1.D FM
74922R-AC-4	RESIDENTIAL ACCREDIT LOANS RAL SUPSEN WH		09/01/2021	Paydown		445,945	453,601	310,366	280,382	0	165,563	0	165,563	0	445,945	0	0	0	18,299	12/25/2036	1.D FM
74922R-AH-3	RESIDENTIAL ACCREDIT LOANS RAL SUPSEN WH		09/25/2021	Paydown		149,731	166,299	95,357	104,666	0	45,065	0	45,065	0	149,731	0	0	0	652	12/25/2036	1.D FM
74936R-AE-4	RCKT MORTGAGE TRUST RCKT_21-2 SUPSEN WHO		09/01/2021	Paydown		70,675	70,675	72,155	0	0	(1,480)	0	(1,480)	0	70,675	0	0	0	273	06/25/2051	1.A FE
74958D-AH-1	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		09/01/2021	Paydown		38	46	46	43	0	(6)	0	(6)	0	38	0	0	0	2	10/25/2021	1.D FM
				Redemption 100.0000																	
74979U-AA-3	SMBC RAIL SERVICES LLC SECURED CORP_BND		09/20/2021			248,750	248,750	248,750	248,750	0	0	0	0	0	248,750	0	0	0	7,537	06/20/2026	1.G PL
				Redemption 100.0000																	
750731-AA-9	AUTUMN WIND HQ LLC SECURED CORP_BND 3.		09/10/2021			13,407	13,407	13,407	13,407	0	0	0	0	0	13,407	0	0	0	335	02/10/2049	2.A
751150-AA-1	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		09/01/2021	Paydown		143,054	136,073	99,437	104,125	0	38,928	0	38,928	0	143,054	0	0	0	1,101	09/25/2046	1.D FM
751150-AD-5	RESIDENTIAL ACCREDIT LOANS IN SUPSEN WHO		09/01/2021	Paydown		495,247	478,125	346,610	400,180	0	95,067	0	95,067	0	495,247	0	0	0	3,753	09/25/2046	1.D FM
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		09/27/2021	Paydown		558,649	527,087	388,068	421,137	0	137,512	0	137,512	0	558,649	0	0	0	1,991	12/26/2036	1.D FM
75409J-AG-2	RATE MORTGAGE TRUST RATE_21-J1 SUPSEN WH		09/01/2021	Paydown		82,579	82,579	84,270	0	0	(1,690)	0	(1,690)	0	82,579	0	0	0	395	07/25/2051	1.A FE
75513E-CC-3	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO		09/29/2021	MESIROW FINANCIAL INC		2,883,625	2,500,000	2,963,003	2,962,194	0	(10,167)	0	(10,167)	0	2,952,026	0	(68,401)	(68,401)	83,125	12/15/2044	2.A FE
758750-B*-3	REGAL BELOIT CORP CORP BND 4.990% 07/		07/14/2021	Maturity		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	898,200	07/14/2021	2.C
760759-AW-0	REPUBLIC SERVICES INC SENIOR CORP_BND		09/29/2021	HSBC SECURITIES INC.		7,123,200	7,000,000	6,763,531	6,767,173	0	3,450	0	3,450	0	6,770,623	0	352,577	352,577	230,699	03/01/2050	2.B FE
76110W-G3-4	RESIDENTIAL ASSET SECURITIES C MEZZANIN		09/27/2021	Paydown		98,765	98,765	98,858	98,556	0	210	0	210	0	98,765	0	0	0	669	11/25/2034	1.D FM
76110W-YM-2	RESIDENTIAL ASSET SECURITIES C MEZZANIN		09/27/2021	Paydown		131,854	131,854	108,300	114,614	0	17,240	0	17,240	0	131,854	0	0	0	776	06/25/2034	1.D FM
76110W-ZX-7	RESIDENTIAL ASSET SECURITIES C MEZZANIN		08/25/2021	Paydown		1,527,404	1,527,404	1,323,093	1,396,908	0	130,495	0	130,495	0	1,527,404	0	0	0	9,526	07/25/2034	1.D FM
76112B-AM-2	RESIDENTIAL ASSET MORTGAGE PRO MEZZANIN		09/27/2021	Paydown		144,665	144,665	144,665	144,665	0	0	0	0	0	144,665	0	0	0	997	08/25/2034	1.D FM
76112B-TV-2	RESIDENTIAL ASSET MORTGAGE PRO MEZZANIN		09/27/2021	Paydown		276,278	276,278	276,278	276,278	0	0	0	0	0	276,278	0	0	0	2,003	06/25/2035	1.D FM
76114G-AA-5	RESIDENTIAL ASSET SECURITIZATI SENIOR WH		08/01/2021	Paydown		188,855	188,855	145,405	124,374	0	64,481	0	64,481	0	188,855	0	0	0	8,137	02/25/2037	1.D FM
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST RSM SENIOR AB		09/27/2021	Paydown		160,788	160,788	76,297	67,228	0	93,561	0	93,561	0	160,788	0	0	0	669	02/25/2036	1.D FM
76119C-AA-9	RESIDENTIAL MORTGAGE LOAN TRUS SENIOR WH		09/01/2021	Paydown		214,488	214,488	214,488	214,488	0	1	0	1	0	214,488	0	0	0	3,302	02/25/2024	1.D FM
76119U-AA-9	RESIMAC BASTILLE TRUST IN RESP SENIOR WH		09/07/2021	Paydown		392,422	392,422	392,422	392,422	0	0	0	0	0	392,422	0	0	0	2,751	09/05/2057	1.A FE
76120G-AA-7	RESIMAC RESI_20-1A SENIOR WHOLE_CMO _20-		09/07/2021	Paydown		232,265	232,266	232,266	232,266	0	(1)	0	(1)	0	232,265	0	0	0	1,838	02/07/2052	1.A FE
				Redemption 100.0000																	
76169#-AG-8	REYES HOLDINGS LLC SECURED CORP_BND 5.		07/31/2021			3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	174,420	07/31/2022	2.A PL
				Redemption 100.0000																	
76289#-AH-1	RICH PRODUCTS CORP SENIOR CORP_BND 2.6		07/11/2021			214,419	214,419	205,344	211,877	0	0	0	0	(6,533)	214,419	9,075	0	9,075	4,200	07/11/2033	2.B
76824*-AV-6	RIVER FUEL TRUST NO 1 CORP BND 3.650%		07/15/2021	Maturity		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	87,600	07/15/2021	2.A
772739-AL-2	WESTROCK RKT CO SENIOR CORP_BND 4.900%		09/10/2021	Call 102.0890		5,104,450	5,000,000	4,990,500	4,998,658	0	784	0	784	0	4,999,442	0	558	558	355,575	03/01/2022	2.B FE
77313L-AB-9	ROCKET MORTGAGE LLC SENIOR CORP_BND 144A		09/27/2021	WELLS FARGO SECURITIES .		2,010,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	10,000	10,000	0	10/15/2033	3.A FE
78396Y-AA-1	SESAC INC SENIOR ABS_ABS _19-1 144A 5.		07/25/2021	Paydown		3,250	3,250	3,250	3,250	0	0	0	0	0	3,250	0	0	0	127	07/25/2049	2.C FE
78442G-RA-6	SLM STUDENT LOAN TRUST SLMA_05 SENIOR AB		07/26/2021	Paydown		174,043	174,043	172,847	172,847	0	1,197	0	1,197	0	174,043	0	0	0	1,059	01/25/2041	1.A FE
78443H-AJ-2	SLM STUDENT LOAN TRUST SLMA_06 SUB ABS_A		07/26/2021	Paydown		56,704	56,704	47,298	49,807	0	6,897	0	6,897	0	56,704	0	0	0	186	01/25/2041	1.F FE
78448Y-AH-4	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		09/15/2021	Paydown		114,172	114,172	113,212	0	0	960	0	960	0	114,172	0	0	0	636	01/15/2053	1.A FE
78469X-AE-7	SPX FLOW INC SENIOR CORP_BND 144A 5.87		09/02/2021	Call 102.9380		1,257,902	1,222,000	1,222,000	1,222,000	0	0	0	0	0	1,222,000	0	0	0	111,085	08/15/2026	4.A FE
78471F-AB-8	SOLP_16-3 SUB ABS_ABS _16-3 144A 4.490		07/25/2021	Paydown		765,802	765,802	765,558	765,802	0	0	0	0	0	765,802	0	0	0	20,058	12/26/2025	1.A FE
				Redemption 100.0000																	
80465*-AA-8	SAVAGE GULF RAIL LLC SECURED CORP_BND		09/30/2021			91,805	91,805	91,805	85,073	0	0	0	0	0	91,805	0	0	0	2,922	03/31/2041	3.A
805564-EL-1	SAXON ASSET SECURITIES TRUST S SUB ABS_A		09/01/2021	Paydown		64,604	64,604	64,448	64,604	0	0	0	0	0	64,604	0	0	0	1,632	12/25/2032	1.D FM
805564-JM-4	SAXON ASSET SECURITIES TRUST S SENIOR AB		09/01/2021	Paydown		34	34	36	34	0	0	0	0	0	34	0	0	0	12	08/25/2031	1.D FM
80557B-AD-6	SAXON ASSET SECURITIES TRUST 2 SENIOR AB		09/27/2021	Paydown		213,217	213,217	110,253	154,763	0	58,454	0	58,454	0	213,217	0	0	0	756	09/25/2047	1.D FM
81375W-AB-2	SABR_04-01 SUB ABS_ABS _04-01 0.851% 0		09/27/2021	Paydown		24,181	24,181	19,224	24,664	0	(483)	0	(483)	0	24,181	0	0	0	135	02/25/2034	2.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81733Y-BN-8	SEQUOIA MORTGAGE TRUST SEMT_15 SUPSEN WH		09/01/2021	Paydown		99,367	99,367	100,764	0	0	(1,397)	0	(1,397)	0	99,367	0	0	0	423	05/25/2045	1.D FM
81744Y-AA-4	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH		09/01/2021	Paydown		113,614	113,614	115,318	115,318	0	(1,704)	0	(1,704)	0	113,614	0	0	0	1,756	04/25/2043	1.D FM
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH		09/01/2021	Paydown		101,907	101,907	104,136	104,107	0	(2,200)	0	(2,200)	0	101,907	0	0	0	2,317	07/25/2043	1.D FM
81747J-AA-4	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		09/01/2021	Paydown		35,840	35,840	36,601	36,601	0	(762)	0	(762)	0	35,840	0	0	0	941	07/25/2048	1.D FM
81747L-CE-9	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE		09/01/2021	Paydown		4,501	4,501	4,695	0	0	(194)	0	(194)	0	4,501	0	0	0	75	10/25/2048	1.D FM
81748W-AD-8	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		09/01/2021	Paydown		85,554	85,554	87,639	0	0	(2,085)	0	(2,085)	0	85,554	0	0	0	555	06/25/2051	1.A FE
81748X-AD-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		09/01/2021	Paydown		331,526	331,526	338,363	0	0	(6,838)	0	(6,838)	0	331,526	0	0	0	1,573	07/25/2051	1.A FE
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST SENIOR WH		09/01/2021	Paydown		131,144	131,144	137,159	137,875	0	(6,731)	0	(6,731)	0	131,144	0	0	0	3,110	07/25/2043	1.D FM
826525-AB-3	SIERRA TIMESHARE RECEIVABLES F MEZZANIN		09/20/2021	Paydown		290,514	290,514	291,833	291,816	0	(1,302)	0	(1,302)	0	290,514	0	0	0	4,473	07/20/2037	1.F FE
826525-AC-1	SIERRA TIMESHARE RECEIVABLES F SUB ABS_A		09/20/2021	Paydown		100,336	100,336	100,394	100,392	0	(56)	0	(56)	0	100,336	0	0	0	2,337	07/20/2037	2.B FE
82652M-AB-6	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		09/20/2021	Paydown		102,805	102,805	104,227	104,209	0	(1,404)	0	(1,404)	0	102,805	0	0	0	1,917	05/20/2036	1.F FE
82653D-AC-3	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		09/20/2021	Paydown		68,009	68,009	69,475	69,454	0	(1,446)	0	(1,446)	0	68,009	0	0	0	1,772	06/20/2035	2.B FE
82653G-AA-0	SIERRA RECEIVABLES FUNDING CO SENIOR ABS		09/20/2021	Paydown		294,802	294,802	294,728	294,728	0	74	0	74	0	294,802	0	0	0	7,244	09/20/2035	1.A FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING CO SUB ABS_AB		09/20/2021	Paydown		120,093	120,093	121,430	121,415	0	(1,322)	0	(1,322)	0	120,093	0	0	0	3,095	09/20/2035	1.F FE
82667C-AA-3	SRL SRL_21-1 ABS_ABS _21-1 144A 2.230%		09/17/2021	Paydown		16,506	16,506	16,498	0	0	8	0	8	0	16,506	0	0	0	30	08/17/2051	1.F FE
827048-AW-9	SILGAN HOLDINGS INC SENIOR CORP_BND 4.		08/11/2021	Various		1,765,575	1,710,000	1,752,750	1,748,700	0	(5,997)	0	(5,997)	0	1,742,702	0	22,873	22,873	61,133	02/01/2028	3.B
82967N-AW-8	SIRIUS XM RADIO INC SENIOR CORP_BND 144A		08/03/2021	BANC OF AMERICA SECURITIES LLC		1,708,804	1,660,000	1,660,000	1,660,000	0	0	0	0	0	1,660,000	0	48,804	48,804	93,934	07/15/2026	3.C FE
82967N-BE-7	SIRIUS XM RADIO INC SENIOR CORP_BND 144A		08/16/2021	Call 102.3130		562,722	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	40,349	07/15/2024	3.C FE
833034-AM-3	SNAP-ON INCORPORATED SENIOR CORP_BND 3		07/08/2021	JANE STREET CAPITAL		3,801,873	3,550,000	3,509,601	3,510,154	0	440	0	440	0	3,510,595	0	291,278	291,278	76,729	05/01/2050	1.F FE
83405L-AC-4	SOFI CONSUMER LOAN PROGRAM TRU SUB ABS_A		09/25/2021	Paydown		708,910	708,910	708,467	708,646	0	264	0	264	0	708,910	0	0	0	18,528	09/25/2026	1.C FE
835495-AA-0	SONOCO PRODUCTS COMPANY SENIOR CORP_BND		08/01/2021	Maturity		181	181	119	175	0	6	0	6	0	181	0	0	0	17	08/01/2021	2.B FE
845467-AM-1	SOUTHWESTERN ENERGY COMPANY SENIOR CORP_		08/30/2021	Call 106.0000		2,650,000	2,500,000	2,644,375	0	0	(23,715)	0	(23,715)	0	2,620,660	0	(120,660)	(120,660)	321,354	04/01/2026	3.C FE
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL SENIOR CO		09/30/2021	Various		26,404	26,404	26,404	26,404	0	0	0	0	0	26,404	0	0	0	762	03/31/2033	2.C PL
848609-AA-1	SPIRITS NEWCO LLC SENIOR CORP_BND 5.30		09/30/2021	Various		102,992	102,992	102,992	102,992	0	0	0	0	0	102,992	0	0	0	4,094	03/31/2033	2.C PL
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA SENIOR ABS_A		09/25/2021	Paydown		477,764	477,764	477,741	477,741	0	23	0	23	0	477,764	0	0	0	6,263	09/25/2037	1.A FE
85172M-AA-2	SPRINGLEAF FUNDING TRUST SLFT_ SENIOR AB		09/15/2021	Paydown		4,261,943	4,261,943	4,260,320	4,261,294	0	649	0	649	0	4,261,943	0	0	0	101,551	05/15/2028	1.A FE
85234#-AB-1	STADIUM FUNDING TRUST SECURED CORP_BND		07/01/2021	Various		10,641	10,641	10,641	10,641	0	0	0	0	0	10,641	0	0	0	3,126	04/01/2039	2.C PL
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL SENIOR AB		09/27/2021	Paydown		25,000	25,000	24,989	25,000	0	0	0	0	0	25,000	0	0	0	749	02/25/2044	1.G FE
854502-AN-1	STANLEY BLACK & DECKER INC SENIOR CORP_B		07/16/2021	MORGAN STANLEY & CO. INC		9,887,000	10,000,000	10,354,900	10,354,034	0	(4,364)	0	(4,364)	0	10,349,670	0	(462,670)	(462,670)	197,083	11/15/2050	1.G FE
85573A-AA-3	STARLI_20-1 SENIOR WHOLE_CMO _20-1 144A		09/01/2021	Paydown		271,825	271,825	271,822	271,822	0	4	0	4	0	271,825	0	0	0	4,175	02/25/2050	1.D FM
85573E-AA-5	STARWOOD MORTGAGE RESIDENTIAL SUPSEN WHO		09/01/2021	Paydown		1,588,737	1,588,737	1,588,724	1,588,724	0	13	0	13	0	1,588,737	0	0	0	11,067	11/25/2055	1.A FE
85573J-AB-2	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		08/01/2021	Paydown		66,082	66,082	66,082	0	0	0	0	0	0	66,082	0	0	0	148	06/25/2056	1.C FE
85573J-AB-2	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		09/01/2021	Paydown		64,656	64,656	64,656	0	0	0	0	0	0	64,656	0	0	0	225	06/25/2056	1.D FE
858271-A*-0	TRANSMISSION SERVICES HOLDINGS SECURED C		09/30/2021	Redemption 100.0000		65,274	65,274	65,274	65,274	0	0	0	0	0	65,274	0	0	0	1,870	06/30/2047	2.B PL
86213B-AB-3	STORE MASTER FUNDING LLC STR_1 SENIOR AB		09/20/2021	Paydown		1,875	1,875	1,874	1,874	0	1	0	1	0	1,875	0	0	0	62	04/20/2044	1.E FE
863579-ML-9	STRUCTURED ADJUSTABLE RATE MOR MEZZANIN		09/27/2021	Paydown		305,870	305,870	265,342	302,388	0	3,482	0	3,482	0	305,870	0	0	0	1,793	03/25/2035	1.D FM
86358E-WX-0	STRUCTURED ASSET INVESTMENT LO MEZZANIN		09/27/2021	Paydown		621,569	621,569	554,750	598,507	0	23,061	0	23,061	0	621,569	0	0	0	3,536	09/25/2035	1.D FM
86358E-YF-7	STRUCTURED ASSET INVESTMENT SA SUB ABS_A		09/27/2021	Paydown		908,839	908,839	755,472	836,610	0	72,229	0	72,229	0	908,839	0	0	0	4,476	11/25/2035	1.D FM
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		09/01/2021	Paydown		72,888	76,604	63,258	59,071	0	13,817	0	13,817	0	72,888	0	0	0	1,221	03/25/2046	1.D FM
86359R-AD-8	STRUCTURED ASSET SECURITIES CO SENIOR AB		09/27/2021	Paydown		40,590	40,590	39,931	0	0	660	0	660	0	40,590	0	0	0	91	12/25/2036	1.D FM
86360L-AE-6	STRUCTURED ASSET SECURITIES CO SUB ABS_A		09/27/2021	Paydown		570,532	570,532	477,820	550,089	0	20,443	0	20,443	0	570,532	0	0	0	1,471	07/25/2036	1.D FM
863613-AC-9	STRUCTURED ASSET SECURITIES CO SENIOR AB		09/27/2021	Paydown		1,025,550	1,025,550	943,506	1,000,322	0	25,228	0	25,228	0	1,025,550	0	0	0	13,409	01/25/2037	1.D FM
86361H-AA-2	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		09/27/2021	Paydown		656,657	712,692	557,555	557,411	0	99,246	0	99,246	0	656,657	0	0	0	2,263	08/25/2036	1.D FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		09/27/2021	Paydown		29,631	29,631	23,149	23,386	0	6,245	0	6,245	0	29,631	0	0	0	64	10/25/2036	1.D FM
86362P-AD-7	STRUCTURED ASSET SECURITIES CO SENIOR AB		09/27/2021	Paydown		438,705	438,705	384,182	393,777	0	44,928	0	44,928	0	438,705	0	0	0	807	02/25/2037	1.D FM
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		09/27/2021	Paydown		186,501	186,501	150,571	153,957	0	32,543	0	32,543	0	186,501	0	0	0	349	01/25/2037	1.D FM
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		09/27/2021	Paydown		77,475	77,476	61,206	63,900	0	13,576	0	13,576	0	77,475	0	0	0	142	02/25/2037	1.D FM
86363W-AG-4	STRUCTURED ASSET SECURITIES CO SENIOR AB		09/27/2021	Paydown		277,231	277,231	213,468	243,286	0	33,945	0	33,945	0	277,231	0	0	0	539	05/25/2047	1.D FM
863667-AZ-4	STRYKER CORPORATION SENIOR CORP_BND 2.		07/16/2021	CITIGROUP GLOBAL MKT INC		5,091,850	5,000,000	5,330,050	5,326,698	0	(4,209)	0	(4,209)	0	5,322,488	0	(230,638)	(230,638)	86,597	06/15/2050	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
				Redemption 100.0000																	
86668#-AA-8	SUN COUNTRY PASS THROUGH TRUST CORP_BND		07/01/2021			121,146	121,146	121,146	121,146	0	0	0	0	0	121,146	0	0	0	8,888	06/15/2029	1.G PL
86765L-AR-8	SUNOCO LP SENIOR CORP BND 144A 4.500%		07/07/2021	Tax Free Exchange		2,042,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	42,500	42,500	55,750	05/15/2029	3.C FE
				Redemption 100.0000																	
87054#-AA-6	SWEETWATER ROYALTIES LLC SECURED CORP_BN		09/30/2021			38,289	38,289	38,289	38,289	0	0	0	0	0	38,289	0	0	0	1,941	09/30/2040	2.B PL
872227-AC-7	TBW MORTGAGE BACKED PASS THROU SUPSEN WH		09/27/2021	Paydown		125,999	125,999	63,585	49,562	0	76,436	0	76,436	0	125,999	0	0	0	128	07/25/2037	1.D FM
87222E-AH-1	TBW MORTGAGE BACKED PASS THROU SENIOR WH		09/01/2021	Paydown		234,025	234,025	122,670	89,712	0	144,313	0	144,313	0	234,025	0	0	0	2,643	03/25/2037	1.D FM
				Redemption 100.0000																	
87277#-AA-7	TPC UNIVERSITY LC FBI MANASSAS SECURED C		09/05/2021			230,955	230,955	230,955	230,955	0	0	0	0	0	230,955	0	0	0	9,026	12/05/2022	1.B
				Redemption 100.0000																	
87305N-AV-0	TTX COMPANY SECURED CORP_BND 144A 5.45		07/02/2021			19,157	19,157	19,745	19,175	0	(19)	0	(19)	0	19,157	0	0	0	1,045	01/02/2022	1.F
				Redemption 100.0000																	
87305N-AW-8	TTX COMPANY SECURED CORP_BND 144A 5.50		07/02/2021			120	120	124	120	0	0	0	0	0	120	0	0	0	7	01/02/2022	1.F
87342R-AD-6	TACO BELL FUNDING LLC BELL_18 SENIOR ABS		08/19/2021	Paydown		6,337,500	6,337,500	6,337,500	6,337,500	0	0	0	0	0	6,337,500	0	0	0	200,679	11/25/2048	2.B FE
87342R-AE-4	TACO BELL FUNDING LLC BELL_18 SENIOR ABS		08/25/2021	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	741	11/25/2048	2.B FE
87407R-AA-4	TAL ADVANTAGE VII LLC TAL_20-1 SENIOR AB		09/20/2021	Paydown		35,831	35,831	35,817	35,817	0	14	0	14	0	35,831	0	0	0	490	09/20/2045	1.F FE
				CREDIT SUISSE FIRST																	
87422V-AG-3	TALEN ENERGY SUPPLY LLC SECURED CORP_BND		08/17/2021	BOSTON COR		957,375	1,150,000	1,175,875	0	0	(1,716)	0	(1,716)	0	1,174,159	0	(216,784)	(216,784)	45,289	01/15/2028	3.C FE
87422V-AJ-7	TALEN ENERGY SUPPLY LLC SECURED CORP_BND		08/19/2021	Various		3,415,556	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(584,444)	(584,444)	218,160	06/01/2028	3.C FE
87612B-BR-2	TARGA RESOURCES PARTNERS LP SENIOR CORP_		08/20/2021	Tax Free Exchange		2,137,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	137,500	137,500	92,896	02/01/2031	3.B FE
878048-AE-7	TBW MORTGAGE BACKED PT CERTIFI SENIOR WH		09/01/2021	Paydown		0	2	1	1	0	(1)	0	(1)	0	0	0	0	0	0	07/25/2036	1.D FM
87804A-AB-8	TBW MORTGAGE BACKED PASS THROU SUPSEN WH		09/01/2021	Paydown		189,687	173,540	100,931	80,014	0	109,673	0	109,673	0	189,687	0	0	0	8,578	07/25/2036	1.D FM
				CITIGROUP GLOBAL MKT INC																	
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC SENIOR CO		09/27/2021			2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	1,076	10/15/2031	3.A FE
88033G-CS-7	TENET HEALTHCARE CORPORATION SECURED COR		09/10/2021	Call 101.1560		2,842,484	2,810,000	2,760,825	2,776,519	0	6,114	0	6,114	0	2,782,633	0	27,367	27,367	182,301	07/15/2024	4.A FE
				Redemption 100.0000																	
88105*-AA-7	TERRAFORM OSPREY I LLC SECURED CORP_BND		09/30/2021			283,690	283,690	283,690	283,690	0	0	0	0	0	283,690	0	0	0	6,787	07/02/2032	2.B PL
88161-PA-6	TERWIN MORTGAGE TRUST TMTS_04 SUB ABS_AB		09/27/2021	Paydown		200,360	200,360	186,680	198,730	0	1,630	0	1,630	0	200,360	0	0	0	1,903	12/25/2034	1.D FM
88156P-AA-9	TERWIN MORTGAGE TRUST TMTS_06 SENIOR ABS		09/27/2021	Paydown		241,934	241,934	235,281	239,294	0	2,640	0	2,640	0	241,934	0	0	0	685	07/25/2037	1.D FM
88156T-AB-9	TERWIN MORTGAGE TRUST TMTS_06 SENIOR WHO		09/27/2021	Paydown		433,522	433,522	385,835	421,387	0	12,135	0	12,135	0	433,522	0	0	0	1,459	10/25/2037	1.D FM
88432G-AL-1	WIND RIVER CLO LTD WINDR_15-2A SENIOR AB		07/15/2021	Paydown		1,205,344	1,205,344	1,205,344	1,205,344	0	0	0	0	0	1,205,344	0	0	0	9,969	10/15/2027	1.A FE
				MORGAN STANLEY & CO. INC																	
88579Y-BP-5	3M CO SENIOR CORP_BND 3.700% 04/15/50		09/07/2021			5,838,200	5,000,000	6,088,600	6,087,357	0	(17,517)	0	(17,517)	0	6,069,841	0	(231,641)	(231,641)	166,500	04/15/2050	1.E FE
89054X-AC-9	TOPAZ SOLAR FARMS LLC SECURED CORP_BND 1		09/30/2021	Call 100.0000		59,060	59,060	67,624	67,565	0	(462)	0	(462)	0	67,102	0	(8,042)	(8,042)	3,396	09/30/2039	3.B FE
89169D-AL-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		09/01/2021	Paydown		330,445	330,445	325,489	327,566	0	2,879	0	2,879	0	330,445	0	0	0	6,320	07/25/2057	1.D FM
89172R-AA-3	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		09/01/2021	Paydown		64,880	64,880	66,066	65,538	0	(658)	0	(658)	0	64,880	0	0	0	1,510	04/26/2055	1.D FM
89172R-AR-6	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		09/01/2021	Paydown		66,204	66,204	66,825	66,529	0	(325)	0	(325)	0	66,204	0	0	0	1,239	04/25/2055	1.D FM
89173F-AA-8	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		09/01/2021	Paydown		47,905	47,905	48,803	48,583	0	(678)	0	(678)	0	47,905	0	0	0	875	10/25/2056	1.D FM
89173H-AA-4	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		09/01/2021	Paydown		437,836	437,836	445,020	0	0	(7,183)	0	(7,183)	0	437,836	0	0	0	5,981	04/25/2057	1.D FM
89173U-AA-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		09/01/2021	Paydown		354,919	354,919	345,616	347,483	0	7,435	0	7,435	0	354,919	0	0	0	6,524	06/25/2057	1.D FM
89175M-AA-1	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		09/01/2021	Paydown		777,775	777,775	778,058	777,521	0	254	0	254	0	777,775	0	0	0	19,012	05/25/2058	1.D FM
89177E-AA-7	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		09/27/2021	Paydown		319,104	319,104	319,200	319,289	0	(185)	0	(185)	0	319,104	0	0	0	2,368	10/25/2048	1.D FM
89177H-AA-0	TOWD POINT MORTGAGE TRUST TPMT LCF ABS_A		09/27/2021	Paydown		446,691	446,692	447,696	447,499	0	(807)	0	(807)	0	446,691	0	0	0	3,306	05/25/2058	1.D FM
89177W-AA-7	TOWD POINT MORTGAGE TRUST TPMT ABS_ABS _		09/01/2021	Paydown		171,098	171,098	175,162	0	0	(4,064)	0	(4,064)	0	171,098	0	0	0	1,693	11/25/2058	1.A FE
89177X-AA-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		09/27/2021	Paydown		243,832	243,832	245,240	93,902	0	(1,294)	0	(1,294)	0	243,832	0	0	0	1,720	10/25/2059	1.D FM
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		09/01/2021	Paydown		116,050	116,050	117,175	116,980	0	(931)	0	(931)	0	116,050	0	0	0	2,247	10/25/2059	1.D FM
89179J-AA-4	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		09/01/2021	Paydown		273,737	273,737	278,916	273,831	0	(94)	0	(94)	0	273,737	0	0	0	3,583	10/25/2060	1.D FM
				MERRILL LYNCH PIERCE																	
89417E-AQ-2	TRAVELERS COMPANIES INC SENIOR CORP_BND		07/16/2021	FNNR & SM		4,578,368	4,675,000	4,669,925	4,669,996	0	58	0	58	0	4,670,053	0	(91,685)	(91,685)	87,091	04/27/2050	1.F FE
89680H-AF-9	TRITON CONTAINER FINANCE LLC T SUB ABS_A		09/20/2021	Paydown		11,050	11,050	11,044	0	0	6	0	6	0	11,050	0	0	0	121	03/20/2046	2.B FE
90333L-AT-9	US CONCRETE INC SENIOR CORP_BND 144A 5		09/29/2021	Call 108.6158		331,278	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	41,857	03/01/2029	4.C FE
				Redemption 100.0000																	
90363#-AA-8	USTA NATIONAL TENNIS CENTER IN SENIOR CO		07/08/2021			51,761	51,761	51,761	51,761	0	0	0	0	0	51,761	0	0	0	1,610	09/08/2024	1.G FE
90363#-AB-6	USTA NATIONAL TENNIS CENTER IN LN1 CORP_		07/08/2021	Various		154,933	154,933	154,933	154,933	0	0	0	0	0	154,933	0	0	0	6,321	09/08/2039	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90370*-AA-1	ONE TOWN CENTER LLC SECURED CORP_BND 4		09/15/2021	Redemption 100.0000		72,080	72,080	72,080	72,080	0	0	0	0	0	72,080	0	0	0	1,966	03/15/2035	1.A PL
90380*-AA-9	ULLICO INFRASTRUCTURE SOUTHLAN SECURED C		09/30/2021	Redemption 100.0000		75,007	75,007	75,007	0	0	0	0	0	0	75,007	0	0	0	1,842	03/30/2040	2.C PL
906548-CS-9	UNION ELECTRIC CO SECURED CORP_BND 2.6		07/16/2021	J.P. MORGAN SECURITIES INC		6,834,800	7,000,000	6,966,540	6,966,671	0	366	0	366	0	6,967,037	0	(132,237)	(132,237)	143,427	03/15/2051	1.F FE
909287-AA-2	UNITED AIR LINES INC 2007 1 PA SECURED C		07/02/2021	Redemption 100.0000		94,085	94,085	81,854	91,536	0	2,548	0	2,548	0	94,085	0	0	0	6,243	07/02/2022	3.C FE
911365-BE-3	UNITED RENTALS NORTH AMERICA SENIOR COR		09/15/2021	Call 102.9380		425,134	413,000	413,000	413,000	0	0	0	0	0	413,000	0	0	0	36,398	09/15/2026	3.B FE
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		09/01/2021	Paydown		158,192	158,192	158,138	158,138	0	54	0	54	0	158,192	0	0	0	3,688	04/25/2048	1.A FE
92257C-AA-8	VELOCITY COMMERCIAL CAPITAL LO SUB SENIO		09/01/2021	Paydown		55,985	55,985	57,525	57,245	0	(1,260)	0	(1,260)	0	55,985	0	0	0	1,438	03/25/2049	1.A FE
92257H-AA-7	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		09/01/2021	Paydown		263,622	263,622	263,613	263,613	0	9	0	9	0	263,622	0	0	0	5,451	10/25/2049	1.A FE
92257H-AB-5	VELOCITY COMMERCIAL CAPITAL LO SUB SENIO		09/01/2021	Paydown		186,787	186,787	186,730	186,730	0	57	0	57	0	186,787	0	0	0	3,984	10/25/2049	1.C FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		09/01/2021	Paydown		178,328	178,328	178,312	178,312	0	17	0	17	0	178,328	0	0	0	3,647	07/25/2049	1.A FE
92258N-AE-5	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		09/01/2021	Paydown		215,267	215,267	215,267	215,267	0	0	0	0	0	215,267	0	0	0	10,097	04/25/2046	1.D FE
92258V-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		09/27/2021	Paydown		26,632	26,632	26,665	26,663	0	(31)	0	(31)	0	26,632	0	0	0	173	11/25/2047	1.A FE
92259B-AA-8	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		09/01/2021	Paydown		379,806	379,806	379,841	379,828	0	(22)	0	(22)	0	379,806	0	0	0	10,152	10/25/2048	1.A FE
92259B-AD-2	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		09/01/2021	Paydown		61,906	61,906	61,893	61,906	0	0	0	0	0	61,906	0	0	0	1,744	10/25/2048	1.C FE
92259L-AB-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		09/01/2021	Paydown		354,396	354,396	354,393	354,393	0	3	0	3	0	354,396	0	0	0	6,236	02/25/2050	1.A FE
92259M-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		09/01/2021	Paydown		45,451	45,451	45,441	0	0	11	0	11	0	45,451	0	0	0	95	08/25/2051	1.A FE
92259M-AE-6	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		09/01/2021	Paydown		30,683	30,683	30,677	0	0	6	0	6	0	30,683	0	0	0	76	08/25/2051	1.D FE
92259M-AH-9	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		09/01/2021	Paydown		6,992	6,992	6,991	0	0	1	0	1	0	6,992	0	0	0	21	08/25/2051	1.G FE
92259M-AL-0	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		09/01/2021	Paydown		9,434	9,434	9,433	0	0	1	0	1	0	9,434	0	0	0	37	08/25/2051	2.B FE
92259M-AL-0	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		08/25/2021	Paydown		5,250	5,250	5,250	0	0	0	0	0	0	5,250	0	0	0	10	08/25/2051	2.C FE
92536P-AA-2	VERUS SECURITIZATION TRUST VER SENIOR WH		09/01/2021	Paydown		269,640	269,640	269,638	269,638	0	2	0	2	0	269,640	0	0	0	4,319	01/25/2060	1.D FM
92537H-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		09/01/2021	Paydown		266,092	266,092	266,087	266,087	0	5	0	5	0	266,092	0	0	0	5,002	07/25/2059	1.A FE
92537M-AA-8	VERUS SECURITIZATION TRUST VER SENIOR WH		09/01/2021	Paydown		496,374	496,374	496,370	496,370	0	4	0	4	0	496,374	0	0	0	8,864	11/25/2059	1.A FE
92537Q-AF-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO		09/01/2021	Paydown		242,365	242,365	242,364	0	0	1	0	1	0	242,365	0	0	0	1,361	01/25/2066	1.F FE
92537T-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH		09/01/2021	Paydown		941,803	941,803	941,801	941,801	0	3	0	3	0	941,803	0	0	0	12,242	03/25/2060	1.A FE
92537U-AA-0	VERUS SECURITIZATION TRUST VER SENIOR WH		09/01/2021	Paydown		1,305,293	1,305,293	1,305,274	1,305,274	0	19	0	19	0	1,305,293	0	0	0	19,522	05/25/2060	1.D FM
92538B-AA-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO		09/01/2021	Paydown		170,671	170,671	170,670	0	0	2	0	2	0	170,671	0	0	0	820	10/25/2063	1.A FE
92538B-AB-9	VERUS SECURITIZATION TRUST VER WHOLE_CMO		09/01/2021	Paydown		144,045	144,045	144,044	0	0	1	0	1	0	144,045	0	0	0	892	10/25/2063	1.C FE
92538B-AC-7	VERUS SECURITIZATION TRUST VER WHOLE_CMO		09/01/2021	Paydown		256,080	256,080	256,075	0	0	5	0	5	0	256,080	0	0	0	1,893	10/25/2063	1.G FE
92538D-AC-3	VERUS SECURITIZATION TRUST VER WHOLE_CMO		09/01/2021	Paydown		409,869	409,869	409,866	0	0	3	0	3	0	409,869	0	0	0	1,929	02/25/2064	1.C FE
92538D-AD-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO		09/01/2021	Paydown		468,065	468,065	468,064	0	0	1	0	1	0	468,065	0	0	0	2,405	02/25/2064	1.F FE
92538F-AB-0	VERUS SECURITIZATION TRUST VER WHOLE_CMO		09/01/2021	Paydown		121,993	121,993	121,991	0	0	2	0	2	0	121,993	0	0	0	536	02/25/2066	1.C FE
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC SENIOR COR		08/11/2021	GOLDMAN SACHS & CO.		946,570	919,000	939,678	935,175	0	(3,533)	0	(3,533)	0	931,643	0	14,927	14,927	48,018	09/01/2026	3.B FE
928563-AK-1	VMWARE INC SENIOR CORP_BND 1.800% 08/1		08/10/2021	DAIWA		2,498,933	2,520,000	2,506,921	0	0	43	0	43	0	2,506,964	0	(8,031)	(8,031)	1,260	08/15/2028	2.C FE
929227-4D-5	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		09/01/2021	Paydown		1,120	1,120	1,126	1,130	0	(9)	0	(9)	0	1,120	0	0	0	21	06/25/2033	2.B FM
92977B-A*-2	HOME DEPOT INC SENIOR CORP_BND 6.000%		09/15/2021	Redemption 100.0000		173,305	173,305	173,006	173,218	0	88	0	88	0	173,305	0	0	0	6,935	01/15/2025	1.C
92977Y-BW-0	WACHOVIA MORTGAGE LOAN TRUST L SUPSEN WH		09/01/2021	Paydown		55,247	55,248	49,320	51,120	0	4,128	0	4,128	0	55,247	0	0	0	836	10/20/2035	3.B FM
92978E-AA-2	WACHOVIA MORTGAGE LOAN TRUST L SENIOR AB		09/27/2021	Paydown		107,416	107,416	59,550	45,252	0	62,164	0	62,164	0	107,416	0	0	0	482	08/25/2036	1.D FM
93041#-AA-0	WALGREEN CO LEASE PASS THROUGH SENIOR CO		09/15/2021	Redemption 100.0000		12,262	12,262	12,262	12,262	0	0	0	0	0	12,262	0	0	0	435	02/15/2034	2.B
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		09/01/2021	Paydown		545,887	530,968	437,903	453,618	0	92,269	0	92,269	0	545,887	0	0	0	4,751	07/25/2046	1.D FM
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		09/27/2021	Paydown		262,365	262,365	158,874	166,389	0	95,977	0	95,977	0	262,365	0	0	0	679	05/25/2037	1.D FM
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		09/27/2021	Paydown		497,741	497,741	304,124	314,499	0	183,242	0	183,242	0	497,741	0	0	0	1,159	05/25/2037	1.D FM
93935W-AF-1	WASHINGTON MUTUAL MORTGAGE PAS SENIOR AB		09/01/2021	Paydown		137,691	137,691	61,666	46,102	0	91,588	0	91,588	0	137,691	0	0	0	1,628	10/25/2036	1.D FM
93936N-AC-7	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH		09/01/2021	Paydown		25,979	52,583	43,165	39,327	0	(13,348)	0	(13,348)	0	25,979	0	0	0	1,979	06/25/2037	1.D FM
942682-B*-5	WATSON LAND COMPANY SENIOR CORP_BND 4.		09/29/2021	Various		100,602	100,602	100,602	100,602	0	0	0	0	0	100,602	0	0	0	2,952	12/29/2040	2.C
94978#-CQ-8	CVS HEALTH CORP CORP_BND 5.610% 08/10/		09/10/2021	Redemption 100.0000		92,116	92,116	89,056	91,003	0	1,113	0	1,113	0	92,116	0	0	0	3,447	08/10/2027	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
94978#-DC-8	FIRST UNION RAIL CORP SECURED CORP_BND		08/02/2021	Redemption 100.0000		1,038	1,038	1,038	1,038	0	0	0	0	0	1,038	0	0	0	57	01/02/2025	1.D
94980-BF-7	WELLS FARGO HOME EQUITY TRUST SENIOR ABS		09/27/2021	Paydown		595,584	595,584	576,228	581,770	0	13,814	0	13,814	0	595,584	0	0	0	4,503	10/25/2034	1.D FM
94989Q-AV-2	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		08/01/2021	Paydown		319,830	319,830	329,421	323,704	0	(3,874)	0	(3,874)	0	319,830	0	0	0	8,079	09/15/2048	1.D FM
95002F-AA-2	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		09/01/2021	Paydown		64,888	64,888	66,043	66,017	0	(1,129)	0	(1,129)	0	64,888	0	0	0	1,487	09/25/2049	1.D FM
95003J-AC-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		09/01/2021	Paydown		408,009	408,009	418,465	0	0	(10,455)	0	(10,455)	0	408,009	0	0	0	2,077	12/25/2050	1.A FE
950810-AM-6	WESCO DISTRIBUTION INC SENIOR CORP BND		07/02/2021	Call 101.3440		868,518	857,000	857,000	857,000	0	0	0	0	0	857,000	0	0	0	36,725	06/15/2024	3.C FE
955385-AA-7	WEST POINT MILITARY HOUSING MUNITAX_BND		07/01/2021	Call 100.0000		795,000	795,000	655,312	673,246	0	2,639	0	2,639	0	675,885	0	119,115	119,115	14,212	07/01/2042	1.F FE
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS L SECURED C		07/31/2021	Redemption 100.0000		13,130	13,130	13,130	12,921	0	209	0	209	0	13,130	0	0	0	265	03/31/2040	2.B PL
96188#-AA-6	WETT HOLDINGS LLC SECURED CORP_BND 4.3		09/30/2021	Various		31,111	31,111	31,111	31,111	0	0	0	0	0	31,111	0	0	0	1,006	12/18/2024	2.B PL
96928*-BK-2	WALGREEN CO LEASE PASS THROUGH SECURED C		09/15/2021	Redemption 100.0000		18,726	18,726	19,658	19,328	0	(602)	0	(602)	0	18,726	0	0	0	721	10/15/2032	2.B
97412*-AA-6	WINGFOOT WATER FINANCE LLC SECURED CORP_		09/15/2021	Redemption 100.0000		132,124	132,124	132,124	0	0	0	0	0	0	132,124	0	0	0	1,414	09/15/2045	1.F PL
97806*-AG-7	WOLVERINE POWER SUPPLY COOP IN SENIOR CO		09/10/2021	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,915	09/10/2045	1.F
983793-AF-7	XPO LOGISTICS INC SENIOR CORP_BND 144A		08/06/2021	CITIGROUP GLOBAL MKT INC		1,926,613	1,922,000	1,926,805	1,923,355	0	(1,226)	0	(1,226)	0	1,922,129	0	4,484	4,484	110,528	09/01/2023	3.C FE
000000-00-0	SHELL REQUIRES SEC MASTER REVI CORP BND		07/01/2021	DIRECT		0	0	0	0	0	(2,994)	0	(2,994)	0	0	0	0	0	0	01/05/2038	1.A
18914L-AA-8	CLOVER LP SECURED CORP_BND 4.216% 03/3		09/30/2021	Redemption 100.0000		389,178	389,178	379,152	386,994	0	0	0	0	(7,842)	389,178	10,026	0	10,026	16,473	03/31/2034	2.B FE
000000-00-0	SUMMARY ADJUSTMENT		09/30/2021	Various		(24,971)	0	0	0	0	0	0	0	0	(24,968)	(24,952)	3	(24,949)	(1)	10/01/2021	2.B Z
286181-AF-9	ELEMENT FLEET MANAGEMENT CORP SENIOR COR	A	07/29/2021	BANK OF AMERICA		6,330,410	6,226,000	6,252,691	0	0	(2,809)	0	(2,809)	0	6,249,882	0	80,528	80,528	31,545	04/06/2024	2.A FE
30575F-AA-6	FAIRSTONE FINANCIAL INC SENIOR CORP BND	A	07/15/2021	Call 103.9380		1,169,303	1,125,000	1,119,195	1,120,738	0	574	0	574	0	1,121,312	0	3,688	3,688	132,896	07/15/2024	4.A FE
35952S-AA-0	FTG FRASER TRANSPORTATION GP SENIOR CORP		09/30/2021	Various		527,406	527,406	514,829	524,446	0	0	0	0	(9,618)	527,406	12,578	0	12,578	18,940	12/30/2033	1.F FE
496676-AC-1	KINGSTON SOLAR LP INC SECURED CORP_BND		07/31/2021	Redemption 100.0000		207,748	207,748	195,967	203,565	0	0	0	0	(7,599)	207,748	11,781	0	11,781	7,333	07/31/2035	2.B FE
588056-BA-8	MERCER INTERNATIONAL INC SENIOR CORP BND		07/13/2021	Tax Free Exchange		1,180,188	1,150,000	1,150,000	0	0	0	0	0	0	1,150,000	0	30,188	30,188	27,340	02/01/2029	4.A FE
66980C-AB-4	NOUVELLE AUTOROUTE 30 FINANCEM SECURED C		09/30/2021	Redemption 100.0000		392	392	383	390	0	0	0	0	(7)	392	9	0	9	16	03/31/2042	2.A FE
72908L-AB-1	PLENARY PROPERTIES NDC GP SECURED CORP_B		09/07/2021	Various		164,086	164,086	174,471	152,066	0	11,637	0	11,637	27,140	164,086	(26,757)	0	(26,757)	5,705	02/07/2040	2.A FE
811427-AA-1	SEA TO SKY HIGHWAY INVESTMENT SECURED CO		08/31/2021	Various		1,920,358	1,920,358	1,912,637	1,904,565	0	192	0	192	7,956	1,920,358	7,644	0	7,644	50,439	08/31/2030	1.F FE
867224-AA-5	SUNCOR ENERGY INC SENIOR CORP_BND 3.60	A	09/28/2021	Call 108.3813		3,793,347	3,500,000	3,503,885	3,501,592	0	(573)	0	(573)	0	3,501,019	0	(1,019)	(1,019)	397,297	12/01/2024	2.A FE
87277*-AA-1	TM1505 LLC SECURED CORP_BND 5.350% 04/		09/05/2021	Various		472,428	472,428	473,932	472,707	0	(280)	0	(280)	0	472,428	0	0	0	16,856	04/05/2023	1.B
91831A-AC-5	BAUSCH HEALTH COMPANIES INC SENIOR CORP_	A	09/02/2021	Call 102.0420		44,898	44,000	44,990	44,744	0	(200)	0	(200)	0	44,544	0	(544)	(544)	3,200	04/15/2025	4.B FE
98462Y-C*-9	YAMANA GOLD INC SENIOR CORP_BND 4.910%	A	09/08/2021	Call 110.2694		8,769,026	7,952,364	7,952,364	7,952,364	0	0	0	0	0	7,952,364	0	0	0	1,085,646	03/23/2024	2.C
C9716#-AB-5	WASTE CONNECTIONS INC. SENIOR CORP_BND	A	09/20/2021	Call 103.4877		2,276,730	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	125,298	06/01/2023	2.A FE
C9716#-AC-3	WASTE CONNECTIONS INC. SENIOR CORP_BND	A	09/20/2021	Call 107.9069		8,093,019	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	775,451	06/01/2026	2.A FE
72908P-9A-6	PLENARY HEALTH NORTH BAY FINCO SECURED C		09/13/2021	Various		56,065	56,065	60,245	59,072	0	(3,809)	0	(3,809)	425	56,065	377	0	377	1,992	03/13/2040	2.A FE
00131L-AJ-4	AIA GROUP LTD SENIOR CORP_BND 144A 3.3	D	09/29/2021	NOMURA SECURITIES INTL. INC.		2,166,960	2,000,000	1,994,120	1,994,489	0	383	0	383	0	1,994,872	0	172,088	172,088	66,375	04/07/2030	1.E FE
00772B-AM-3	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B	D	08/13/2021	Call 100.4909		1,004,909	1,000,000	982,778	997,615	0	1,954	0	1,954	0	999,569	0	431	431	48,242	10/01/2021	2.C FE
008511-AA-5	AGLCL07LTDAGL_20-7A ABS 7A-A1 144A 1.9	D	07/15/2021	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	60,383	07/15/2031	1.A FE
00900L-AG-9	AIMCO AIMCO_15-AA SENIOR ABS_ABS _15-AA	D	07/15/2021	Paydown		1,064,272	1,064,272	1,023,430	1,033,206	0	31,065	0	31,065	0	1,064,272	0	0	0	8,641	01/15/2028	1.A FE
01609W-AT-9	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	D	09/29/2021	BARCLAYS CAPITAL		5,335,350	5,000,000	4,672,900	4,742,904	0	24,306	0	24,306	0	4,767,210	0	568,140	568,140	139,306	12/06/2027	1.E FE
01609W-AV-4	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	D	09/29/2021	JEFFRIES & CO. INC.		1,668,863	1,515,000	1,388,922	1,393,889	0	1,712	0	1,712	0	1,395,601	0	273,263	273,263	52,141	12/06/2047	1.E FE
02154C-AE-3	ALTICE FINANCING SA SECURED CORP_BND 144	D	08/06/2021	GOLDMAN SACHS & CO.		2,699,060	2,600,000	2,528,500	2,543,348	0	5,280	0	5,280	0	2,548,628	0	150,432	150,432	208,000	05/15/2026	4.B FE
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC SECURED COR	D	08/12/2021	MORGAN STANLEY & CO. INC		847,688	825,000	815,500	816,254	0	858	0	858	0	817,112	0	30,576	30,576	25,618	08/15/2026	3.C FE
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_	D	08/02/2021	Various		16,840,210	17,000,000	17,322,870	17,321,382	0	(17,849)	0	(17,849)	0	17,303,534	0	(463,324)	(463,324)	300,190	11/25/2035	2.A FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE P SECURED C	D	09/30/2021	Redemption 100.0000		83,300	83,300	83,300	83,300	0	0	0	0	0	83,300	0	0	0	4,217	06/30/2035	2.C FE
05583J-AJ-1	BPCE SA SRBN CORP_BND 144A 2.277% 01/2	D	07/29/2021	CITIGROUP GLOBAL MARKE		8,576,216	8,650,000	8,650,000	0	0	0	0	0	0	8,650,000	0	(73,785)	(73,785)	103,951	01/20/2032	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
056752-AL-2	BAIDU INC SENIOR CORP_BND 4.375% 03/29	D	09/29/2021	DERIVATIVE TEST BRK Australia and New Zealand Grp		5,583,700	5,000,000	4,971,600	4,978,238	0	1,932	0	1,932	0	4,980,170	0	603,530	603,530	219,965	03/29/2028	1.G FE
056752-AN-8	BAIDU INC SENIOR CORP_BND 4.875% 11/14	D	09/29/2021	WELLS FARGO SECURITIES		6,951,420	6,000,000	6,270,420	6,226,703	0	(19,124)	0	(19,124)	0	6,207,579	0	743,841	743,841	257,563	11/14/2028	1.G FE
056752-AR-9	BAIDU INC SENIOR CORP_BND 3.425% 04/07	D	09/29/2021	WELLS FARGO SECURITIES		1,908,756	1,800,000	2,005,686	1,996,973	0	(14,955)	0	(14,955)	0	1,982,018	0	(73,262)	(73,262)	60,623	04/07/2030	1.G FE
05683H-AE-5	BCC 2017-2A CR MEZZANIN ABS_ABS _17-2A 1	D	07/26/2021	Paydown		3,000,000	3,000,000	2,951,250	2,957,154	0	42,846	0	42,846	0	3,000,000	0	0	0	44,739	07/25/2030	1.C FE
05875P-AC-9	BALLYROCK CLO LTD BALLY_20-1 SENIOR ABS_	D	07/20/2021	Paydown		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	222,514	07/20/2030	1.A FE
05971K-AG-4	BANCO SANTANDER SA SUB CORP_BND 2.749%	D	08/16/2021	Various		18,739,600	18,600,000	18,691,520	18,690,877	0	(5,065)	0	(5,065)	0	18,685,813	0	53,787	53,787	352,223	12/03/2030	2.B FE
06034L-AB-6	BANISTMO SA SENIOR CORP_BND 144A 4.250	D	08/05/2021	SUMITOMO BANK		615,750	600,000	595,518	595,750	0	342	0	342	0	596,092	0	19,658	19,658	26,138	07/31/2027	3.A FE
12481H-AC-9	CBAM CLO MANAGEMENT CBAM_17-3A SENIOR AB	D	07/19/2021	Paydown		5,900,000	5,900,000	5,727,415	5,757,985	0	142,015	0	142,015	0	5,900,000	0	0	0	64,440	10/17/2029	1.A FE
12481K-AA-6	CBAM CLO MANAGEMENT CBAM_17-2A SENIOR AB	D	07/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	50,025	10/17/2029	1.A FE
12550T-AW-5	CIFC FUNDING LTD CIFC_15-4A ABS_ABS _15-	D	07/20/2021	Paydown		75,000	75,000	75,000	0	0	0	0	0	0	75,000	0	0	0	252	04/20/2034	1.A FE
12551A-AL-9	CIFC FUNDING LTD CIFC_17-1A SENIOR ABS_A	D	07/21/2021	Paydown		1,743	1,743	1,704	1,712	0	31	0	31	0	1,743	0	0	0	16	04/21/2029	1.A FE
13079W-AQ-1	SYMPHONY CLO LTD SYMP_12-9A SENIOR ABS_A	D	09/23/2021	Paydown		3,000,000	3,000,000	2,973,000	2,977,053	0	22,947	0	22,947	0	3,000,000	0	0	0	43,181	07/16/2032	1.A FE
14312J-AQ-5	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	09/29/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	72,360	01/20/2032	1.A FE
14312J-AU-6	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN	D	09/29/2021	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	70,341	01/20/2032	1.F FE
15032E-AA-7	CEDAR FUNDING LTD CEDF_17-8 SENIOR ABS_A	D	09/02/2021	Paydown		13,000,000	13,000,000	13,004,200	7,993,576	0	1,625	0	1,625	0	13,000,000	0	0	0	129,275	10/17/2030	1.A FE
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA SUB CORP	D	07/16/2021	JANE STREET CAPITAL		2,221,520	2,000,000	2,335,580	2,335,237	0	(7,648)	0	(7,648)	0	2,327,589	0	(106,069)	(106,069)	64,047	09/12/2039	2.A FE
26252Q-AA-0	DRYDEN SENIOR LOAN FUND DRSLF ABS 9-68A-	D	07/15/2021	Paydown		1,000,000	1,000,000	1,001,000	0	0	(1,000)	0	(1,000)	0	1,000,000	0	0	0	7,654	07/15/2032	1.A FE
26876F-AC-6	ENN ENERGY HOLDINGS LTD SENIOR CORP_BND	D	09/29/2021	Various		11,052,979	11,180,000	11,139,170	11,140,220	0	2,703	0	2,703	0	11,142,923	0	(89,944)	(89,944)	304,888	09/17/2030	2.B FE
29245V-AA-3	EMPRESA NACIONAL DE TELECOMUNI SENIOR CO	D	09/15/2021	Call 107.2300		2,895,210	2,700,000	2,912,625	0	0	(30,304)	0	(30,304)	0	2,882,321	0	(182,321)	(182,321)	244,569	10/30/2024	2.C FE
36160B-AA-3	ENGIE SA SENIOR CORP_BND 144A 2.875% 1	D	08/16/2021	TD SECURITIES (USA)		3,083,730	3,000,000	3,053,228	3,015,399	0	(5,348)	0	(5,348)	0	3,010,051	0	73,679	73,679	73,552	10/10/2022	2.A FE
36190C-AA-5	GNL QUINTERO SA SENIOR CORP_BND 144A 4	D	08/02/2021	Various		504,645	504,645	521,310	517,438	0	(12,793)	0	(12,793)	0	504,645	0	0	0	15,780	07/31/2029	2.B FE
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20 SENIOR AB	D	09/17/2021	Paydown		317,019	317,019	317,004	316,989	0	30	0	30	0	317,019	0	0	0	4,724	10/17/2040	1.F FE
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20 SUB ABS_A	D	09/01/2021	Paydown		38,511	38,511	38,505	38,502	0	10	0	10	0	38,511	0	0	0	939	10/17/2040	2.A FE
37959P-AG-2	SEACO_21-2A SUB ABS_ABS _21-2A 144A 1.	D	09/17/2021	Paydown		42,195	42,195	42,193	0	0	2	0	2	0	42,195	0	0	0	69	08/17/2041	1.F FE
38522H-AA-9	GRAND AVENUE CRE 2020-FL2 LTD SENIOR SEN	D	09/09/2021	Paydown		1,348,792	1,348,792	1,348,792	1,348,792	0	0	0	0	0	1,348,792	0	0	0	25,064	03/15/2035	1.A FE
47215P-AC-0	JD.COM INC SENIOR CORP_BND 3.875% 04/2	D	09/29/2021	Australia and New Zealand Grp		4,002,401	3,700,000	3,850,109	3,827,355	0	(16,619)	0	(16,619)	0	3,810,736	0	191,665	191,665	132,224	04/29/2026	2.A FE
47215P-AE-6	JD.COM INC SENIOR CORP_BND 3.375% 01/1	D	09/29/2021	WELLS FARGO SECURITIES		7,452,224	7,100,000	7,736,940	7,711,169	0	(47,971)	0	(47,971)	0	7,663,198	0	(210,974)	(210,974)	290,878	01/14/2030	2.A FE
494386-AD-7	KIMBERLY CLARK DE MEXICO SAB D SENIOR CO	D	09/21/2021	JEFFRIES & CO. INC.		1,001,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,250	1,250	29,847	07/01/2031	2.A FE
50201P-AA-4	LLPL CAPITAL PTE LTD SECURED CORP_BND 1	D	08/04/2021	Redemption 100.0000		88,740	88,740	98,092	42,840	0	(9,352)	0	(9,352)	0	88,740	0	0	0	4,523	02/04/2039	2.C FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	07/05/2021	Various		51,743	51,743	51,743	51,743	0	0	0	0	0	51,743	0	0	0	2,280	07/05/2034	2.B FE
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	07/05/2021	Redemption 100.0000		5,952	5,952	6,071	6,064	0	(112)	0	(112)	0	5,952	0	0	0	194	04/05/2036	2.B FE
55951P-BA-4	MAGNETITE CLO LTD MAGNE_12-7A SENIOR ABS	D	07/15/2021	Paydown		19,897	19,897	19,076	19,272	0	625	0	625	0	19,897	0	0	0	154	01/15/2028	1.A FE
592838-AA-4	MEXICO GENERADORA DE ENERGIA S SECURED C	D	07/01/2021	Various		0	7,707	7,690	7,694	0	(7,694)	0	(7,694)	0	0	0	0	0	2,818	12/06/2032	2.B FE
69290L-AE-7	PFP III LTD PFP_21-7 SUB SUB_CMBS _21-7	D	07/14/2021	Paydown		250	250	250	0	0	0	0	0	0	250	0	0	0	1	04/14/2038	1.D FE
71337H-AB-3	PEPPER RESIDENTIAL SECURITIES SENIOR WHO	D	09/10/2021	Paydown		676,555	676,555	676,555	673,697	0	2,858	0	2,858	0	676,555	0	0	0	7,360	03/10/2058	1.A FE
74365P-AA-6	PROSUS NV SENIOR CORP_BND 144A 3.680%	D	09/29/2021	Various		8,965,730	8,620,000	8,798,016	6,673,433	0	(8,322)	0	(8,322)	0	8,784,911	0	180,819	180,819	342,097	01/21/2030	2.C FE
74365P-AD-0	PROSUS NV SENIOR CORP_BND 144A MTN 4.0	D	09/29/2021	Various		3,814,200	4,060,000	4,080,400	4,080,243	0	(292)	0	(292)	0	4,079,951	0	(265,751)	(265,751)	189,837	08/03/2050	2.C FE
74365P-AE-8	PROSUS NV SENIOR CORP_BND 144A 3.832%	D	09/29/2021	JEFFRIES & CO. INC.		908,750	1,000,000	999,920	999,920	0	79	0	79	0	999,999	0	(91,249)	(91,249)	31,188	02/08/2051	2.C FE
76119H-AA-8	RESIMAC MBS TRUST RESI_18-1A SENIOR WHOL	D	09/10/2021	Paydown		108,753	108,753	108,753	108,753	0	0	0	0	0	108,753	0	0	0	671	11/10/2049	1.A FE
76120L-AA-6	RESIMAC PREMIER SERIES RESI_19 SENIOR WH	D	09/10/2021	Paydown		692,130	692,130	692,130	692,130	0	0	0	0	0	692,130	0	0	0	4,968	02/10/2051	1.A FE
780097-BL-4	NATWEST GROUP PLC SENIOR CORP_BND 4.44	D	08/02/2021	CITIGROUP GLOBAL MARKE		5,847,750	5,000,000	5,792,100	5,748,561	0	(49,275)	0	(49,275)	0	5,699,286	0	148,464	148,464	164,218	05/08/2030	2.B FE
7846EL-AC-1	SPCM SA SENIOR CORP_BND 144A 4.875% 09	D	09/20/2021	Various		2,036,560	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	135,414	09/15/2025	3.A FE
80007R-AK-1	SANDS CHINA LTD SENIOR CORP_BND 3.800%	D	09/29/2021	HSBC SECURITIES INC.		771,188	750,000	797,813	0	0	(6,178)	0	(6,178)	0	791,635	0	(20,447)	(20,447)	20,821	01/08/2026	2.C FE
80007R-AL-9	SANDS CHINA LTD SENIOR CORP_BND 4.375%	D	09/29/2021	HSBC SECURITIES INC.		1,003,363	960,000	1,048,800	0	0	(5,566)	0	(5,566)	0	1,043,234	0	(39,871)	(39,871)	33,017	06/18/2030	2.C FE
85529V-AA-2	NOURYON FINANCE BV SENIOR CORP BND 144A	D	07/02/2021	Call 105.8317		1,267,863	1,198,000	1,172,543	1,176,369	0	1,499	0	1,499	0	1,177,868	0	20,132	20,132	142,010	10/01/2026	4.C FE
88032W-AD-8	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	09/29/2021	WELLS FARGO SECURITIES		1,505,378	1,400,000	1,474,172	1,459,428	0	(10,360)	0	(10,360)	0	1,449,067	0	56,311	56,311	60,589	02/11/2025	1.E FE
88032W-AG-1	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	09/29/2021	CITIGROUP GLOBAL MKT INC		5,345,000	5,000,000	4,998,750	4,999,074	0	88	0	88	0	4,999,162	0	345,838	345,838	215,700	01/19/2028	1.E FE
88032W-AN-6	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	09/29/2021	BNP PARIBAS		5,486,300	5,000,000	5,403,500	5,361,387	0	(30,134)	0	(30,134)	0	5,331,252	0	155,048	155,048	193,229	04/11/2029	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
88032W-AQ-9	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	09/29/2021	CITIGROUP GLOBAL MKT INC		3,519,090	3,000,000	2,999,010	2,999,038	0	13	0	13	0	2,999,051	0	520,039	520,039	131,979	04/11/2049	1.E FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS LI SENIOR AB	C	09/20/2021	Paydown		30,982	30,982	30,973	30,973	0	9	0	9	0	30,982	0	0	0	436	09/20/2045	1.F FE
88315L-AH-1	TEXTAINER MARINE CONTAINERS LI SUB ABS_A	C	09/20/2021	Paydown		10,865	10,865	10,864	10,864	0	1	0	1	0	10,865	0	0	0	243	09/20/2045	2.B FE
883310-AJ-3	THAYER PARK CLO LTD THAYR_17-1 MEZZANIN	D	07/20/2021	Paydown		50,000	50,000	50,000	0	0	0	0	0	0	50,000	0	0	0	168	04/20/2034	1.A FE
902674-YA-2	UBS AG LONDON BRANCH SENIOR CORP_BND 14	D	07/29/2021	LLOYDS BANK		2,827,860	2,800,000	2,796,332	2,797,598	0	1,055	0	1,055	0	2,798,653	0	29,207	29,207	37,975	04/21/2022	1.D FE
92912Q-AB-2	VOYA CLO LTD VOYA_14-3A SENIOR ABS_ABS _	D	07/26/2021	Paydown		208,344	208,344	205,198	208,373	0	(29)	0	(29)	0	208,344	0	0	0	3,322	07/25/2026	1.A FE
961214-EP-4	WESTPAC BANKING CORP SUB CORP_BND 2.66	D	07/29/2021	CITIGROUP GLOBAL MARKE		14,951,100	15,000,000	15,437,983	15,436,241	0	(23,592)	0	(23,592)	0	15,412,649	0	(461,549)	(461,549)	282,363	11/15/2035	2.A FE
961214-EQ-2	WESTPAC BANKING CORP SRSUB CORP_BND 2.	D	09/29/2021	RBC DOMINION SECURITIES INC.		6,934,830	7,000,000	7,266,440	2,114,032	0	(7,371)	0	(7,371)	0	7,258,961	0	(324,131)	(324,131)	180,908	11/16/2040	2.A FE
000000-00-0	LONGFOR GROUP HOLDINGS LTD SENIOR CORP_B	D	09/28/2021	Various		3,800,370	3,536,000	3,197,872	3,257,472	0	24,285	0	24,285	0	3,281,757	0	518,613	518,613	191,828	01/16/2028	2.B FE
000000-00-0	ENERGIZER GAMMA ACQUISITION BV SENIOR CO	B	07/09/2021	Call 102.3820		4,858,845	4,745,800	4,642,800	4,894,200	0	0	0	0	(251,400)	4,745,800	103,000	0	103,000	330,989	07/15/2026	4.B FE
				Redemption 100.0000																	
000000-00-0	QATAR AIRWAYS CORP_BND 2.950% 05/14/31	C	08/13/2021			107,760	107,760	107,349	0	0	412	0	412	0	107,760	0	0	0	795	05/14/2031	1.D Z
000000-00-0	LONGFOR GROUP HOLDINGS LTD SENIOR CORP_B	D	09/28/2021	DERIVATIVE TEST BRK		3,877,500	3,750,000	3,844,350	3,815,660	0	(20,853)	0	(20,853)	0	3,794,806	0	82,694	82,694	139,750	04/16/2023	2.B FE
G0369#-AK-2	ANGLIAN WATER SERVICES FINANCI SUB CORP_	D	09/08/2021	Call 101.1152		2,932,340	2,900,000	2,919,952	2,907,442	0	(5,488)	0	(5,488)	0	2,901,954	0	(1,954)	(1,954)	146,257	12/05/2021	2.A FE
G0805#-AF-3	AGGREKO PLC SENIOR CORP_BND 3.640% 06/	D	09/16/2021	Call 112.4690		3,936,414	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	527,363	06/29/2027	1.G
G1108#-AE-8	BRITISH LAND COMPANY PLC SENIOR CORP_BND	D	09/01/2021	Maturity		29,000,000	29,000,000	29,764,144	29,101,182	0	(101,182)	0	(101,182)	0	29,000,000	0	0	0	1,344,150	09/01/2021	1.F
G1846#-AP-2	CAPITA HOLDINGS LTD SENIOR CORP_BND 4.	D	07/26/2021	Maturity		12,628,804	12,628,804	12,628,804	12,628,804	0	0	0	0	0	12,628,804	0	0	0	599,868	07/26/2021	3.B
				Redemption 100.0000																	
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SECURED COR	D	09/30/2021			145,007	145,007	145,007	145,007	0	0	0	0	0	145,007	0	0	0	4,133	09/30/2045	1.D
G21096-AD-7	CHINA MENGNIU DAIRY CO LTD SENIOR CORP_B	D	09/29/2021	MIZUHO INTERNATIONAL PLC		3,981,450	3,810,000	3,837,508	3,831,565	0	(4,387)	0	(4,387)	0	3,827,178	0	154,272	154,272	137,478	07/18/2024	2.A FE
G2379J-AA-8	CONTEMPORARY RUIDING DEVELOPME SENIOR CO	D	09/29/2021	MIZUHO INTERNATIONAL PLC		2,276,340	2,260,000	2,265,017	2,264,860	0	(775)	0	(775)	0	2,264,085	0	12,255	12,255	44,023	09/17/2025	2.A FE
G2379J-AB-6	CONTEMPORARY RUIDING DEVELOPME SENIOR CO	D	09/29/2021	CITIGROUP GLOBAL MKT INC		2,978,910	2,970,000	2,967,683	2,967,738	0	180	0	180	0	2,967,918	0	10,992	10,992	80,994	09/17/2030	2.A FE
				Redemption 100.0000																	
G2735*-AA-9	GREAT ROLLING STOCK COMPANY PL SECURED C	B	09/30/2021			129,819	129,819	129,071	131,610	0	0	0	0	(2,539)	129,819	749	0	749	3,107	11/30/2027	2.B
G3424*-AB-1	G4S LTD SENIOR CORP_BND 6.370% 05/13/2	D	07/23/2021	Call 125.7350		31,433,753	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	7,387,829	05/13/2029	2.C
G36844-AD-3	FUFENG GROUP LTD SENIOR CORP_BND 5.875	D	08/28/2021	Maturity		1,002,000	1,002,000	1,042,932	1,017,624	0	(15,624)	0	(15,624)	0	1,002,000	0	0	0	58,868	08/28/2021	2.C FE
				Redemption 100.0000																	
G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC SENIOR CORP_	B	09/30/2021			32,737	32,737	30,842	33,188	0	0	0	0	(2,347)	32,737	1,895	0	1,895	762	03/31/2039	2.A PL
G4R029-AA-2	HKT CAPITAL NO 4 LTD SENIOR CORP_BND 3	D	09/29/2021	Various		13,683,510	13,000,000	12,936,620	12,962,220	0	4,760	0	4,760	0	12,966,980	0	716,530	716,530	473,417	07/14/2026	2.B FE
G5264#-AA-9	KINGSPAN SECURITIES NO 2 LIMIT SENIOR CO	C	08/10/2021	Various		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,050,000	08/10/2021	2.B
G5265*-AB-8	KINGSPAN SECURITIES 2016 DESIG SENIOR CO	B	08/19/2021	Tax Free Exchange		21,974,144	21,028,500	19,214,100	22,023,900	0	0	0	0	(2,809,800)	21,028,500	1,814,400	945,644	2,760,044	220,759	11/16/2024	2.B
				Redemption 100.0000																	
G7612#-AA-2	ROCK RAIL SOUTH WESTERN PLC SENIOR CORP_	B	09/30/2021			96,303	96,303	90,854	97,631	0	0	0	0	(6,777)	96,303	5,448	0	5,448	2,858	06/18/2047	2.C PL
G8408#-AA-8	ST JAMESS ONCOLOGY FINANCING P SECURED C	B	09/30/2021	Various		195,376	195,376	181,190	198,071	0	0	0	0	(16,881)	195,376	14,186	0	14,186	5,541	03/31/2037	1.C FE
K7017#-AA-8	MERIDIAN SPIRIT APS SENIOR CORP_BND 4.	D	09/30/2021	Various		56,737	56,737	56,737	56,737	0	0	0	0	0	56,737	0	0	0	1,749	08/01/2030	2.A FE
				Redemption 100.0000																	
L8038*-AA-4	SBM BALEIA AZUL SARL CORP_BND 5.500% 0	D	09/15/2021			54,000	54,000	54,000	54,000	0	0	0	0	0	54,000	0	0	0	2,228	09/15/2027	3.C
N7163R-AA-1	PROSUS NV SENIOR CORP_BND 3.680% 01/21	D	09/29/2021	JEFFRIES & CO. INC.		864,445	830,000	891,270	888,803	0	(4,481)	0	(4,481)	0	884,322	0	(19,877)	(19,877)	36,483	01/21/2030	2.C FE
				Redemption 100.0000																	
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE SECURED CO	C	09/20/2021			40,178	40,178	40,178	40,178	0	0	0	0	0	40,178	0	0	0	1,802	12/20/2044	2.C PL
				Redemption 100.0000																	
P4909L-AA-8	GNL QUINTERO SA SENIOR CORP_BND 4.634%	D	07/31/2021			117,600	117,600	127,949	127,613	0	(10,013)	0	(10,013)	0	117,600	0	0	0	5,450	07/31/2029	2.B FE
				Redemption 100.0000																	
P7003*-AA-3	LA BUFA WIND SECURED CORP_BND 6.770% 0	D	09/30/2021			(66,856)	(66,856)	(66,856)	(66,477)	0	(379)	0	(379)	0	(66,856)	0	0	0	8,928	09/30/2037	3.B PL
				Redemption 100.0000																	
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	09/30/2021			475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	24,938	11/30/2033	3.C FE
				Redemption 100.0000																	
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	09/30/2021			106,250	106,250	106,250	106,250	0	0	0	0	0	106,250	0	0	0	5,072	03/31/2035	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
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	09/30/2021	Redemption 100.0000		118,750	118,750	118,750	118,750	0	0	0	0	0	118,750	0	0	0	5,758	06/30/2035	3.C FE
00458*-AF-6	AQUASURE FINANCE PTY LTD SECURED CORP_BN	D	07/12/2021	Redemption 100.0000		102,820	102,820	102,820	102,820	0	0	0	0	0	102,820	0	0	0	4,442	01/12/2034	1.G FE
Y51478-AA-6	LLPL CAPITAL PTE LTD SECURED CORP_BND	D	08/04/2021	Redemption 100.0000		96,543	96,543	112,835	112,136	0	(15,593)	0	(15,593)	0	96,543	0	0	0	6,637	02/04/2039	2.C FE
Y806M#-AA-3	ADANI TRANSMISSION LTD CORP_BND 5.200%	D	09/11/2021	Redemption 100.0000		110,625	110,625	110,625	110,625	0	0	0	0	0	110,625	0	0	0	5,753	03/11/2050	2.C FE
Y806M#-AB-1	ADANI TRANSMISSION LTD CORP_BND 5.200%	D	09/11/2021	Redemption 100.0000		73,750	73,750	73,750	73,750	0	0	0	0	0	73,750	0	0	0	3,835	03/11/2050	2.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,145,650,027	1,109,672,707	1,129,155,470	1,015,564,400	0	10,735,118	0	10,735,118	(3,085,822)	1,140,826,463	1,939,459	(5,875,892)	(3,936,433)	42,604,894	XXX	XXX
00130M-AG-9	AHP HEALTH PARTNERS INC SECURED TERM_LOA		08/24/2021	Redemption 100.0000		2,989,847	2,989,847	2,990,032	0	0	(186)	0	(186)	0	2,989,847	0	0	0	40,360	06/30/2025	4.B FE
00216E-AB-5	TRIDENTTPIHOLDINGSINC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		1,843	1,843	1,626	1,088	0	187	0	187	0	1,843	0	0	0	14	10/17/2024	4.C FE
00488P-AL-9	ACRISURE LLC SECURED TERM_LOAN 3.632%		07/29/2021	J.P. MORGAN SECURITIES INC		649,759	659,654	616,564	620,084	0	3,171	0	3,171	0	623,255	0	26,504	26,504	6,251	02/12/2027	4.B FE
00687M-AC-5	ADIENT US LLC SECURED TERM_LOAN 3.584%		09/30/2021	Redemption 100.0000		17,861	17,861	17,831	0	0	30	0	30	0	17,861	0	0	0	83	04/08/2028	3.C FE
00709L-AH-0	ADMI CORP SECURED TERM_LOAN 3.257% 12/		09/30/2021	Redemption 100.0000		425	425	424	0	0	1	0	1	0	425	0	0	0	6	12/23/2027	4.B FE
00766W-AV-5	AECOM SECURED TERM_LOAN 1.882% 04/13/2		09/30/2021	Redemption 100.0000		17,500	17,500	17,425	0	0	75	0	75	0	17,500	0	0	0	65	04/13/2028	2.C FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC SECURED TE		09/01/2021	Redemption 100.0000		10,145	10,145	9,992	9,996	0	149	0	149	0	10,145	0	0	0	143	07/31/2026	3.B FE
01642P-BB-1	ALIXPARTNERS LLP SECURED TERM_LOAN 3.2		09/30/2021	Redemption 100.0000		650	650	650	0	0	1	0	1	0	650	0	0	0	8	02/04/2028	4.A FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC SECURED TER		09/30/2021	Redemption 100.0000		2,143	2,143	2,129	1,966	0	13	0	13	0	2,143	0	0	0	65	10/08/2027	4.B FE
01881U-AE-5	ALLIANT HOLDINGS INTERMEDIATE SECURED TE		09/30/2021	Redemption 100.0000		2,786	2,786	2,720	2,727	0	59	0	59	0	2,786	0	0	0	55	05/09/2025	4.B FE
02034D-AC-1	FINASTRA USA INC SECURED TERM_LOAN 4.5		08/31/2021	Redemption 100.0000		1,406	1,406	1,381	1,388	0	18	0	18	0	1,406	0	0	0	48	06/13/2024	4.B FE
02208H-AB-4	ALTRA INDUSTRIAL MOTION CORP SECURED TER		09/30/2021	Redemption 100.0000		24,016	24,016	22,842	9,931	0	1,034	0	1,034	0	24,016	0	0	0	296	10/01/2025	3.A FE
02208H-AB-4	ALTRA INDUSTRIAL MOTION CORP SECURED TER		08/31/2021	Redemption 100.0000		24,016	24,016	22,842	9,931	0	1,034	0	1,034	0	24,016	0	0	0	296	10/01/2025	3.B FE
02208H-AB-4	ALTRA INDUSTRIAL MOTION CORP SECURED TER		07/30/2021	Redemption 100.0000		36,023	36,023	34,263	14,897	0	1,552	0	1,552	0	36,023	0	0	0	375	10/01/2025	3.C FE
02474R-AH-6	AMERICAN BUILDERS & CONTRACTOR SECURED T		09/30/2021	Redemption 100.0000		5,627	5,627	5,377	5,399	0	228	0	228	0	5,627	0	0	0	69	01/15/2027	3.B FE
03234T-AW-8	AMWINS GROUP INC SECURED TERM_LOAN 3.0		09/30/2021	Redemption 100.0000		3,186	3,186	3,178	0	0	8	0	8	0	3,186	0	0	0	34	02/19/2028	4.A FE
03765V-AK-6	PRIME SECURITY SERVICES BORROW SECURED T		09/30/2021	Redemption 100.0000		5,225	5,225	5,238	0	0	(13)	0	(13)	0	5,225	0	0	0	101	09/23/2026	3.C FE
03852J-AR-2	ARAMARK SERVICES INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		78,919	78,919	74,983	27,741	0	3,569	0	3,569	0	78,919	0	0	0	662	01/15/2027	3.B FE
04350T-AC-8	ASCEND PERFORMANCE MATERIALS O SECURED T		09/30/2021	Redemption 100.0000		1,791	1,791	1,797	0	0	(5)	0	(5)	0	1,791	0	0	0	36	08/27/2026	4.A FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC SECURED TERM_LO		09/30/2021	Redemption 100.0000		1,459	1,459	1,459	0	0	0	0	0	0	1,459	0	0	0	13	09/07/2027	3.A FE
04621H-AN-3	ASSUREDPARTNERS INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		3,008	3,008	2,916	2,922	0	86	0	86	0	3,008	0	0	0	63	02/13/2027	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
04626L-AE-9	ASTORIA ENERGY LLC SECURED TERM_LOAN 4		09/30/2021	Redemption 100.0000		6,019	6,019	5,984	5,984	0	34	0	34	0	6,019	0	0	0	152	12/10/2027	3.C FE
04649V-AW-0	ASURION LLC SECURED TERM_LOAN 3.084% 1		09/30/2021	Redemption 100.0000		1,768	1,768	1,770	1,769	0	(2)	0	(2)	0	1,768	0	0	0	32	11/03/2024	4.A FE
04649V-AX-8	ASURION LLC SECURED TERM_LOAN 3.334% 1		09/30/2021	Redemption 100.0000		2,408	2,408	2,412	0	0	(5)	0	(5)	0	2,408	0	0	0	35	12/23/2026	4.A FE
04685Y-AM-1	ATHENAHEALTH INC SECURED TERM_LOAN 4.3		09/30/2021	Redemption 100.0000		125	125	125	0	0	0	0	0	0	125	0	0	0	1	02/11/2026	4.B FE
04765B-AJ-1	ATKORE INTERNATIONAL INC SECURED TERM_LO		09/30/2021	Redemption 100.0000		25,855	25,855	25,726	0	0	129	0	129	0	25,855	0	0	0	142	05/26/2028	3.A FE
04822D-AJ-8	ATLANTIC AVIATION FBO INC SECURED TERM_L		09/23/2021	Redemption 100.0000		760,659	760,659	730,518	733,233	0	27,426	0	27,426	0	760,659	0	0	0	17,170	12/06/2025	4.B FE
05350N-AC-8	AVANTOR INC SECURED TERM_LOAN 3.000% 1		07/07/2021	Taxable Exchange		1,969,032	1,969,032	1,777,737	1,804,804	0	19,766	0	19,766	0	1,824,570	0	144,462	144,462	27,074	11/21/2024	3.A FE
05350N-AG-9	AVANTOR FUNDING INC SECURED TERM_LOAN		07/07/2021	Taxable Exchange		3,049,687	3,049,687	3,045,872	886,693	0	(878)	0	(878)	0	3,045,143	0	4,545	4,545	19,338	11/06/2027	3.A FE
05350N-AK-0	AVANTOR FUNDING INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		4,923	4,923	4,923	0	0	0	0	0	0	4,923	0	0	0	27	11/21/2024	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC SECURED TERM_		09/30/2021	Redemption 100.0000		1,795	1,795	1,791	1,791	0	4	0	4	0	1,795	0	0	0	24	08/06/2027	3.C FE
05400K-AG-5	AVOLON TLB BORROWER 1 US LLC SECURED T		08/04/2021	Redemption 100.0000		497,500	497,500	492,525	492,559	0	4,941	0	4,941	0	497,500	0	0	0	10,151	12/01/2027	2.B FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC SECURED TERM_LO		09/30/2021	Redemption 100.0000		6,784	6,784	6,787	6,786	0	(2)	0	(2)	0	6,784	0	0	0	128	02/01/2027	3.B FE
05988H-AE-7	BOXER PARENT CO INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		1,867	1,867	1,867	0	0	0	0	0	0	1,867	0	0	0	31	10/02/2025	4.C FE
07014Q-AM-3	GREAT AMERICAN OUTDOORS GROUP SECURED TE		09/30/2021	Redemption 100.0000		7,347	7,347	7,310	0	0	37	0	37	0	7,347	0	0	0	176	03/06/2028	4.A FE
08078U-AD-5	BELRON FINANCE US LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		6,893	6,893	6,642	6,669	0	225	0	225	0	6,893	0	0	0	137	11/13/2025	3.C FE
08078U-AE-3	BELRON FINANCE 2019 LLC SECURED TERM_LOA		09/30/2021	Redemption 100.0000		627	627	608	609	0	17	0	17	0	627	0	0	0	12	10/30/2026	3.B FE
09522U-AD-5	BLUCORA INC SECURED TERM_LOAN 5.000% 0		09/30/2021	Redemption 100.0000		435	435	437	0	0	(2)	0	(2)	0	435	0	0	0	9	05/22/2024	4.A FE
10330J-AU-2	BOYD GAMING CORPORATION SECURED TERM_LOA		07/08/2021	Redemption 100.0000		5,281	5,281	5,157	5,029	0	107	0	107	0	5,281	0	0	0	64	09/15/2023	3.C FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC SECURED TERM_L		09/30/2021	Redemption 100.0000		1,307	1,307	1,157	1,175	0	132	0	132	0	1,307	0	0	0	21	08/15/2025	4.A FE
11132V-AP-4	BROADSTREET PARTNERS INC SECURED TERM_LO		09/30/2021	Redemption 100.0000		1,453	1,453	1,398	1,003	0	50	0	50	0	1,453	0	0	0	26	01/27/2027	4.B FE
11823L-AK-1	BUCKEYE PARTNERS LP SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		12,671	12,671	12,647	0	0	24	0	24	0	12,671	0	0	0	126	11/01/2026	3.A FE
12510E-AC-1	CCI BUYER INC SECURED TERM_LOAN 4.750%		09/30/2021	Redemption 100.0000		5,000	5,000	4,950	0	0	50	0	50	0	5,000	0	0	0	107	12/17/2027	4.C FE
12510M-AB-5	CORR PARENT INC SECURED TERM_LOAN 4.50		09/30/2021	Redemption 100.0000		2,625	2,625	2,612	0	0	13	0	13	0	2,625	0	0	0	25	03/05/2028	4.B FE
12512Y-AF-8	CDW LLC SECURED TERM_LOAN 1.840% 10/13		09/30/2021	Redemption 100.0000		3,863	3,863	3,646	3,667	0	197	0	197	0	3,863	0	0	0	42	10/13/2026	2.C FE
12658H-AG-7	CP ATLAS BUYER INC SECURED TERM_LOAN 4		09/30/2021	Redemption 100.0000		5,000	5,000	5,004	0	0	(4)	0	(4)	0	5,000	0	0	0	70	11/23/2027	4.C FE
12709Q-AG-6	CMC MATERIALS INC SECURED TERM_LOAN 2.		09/30/2021	Redemption 100.0000		10,350	10,350	10,028	10,050	0	299	0	299	0	10,350	0	0	0	129	11/14/2025	3.B FE
12769L-AB-5	CAESARS RESORT COLLECTION LLC SECURED TE		09/30/2021	Redemption 100.0000		3,832	3,832	3,807	3,813	0	20	0	20	0	3,832	0	0	0	64	12/23/2024	4.A FE
13119D-AF-9	CALLAWAY GOLF COMPANY SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		3,368	3,368	3,305	3,310	0	58	0	58	0	3,368	0	0	0	138	01/04/2026	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
13134M-BQ-5	CALPINE CORP SECURED TERM_LOAN 2.090%		09/30/2021	Redemption 100.0000		4,410	4,410	4,295	4,305	0	105	0	105	0	4,410	0	0	0	56	04/06/2026	3.A FE
13134M-BS-1	CALPINE CORP SECURED TERM_LOAN 2.084%		09/30/2021	Redemption 100.0000		2,570	2,570	2,246	2,279	0	292	0	292	0	2,570	0	0	0	32	08/12/2026	3.B FE
13134N-AG-6	CALPINE CONSTRUCTION FINANCE C SECURED T		09/30/2021	Redemption 100.0000		2,040	2,040	2,027	2,027	0	13	0	13	0	2,040	0	0	0	25	01/15/2025	3.A FE
14314V-AB-9	HAMILTON PROJECTS ACQUIROR LLC SECURED T		09/30/2021	Redemption 100.0000		5,000	5,000	4,850	4,859	0	141	0	141	0	5,000	0	0	0	218	06/17/2027	3.C FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC SECURED TE		09/30/2021	Redemption 100.0000		11,522	11,522	11,549	0	0	(27)	0	(27)	0	11,522	0	0	0	169	02/22/2028	3.A FE
15643Y-AC-0	LOTUS MIDSTREAM LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		2,767	2,767	2,770	882	0	(2)	0	(2)	0	2,767	0	0	0	50	09/26/2025	3.B FE
15669G-AH-7	LUMEN TECHNOLOGIES INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		4,736	4,736	4,614	4,624	0	113	0	113	0	4,736	0	0	0	65	03/15/2027	3.A FE
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS LLC SECURED T		09/30/2021	Redemption 100.0000		30,377	30,377	29,874	29,929	0	448	0	448	0	30,377	0	0	0	539	03/01/2024	4.A FE
16117L-BX-6	CHARTER COMMUNICATIONS OPERATI SECURED T		09/30/2021	Redemption 100.0000		26,517	26,517	25,760	6,918	0	705	0	705	0	26,517	0	0	0	81	02/01/2027	2.C FE
16384Y-AF-4	CHEMOURS COMPANY SECURED TERM_LOAN 1.8		09/30/2021	Redemption 100.0000		8,200	8,200	8,114	8,140	0	60	0	60	0	8,200	0	0	0	89	04/03/2025	3.A FE
17148P-AF-8	CHURCHILL DOWNS INCORPORATED SECURED TER		09/30/2021	Redemption 100.0000		458	458	457	0	0	1	0	1	0	458	0	0	0	3	03/17/2028	3.A FE
17288Y-AD-4	CITADEL SECURITIES LP SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		13,750	13,750	13,705	0	0	45	0	45	0	13,750	0	0	0	118	02/02/2028	3.A FE
18452R-AD-7	CLEAR CHANNEL OUTDOOR HOLDINGS SECURED T		09/30/2021	Redemption 100.0000		4,296	4,296	4,250	2,615	0	43	0	43	0	4,296	0	0	0	95	08/21/2026	4.B FE
18538Y-AD-0	CLEARWATER PAPER CORP SECURED TERM_LOAN		09/29/2021	Redemption 100.0000		199,722	199,722	197,482	196,511	0	2,416	0	2,416	0	199,722	0	0	0	5,330	07/24/2026	3.A FE
18914X-AB-0	CLOUDERA INC SECURED TERM_LOAN 3.250%		07/30/2021	Redemption 100.0000		1,774	1,774	1,770	1,343	0	4	0	4	0	1,774	0	0	0	32	12/22/2027	3.C FE
19239P-AB-3	COGECO COMMUNICATIONS USA II SECURED T		08/31/2021	Redemption 100.0000		5,658	5,658	5,457	5,156	0	175	0	175	0	5,658	0	0	0	69	01/03/2025	4.A FE
20337E-AQ-4	COMMSCOPE INC SECURED TERM_LOAN 3.334%		09/30/2021	Redemption 100.0000		3,064	3,064	3,009	3,014	0	50	0	50	0	3,064	0	0	0	60	04/04/2026	4.B FE
20902C-AW-0	ALTIUM PACKAGING LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		1,925	1,925	1,919	0	0	6	0	6	0	1,925	0	0	0	24	01/29/2028	4.B FE
21926B-AD-4	CORNERSTONE ONDEMAND INC SECURED TERM_LO		09/30/2021	Redemption 100.0000		2,256	2,256	2,245	0	0	11	0	11	0	2,256	0	0	0	5	04/22/2027	4.C FE
22207E-BG-8	COTY INC SECURED TERM_LOAN 2.382% 04/0		09/30/2021	Redemption 100.0000		6,676	6,676	6,654	6,660	0	16	0	16	0	6,676	0	0	0	121	04/07/2025	4.B FE
23344M-AC-2	CONVERGINT TECHNOLOGIES LLC SECURED TERM		09/30/2021	Redemption 100.0000		1,879	1,879	1,870	0	0	9	0	9	0	1,879	0	0	0	26	03/31/2028	4.B FE
23344M-AD-0	DG INVESTMENT INTERMEDIATE HOL SECURED T		09/30/2021	Redemption 100.0000		363	363	362	0	0	2	0	2	0	363	0	0	0	3	03/31/2028	4.B FE
23345N-AB-1	DT MIDSTREAM INC SECURED TERM_LOAN 2.5		09/30/2021	Redemption 100.0000		16,988	16,988	16,902	0	0	86	0	86	0	16,988	0	0	0	17	06/26/2028	2.C FE
23752R-AJ-1	DASEKE COMPANIES INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		3,750	3,750	3,731	0	0	19	0	19	0	3,750	0	0	0	72	03/09/2028	4.B FE
23918V-AY-0	DAVITA INC SECURED TERM_LOAN 1.880% 08		09/30/2021	Redemption 100.0000		16,218	16,218	16,103	16,114	0	104	0	104	0	16,218	0	0	0	176	08/12/2026	3.A FE
24664G-AE-1	DELEK US HOLDINGS INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		3,750	3,750	3,488	3,514	0	236	0	236	0	3,750	0	0	0	142	03/31/2025	3.B FE
24702N-BF-6	DELL INTERNATIONAL LLC SECURED TERM_LOAN		07/30/2021	Redemption 100.0000		27,028	27,028	27,068	0	0	(40)	0	(40)	0	27,028	0	0	0	230	09/19/2025	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
24780D-AC-1	DELTA TOPCO INC SECURED TERM_LOAN 4.50		07/30/2021	Redemption 100.0000		450	450	452	0	0	(2)	0	(2)	0	450	0	0	0	8	12/01/2027	4.C FE
25213Y-AK-1	DEXKOGLOBALINC SECURED TERM_LOAN 4.250		09/30/2021	Redemption 100.0000		532	532	530	530	0	1	0	1	0	532	0	0	0	16	07/24/2024	4.C FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC SECURED TERM_LO		09/30/2021	Redemption 100.0000		3,472	3,472	3,451	3,454	0	18	0	18	0	3,472	0	0	0	70	08/24/2026	5.B FE
26483N-AN-0	DUN & BRADSTREET CORPORATION SECURED TER		09/27/2021	Redemption 100.0000		4,963	4,963	4,863	4,887	0	76	0	76	0	4,963	0	0	0	112	02/06/2026	4.A FE
26844H-AJ-6	EFS COGEN HOLDINGS I LLC SECURED TERM_LO		09/30/2021	Redemption 100.0000		7,412	7,412	7,379	7,380	0	32	0	32	0	7,412	0	0	0	168	10/01/2027	3.C FE
26928B-AJ-8	EW SCRIPPS CO SECURED TERM_LOAN 2.084%		09/30/2021	Redemption 100.0000		4,533	4,533	4,398	4,428	0	106	0	106	0	4,533	0	0	0	60	10/02/2024	3.C FE
26928B-AL-3	EW SCRIPPS CO SECURED TERM_LOAN 3.313%		09/30/2021	Redemption 100.0000		9,461	9,461	9,443	7,960	0	19	0	19	0	9,461	0	0	0	169	05/01/2026	3.C FE
26928B-AM-1	EW SCRIPPS CO SECURED TERM_LOAN 3.750%		09/30/2021	Redemption 100.0000		130,000	130,000	129,675	0	0	325	0	325	0	130,000	0	0	0	2,708	01/07/2028	3.C FE
26943P-AB-5	NORTHLAND CABLE TELEVISION INC SECURED T		09/30/2021	Redemption 100.0000		3,152	3,152	3,139	2,786	0	13	0	13	0	3,152	0	0	0	57	11/12/2027	4.B FE
27943U-AK-2	THE EDELMAN FINANCIAL CENTER L SECURED T		09/30/2021	Redemption 100.0000		2,455	2,455	2,445	0	0	10	0	10	0	2,455	0	0	0	25	04/07/2028	4.B FE
28031F-AD-2	EDGEWATER GENERATION LLC SECURED TERM_LO		09/30/2021	Redemption 100.0000		28,069	28,069	27,339	27,417	0	652	0	652	0	28,069	0	0	0	633	12/13/2025	3.C FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC SECURED TERM_LO		08/19/2021	BARCLAYS CAPITAL		981,213	1,001,287	974,662	975,427	0	2,311	0	2,311	0	977,738	0	3,475	3,475	12,451	08/01/2027	2.C FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC SECURED TERM_LO		09/30/2021	Redemption 100.0000		29,147	29,147	28,467	19,023	0	652	0	652	0	29,147	0	0	0	331	08/01/2027	3.A FE
29267Y-AS-1	ENERGIZER HOLDINGS INC SECURED TERM_LOAN		07/01/2021	Redemption 100.0000		8,703	8,703	8,711	389	0	(8)	0	(8)	0	8,703	0	0	0	52	12/16/2027	3.A FE
30233F-AF-9	EYEMART EXPRESS LLC SECURED TERM_LOAN		08/12/2021	Redemption 100.0000		499,620	499,620	451,797	457,526	0	42,094	0	42,094	0	499,620	0	0	0	10,604	08/04/2024	4.C FE
30259H-AE-7	FRANKLIN SQUARE HOLDINGS LP SECURED TERM		09/30/2021	Redemption 100.0000		1,646	1,646	1,353	1,388	0	258	0	258	0	1,646	0	0	0	23	08/01/2025	3.B FE
31935H-AD-9	FIRST BRANDS GROUP LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		7,404	7,404	7,523	0	0	(118)	0	(118)	0	7,404	0	0	0	37	03/30/2027	4.B FE
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN SECURED T		09/30/2021	Redemption 100.0000		2,222	2,222	2,206	0	0	17	0	17	0	2,222	0	0	0	10	04/30/2028	3.A FE
33936H-AJ-1	FLEX ACQUISITION COMPANY INC SECURED TER		07/01/2021	Redemption 100.0000		550	550	548	0	0	2	0	2	0	550	0	0	0	7	03/02/2028	4.B FE
36173D-AB-2	GIP III STETSON I LP SECURED TERM_LOAN		08/20/2021	Redemption 100.0000		26,245	26,245	26,166	26,133	0	112	0	112	0	26,245	0	0	0	568	07/18/2025	4.C FE
365556-AU-3	INGERSOLL RAND SERVICES CO SECURED TERM_		09/30/2021	Redemption 100.0000		5,866	5,866	5,612	5,146	0	231	0	231	0	5,866	0	0	0	62	02/28/2027	3.B FE
36740U-AT-9	GATES GLOBAL LLC SECURED TERM_LOAN 3.2		09/30/2021	Redemption 100.0000		560	560	559	0	0	0	0	0	0	560	0	0	0	10	03/31/2027	4.A FE
36866K-AB-8	GEMINI HDPE LLC SECURED TERM_LOAN 3.50		07/30/2021	Redemption 100.0000		12,966	12,966	12,916	0	0	50	0	50	0	12,966	0	0	0	236	12/31/2027	3.C FE
37249U-AU-0	GENTIVA HEALTH SERVICES INC SECURED TERM		09/30/2021	Redemption 100.0000		4,327	4,327	4,339	0	0	(12)	0	(12)	0	4,327	0	0	0	22	07/02/2025	3.B FE
37249U-AU-0	GENTIVA HEALTH SERVICES INC SECURED TERM		08/31/2021	Redemption 100.0000		8,654	8,654	8,678	0	0	(24)	0	(24)	0	8,654	0	0	0	45	07/02/2025	4.A FE
38017B-AN-6	GO DADDY OPERATING COMPANY LLC SECURED T		09/30/2021	Redemption 100.0000		8,695	8,695	8,287	8,354	0	342	0	342	0	8,695	0	0	0	95	02/15/2024	3.B FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC SECURED TERM_LO		09/27/2021	Redemption 100.0000		12,953	12,953	12,953	0	0	0	0	0	0	12,953	0	0	0	294	10/21/2024	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
38431E-AB-4	GRAFTECH FINANCE INC SECURED TERM_LOAN		09/21/2021	Redemption 100.0000		109,632	109,632	104,230	60,978	0	4,676	0	4,676	0	109,632	0	0	0	1,947	02/12/2025	3.C FE
38469E-AD-5	GRAHAM PACKAGING CO INC SECURED TERM_LOA		09/30/2021	Redemption 100.0000		7,347	7,347	7,358	0	0	(11)	0	(11)	0	7,347	0	0	0	117	08/04/2027	4.B FE
38740T-AE-1	GRANITE US HOLDINGS CORP SECURED TERM_LO		09/30/2021	Redemption 100.0000		2,475	2,475	2,481	0	0	(6)	0	(6)	0	2,475	0	0	0	45	09/30/2026	4.B FE
38750B-AB-3	GRANITE GENERATION LLC SECURED TERM_LOAN		08/31/2021	Redemption 100.0000		25,731	25,731	25,027	25,093	0	639	0	639	0	25,731	0	0	0	741	11/09/2026	3.C FE
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC SECURED TER		07/30/2021	Redemption 100.0000		1,153	1,153	1,141	1,141	0	11	0	11	0	1,153	0	0	0	34	12/01/2027	4.C FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS U SECURED T		09/30/2021	Redemption 100.0000		6,789	6,789	6,513	5,860	0	260	0	260	0	6,789	0	0	0	102	11/15/2027	3.B FE
40409V-AR-5	HB FULLER CO SECURED TERM_LOAN 2.087%		08/03/2021	BANC OF AMERICA SECURITIES LLC		1,520,136	1,531,622	1,535,372	1,531,595	0	(8)	0	(8)	0	1,531,587	0	(11,450)	(11,450)	6,564	10/20/2024	3.A FE
40409V-AR-5	HB FULLER CO SECURED TERM_LOAN 2.087%		08/27/2021	Redemption 100.0000		118,958	118,958	112,268	113,212	0	5,746	0	5,746	0	118,958	0	0	0	1,694	10/20/2024	3.A FE
404122-BB-8	HCA INC SECURED TERM_LOAN 1.896% 03/18		07/12/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,195	03/18/2026	2.C FE
404122-BH-5	HCA INC SECURED TERM_LOAN 1.882% 06/30		09/30/2021	Redemption 100.0000		2,500	2,500	2,499	0	0	1	0	1	0	2,500	0	0	0	6	06/30/2028	2.C FE
40416V-AB-1	CORE & MAIN LP SECURED TERM_LOAN 3.750		07/27/2021	Redemption 100.0000		779,999	779,999	759,798	762,219	0	17,780	0	17,780	0	779,999	0	0	0	20,919	08/01/2024	4.B FE
40739E-AB-9	HAMILTON HOLDCO LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		3,958	3,958	3,621	3,648	0	311	0	311	0	3,958	0	0	0	22	01/02/2027	3.A FE
41151P-AN-5	HARBOR FREIGHT TOOLS USA INC SECURED TER		07/01/2021			995,000	995,000	985,050	985,288	0	9,712	0	9,712	0	995,000	0	0	0	19,306	10/19/2027	3.C FE
41151P-AN-5	HARBOR FREIGHT TOOLS USA INC SECURED TER		07/01/2021	Tax Free Exchange		1,924,383	1,925,696	1,909,385	1,615,136	0	1,025	0	1,025	0	1,910,809	0	13,574	13,574	33,427	10/19/2027	3.C FE
41151P-AP-0	HARBOR FREIGHT TOOLS USA INC SECURED TER		07/30/2021	Redemption 100.0000		4,838	4,838	4,835	0	0	3	0	3	0	4,838	0	0	0	13	10/19/2027	3.C FE
41587C-AR-9	HARSCO CORPORATION SECURED TERM_LOAN 2		09/30/2021	Redemption 100.0000		4,475	4,475	4,459	0	0	16	0	16	0	4,475	0	0	0	38	03/05/2028	3.B FE
42330E-AB-8	HELIX GEN FUNDING LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		1,373	1,373	1,364	0	0	8	0	8	0	1,373	0	0	0	27	06/03/2024	3.C FE
43455J-AT-5	HOFFMASTER GROUP INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		1,022	1,022	1,021	1,020	0	2	0	2	0	1,022	0	0	0	26	11/21/2023	5.A FE
44055U-AD-7	HORIZON THERAPEUTICS USA INC SECURED TER		09/30/2021	Redemption 100.0000		2,910	2,910	2,903	0	0	7	0	7	0	2,910	0	0	0	36	03/15/2028	3.A FE
44108H-AJ-0	HOSTESS BRANDS LLC SECURED TERM_LOAN 3		09/30/2021	Redemption 100.0000		3,689	3,689	3,494	3,514	0	175	0	175	0	3,689	0	0	0	79	08/03/2025	4.A FE
44332E-AP-1	HUB INTERNATIONAL LTD SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		3,802	3,802	3,353	3,398	0	404	0	404	0	3,802	0	0	0	87	04/25/2025	4.B FE
44908X-AT-5	HYLAND SOFTWARE INC SECURED TERM_LOAN		08/25/2021	CREDIT SUISSE FIRST BOSTON COR		492,405	492,405	428,392	438,028	0	8,962	0	8,962	0	446,990	0	45,415	45,415	10,347	07/01/2024	4.C FE
44969C-BF-6	IQVIA INC SECURED TERM_LOAN 1.834% 03/		08/04/2021	CITIBANK		1,273,499	1,277,065	1,206,347	1,218,745	0	10,328	0	10,328	0	1,229,073	0	44,427	44,427	9,821	03/07/2024	3.A FE
44969C-BF-6	IQVIA INC SECURED TERM_LOAN 1.834% 03/		09/14/2021	Redemption 100.0000		15,137	15,137	14,493	14,600	0	537	0	537	0	15,137	0	0	0	165	03/07/2024	3.A FE
44969C-BH-2	IQVIA INC SECURED TERM_LOAN 1.882% 01/		09/14/2021	Redemption 100.0000		151,274	151,274	145,991	146,714	0	4,560	0	4,560	0	151,274	0	0	0	1,653	01/17/2025	3.A FE
44969C-BJ-8	IQVIA INC SECURED TERM_LOAN 1.882% 06/		09/14/2021	Redemption 100.0000		41,507	41,507	40,429	40,518	0	989	0	989	0	41,507	0	0	0	425	06/11/2025	3.A FE
44988L-AF-4	IRB HOLDING CORP SECURED TERM_LOAN 3.7		09/30/2021	Redemption 100.0000		2,068	2,068	2,070	1,772	0	0	0	0	0	2,068	0	0	0	4,307	02/05/2025	4.B FE
45174U-AF-5	IHEARTCOMMUNICATIONS INC SECURED TERM_LO		07/16/2021	Redemption 100.0000		179,648	179,648	174,734	130,878	0	4,383	0	4,383	0	179,648	0	0	0	2,123	05/01/2026	4.A FE

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										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
45567Y-AL-9	MH SUB I LLC SECURED TERM_LOAN 4.750%		09/30/2021	Redemption 100.0000		503	503	503	0	0	0	0	0	0	503	0	0	0	10	09/13/2024	4.B FE
45672J-AK-6	INEOS US FINANCE LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		6,730	6,730	6,609	6,649	0	82	0	82	0	6,730	0	0	0	95	04/01/2024	3.A FE
45674P-AC-8	NIELSEN CONSUMER LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		2,250	2,250	2,239	0	0	11	0	11	0	2,250	0	0	0	42	03/06/2028	4.B FE
45784Q-AB-5	INSULET CORP SECURED TERM_LOAN 3.750%		09/30/2021	Redemption 100.0000		3,750	3,750	3,741	0	0	9	0	9	0	3,750	0	0	0	33	05/04/2028	4.A FE
46123U-AG-3	INVENERGY THERMAL OPERATING I SECURED TE		09/30/2021			47,132	47,132	47,064	47,076	0	55	0	55	0	47,132	0	0	0	974	08/28/2025	3.B FE
46269K-AK-0	IRIDIUM COMMUNICATIONS INC SECURED TERM_		07/28/2021	Taxable Exchange		2,210,178	2,217,106	2,227,241	0	0	(10,133)	0	(10,133)	0	2,217,108	0	(6,930)	(6,930)	30,586	11/04/2026	3.C FE
46269K-AL-8	IRIDIUM SATELLITE LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		4,827	4,827	4,812	0	0	15	0	15	0	4,827	0	0	0	14	11/04/2026	3.C FE
46583D-AB-5	IVANTI SOFTWARE INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		2,526	2,526	2,488	2,489	0	38	0	38	0	2,526	0	0	0	87	12/01/2027	4.B FE
46583D-AF-6	IVANTI SOFTWARE INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		1,550	1,550	1,546	0	0	4	0	4	0	1,550	0	0	0	20	12/01/2027	4.B FE
47077D-AG-5	JANE STREET GROUP LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		7,500	7,500	7,491	0	0	9	0	9	0	7,500	0	0	0	94	01/26/2028	3.C FE
47579S-AT-7	JELD-WEN INC SECURED TERM_LOAN 2.147%		07/28/2021	Redemption 100.0000		682,647	682,647	682,900	175,720	0	(163)	0	(163)	0	682,647	0	0	0	5,146	12/14/2024	3.B FE
48562R-AL-3	KAR AUCTION SERVICES INC SECURED TERM_LO		09/30/2021	Redemption 100.0000		2,475	2,475	2,499	2,475	0	0	0	0	0	2,475	0	0	0	45	09/19/2026	4.B FE
48853U-BE-9	KENAN ADVANTAGE GROUP INC SECURED TERM_L		09/30/2021	Redemption 100.0000		496	496	497	0	0	(1)	0	(1)	0	496	0	0	0	6	03/18/2026	4.C FE
49865N-AT-7	KLOCKNER PENTAPLAST OF AMERICA SECURED T		09/30/2021	Redemption 100.0000		5,000	5,000	4,975	0	0	25	0	25	0	5,000	0	0	0	101	02/12/2026	4.B FE
50179J-AB-4	LBM ACQUISITION LLC SECURED TERM_LOAN		09/30/2021			7,471	7,471	7,399	0	0	72	0	72	0	7,471	0	0	0	116	12/18/2027	4.C FE
50179J-AE-8	LBM ACQUISITION LLC SECURED TERM_LOAN		07/01/2021	Taxable Exchange		540,134	544,444	536,873	0	0	139	0	139	0	537,012	0	3,122	3,122	945	12/18/2027	4.C FE
50212X-AX-4	LPL HOLDINGS INC SECURED TERM_LOAN 1.8		09/30/2021	Redemption 100.0000		3,872	3,872	3,714	3,730	0	142	0	142	0	3,872	0	0	0	43	11/12/2026	3.A FE
51508P-AG-9	GOLDEN NUGGET INC SECURED TERM_LOAN 3.		09/30/2021	Redemption 100.0000		2,778	2,778	2,643	638	0	122	0	122	0	2,778	0	0	0	48	10/04/2023	4.B FE
52706Y-AJ-2	LESLIES POOLMART INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		352	352	351	0	0	1	0	1	0	352	0	0	0	4	03/09/2028	4.A FE
53803H-AM-2	LIVE NATION ENTERTAINMENT INC SECURED TE		09/30/2021	Redemption 100.0000		2,533	2,533	2,227	2,253	0	280	0	280	0	2,533	0	0	0	36	10/19/2026	4.A FE
55303Y-AC-7	MHI HOLDINGS LLC SECURED TERM_LOAN 5.1		09/30/2021	Redemption 100.0000		2,520	2,520	2,486	2,487	0	33	0	33	0	2,520	0	0	0	87	09/20/2026	4.B FE
55316H-AB-1	GENESEE & WYOMING INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		8,138	8,138	7,884	7,908	0	229	0	229	0	8,138	0	0	0	91	12/30/2026	3.B FE
56085U-AB-9	MAJORDRIVE HOLDINGS IV LLC SECURED TERM_		09/30/2021	Redemption 100.0000		5,000	5,000	4,975	0	0	25	0	25	0	5,000	0	0	0	53	06/01/2028	4.B FE
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TO SECURED T		09/30/2021	Redemption 100.0000		746	746	743	0	0	4	0	4	0	746	0	0	0	12	05/04/2028	4.C FE
57779F-AD-7	MAXIMUS INC SECURED TERM_LOAN 2.500% 0		09/30/2021	Redemption 100.0000		138	138	137	0	0	1	0	1	0	138	0	0	0	0	05/28/2028	3.A FE
591611-AH-1	METRO-GOLDWYN-MAYER INC SECURED TERM_LOA		09/03/2021	J.P. MORGAN SECURITIES INC		700,000	700,000	685,854	688,145	0	1,251	0	1,251	0	689,397	0	10,603	10,603	22,458	06/29/2026	5.A FE
59408U-AB-3	MICHAELS COMPANIES INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		7,173	7,173	7,101	0	0	72	0	72	0	7,173	0	0	0	134	04/15/2028	4.B FE
59565T-AH-2	MIDCONTINENT COMMUNICATIONS SECURED TERM		08/20/2021	WELLS FARGO SECURITIES .		1,378,305	1,380,098	1,323,050	1,328,697	0	5,392	0	5,392	0	1,334,089	0	44,216	44,216	12,748	08/15/2026	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
59909T-AC-8	GAINWELL ACQUISITION CORP SECURED TERM_L		09/30/2021	Redemption 100.0000		489	489	482	0	0	7	0	7	0	489	0	0	0	0	10/01/2027	4.A FE
60662W-AM-4	MITCHELL INTERNATIONAL INC SECURED TERM_		09/30/2021	Redemption 100.0000		1,304	1,304	1,236	1,238	0	66	0	66	0	1,304	0	0	0	26	11/29/2024	4.C FE
60749K-AB-1	MODA MIDSTREAM LLC SECURED TERM_LOAN 3		09/30/2021	Redemption 100.0000		11,789	11,789	11,712	1,510	0	74	0	74	0	11,789	0	0	0	30	09/25/2025	3.C FE
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN 2		07/01/2021	Redemption 100.0000		3,875	3,875	3,865	0	0	10	0	10	0	3,875	0	0	0	28	01/31/2028	2.C FE
63229B-AD-0	NATEL ENGINEERING COMPANY INC SECURED TE		07/30/2021	Redemption 100.0000		5,000	5,000	4,950	4,960	0	40	0	40	0	5,000	0	0	0	77	04/30/2026	5.A FE
63232E-AB-3	NATGASOLINE LLC SECURED TERM_LOAN 3.62		09/30/2021	Redemption 100.0000		1,474	1,474	1,459	1,461	0	13	0	13	0	1,474	0	0	0	41	11/14/2025	4.A FE
63937Y-AE-1	NAVISTAR INC SECURED TERM LOAN 3.600%		07/01/2021	Redemption 100.0000		1,984,615	1,984,615	1,962,562	1,964,148	0	20,467	0	20,467	0	1,984,615	0	0	0	38,348	11/06/2024	3.C FE
63939U-AE-7	NAVITAS MIDSTREAM MIDLAND BASI SECURED T		09/30/2021	Redemption 100.0000		5,155	5,155	5,118	0	0	37	0	37	0	5,155	0	0	0	105	12/13/2024	4.B FE
64007G-AC-7	NEENAH PAPER INC SECURED TERM_LOAN 3.5		09/30/2021	Redemption 100.0000		2,512	2,512	2,499	0	0	13	0	13	0	2,512	0	0	0	3	04/06/2028	3.C FE
64072U-AE-2	CSC HOLDINGS LLC SECURED TERM_LOAN 2.3		07/15/2021	Redemption 100.0000		6,998	6,998	6,588	6,642	0	356	0	356	0	6,998	0	0	0	97	07/17/2025	3.C FE
64072U-AH-5	CSC HOLDINGS LLC SECURED TERM_LOAN 2.3		07/15/2021	Redemption 100.0000		1,604	1,604	1,571	1,575	0	29	0	29	0	1,604	0	0	0	22	01/15/2026	3.C FE
64072U-AK-8	CSC HOLDINGS LLC SECURED TERM_LOAN 2.5		07/15/2021	Redemption 100.0000		20,780	20,780	20,790	20,779	0	1	0	1	0	20,780	0	0	0	320	04/15/2027	3.C FE
64900Y-AB-8	CBI BUYER INC TERM_LOAN 3.882% 01/06/2		09/30/2021	Redemption 100.0000		1,716	1,716	1,716	0	0	(1)	0	(1)	0	1,716	0	0	0	22	01/06/2028	4.B FE
65336R-AU-2	NEXSTAR MEDIA INC SECURED TERM_LOAN 2.		07/28/2021			491,058	491,058	491,058	491,058	0	0	0	0	0	491,058	0	0	0	6,948	01/17/2024	3.B FE
68216F-AX-1	ASGN INC SECURED TERM_LOAN 1.896% 04/0		08/18/2021	WELLS FARGO SECURITIES		1,485,454	1,487,314	1,463,154	1,466,119	0	2,998	0	2,998	0	1,469,117	0	16,338	16,338	15,971	04/02/2025	3.A FE
68218E-AH-7	ON SEMICONDUCTOR CORPORATION SECURED TER		09/30/2021	Redemption 100.0000		2,217	2,217	2,149	2,152	0	65	0	65	0	2,217	0	0	0	27	09/19/2026	3.A FE
68621X-AE-3	ORGANON & CO SECURED TERM_LOAN 3.500%		09/30/2021	Redemption 100.0000		19,300	19,300	19,239	0	0	61	0	61	0	19,300	0	0	0	105	06/02/2028	3.B FE
69329H-AB-7	PAE HOLDING CORP SECURED TERM_LOAN 5.2		07/01/2021	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	153	10/19/2027	4.B FE
69355H-AB-4	PPD INC SECURED TERM_LOAN 2.500% 01/13		09/30/2021	Redemption 100.0000		11,671	11,671	11,653	0	0	18	0	18	0	11,671	0	0	0	71	01/13/2028	3.C FE
70454B-AT-6	PEABODY ENERGY CORPORATION SECURED TERM_		09/16/2021	BANC OF AMERICA SECURITIES LLC		1,122,921	1,876,601	1,870,861	1,866,269	0	1,633	0	1,633	0	1,867,902	0	(744,981)	(744,981)	15,500	03/31/2025	6. FE
70455D-AG-9	PCI GAMING AUTHORITY SECURED TERM_LOAN		09/23/2021	Various		415,222	419,467	417,369	417,808	0	193	0	193	0	418,001	0	(2,780)	(2,780)	4,989	05/29/2026	3.A FE
70757D-AV-1	PENN NATIONAL GAMING INC SECURED TERM_LO		09/30/2021	Redemption 100.0000		3,587	3,587	3,432	2,195	0	141	0	141	0	3,587	0	0	0	61	10/15/2025	3.C FE
71360H-AB-3	PERATON CORP SECURED TERM_LOAN 4.500%		09/30/2021	Redemption 100.0000		5,000	5,000	4,975	0	0	25	0	25	0	5,000	0	0	0	100	02/01/2028	4.A FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN SECURED T		09/30/2021	Redemption 100.0000		6,025	6,025	5,976	0	0	49	0	49	0	6,025	0	0	0	96	04/12/2028	4.A FE
72448F-AS-4	PITNEY BOWES INC TERM_LOAN 4.130% 03/1		09/30/2021	Redemption 100.0000		3,750	3,750	3,713	0	0	38	0	38	0	3,750	0	0	0	51	03/17/2028	3.A FE
72584D-AF-1	KFC HOLDING CO SECURED TERM_LOAN 1.836		09/30/2021			2,610	2,610	2,612	0	0	(2)	0	(2)	0	2,610	0	0	0	29	03/15/2028	2.C FE
73703#-AA-1	PORTS AMERICA HOLDINGS INC SECURED TERM_		09/30/2021	Various		36,480	36,480	36,480	36,480	0	0	0	0	0	36,480	0	0	0	1,223	04/26/2025	3.B
74101Y-AD-0	PRESIDIO HOLDINGS INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		2,150	2,150	2,090	2,096	0	54	0	54	0	2,150	0	0	0	60	01/22/2027	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
74112C-AT-0	PRESTIGE BRANDS INC SENIOR SECURED TERM		07/01/2021	Redemption 100.0000		849,670	849,670	777,821	787,771	0	61,899	0	61,899	0	849,670	0	0	0	7,504	01/26/2024	3.B FE
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C SECURED T		09/30/2021	Redemption 100.0000		575	575	576	0	0	(1)	0	(1)	0	575	0	0	0	10	03/10/2028	4.B FE
74530D-AC-9	PUG LLC SECURED TERM_LOAN 3.584% 02/13		09/30/2021	Redemption 100.0000		500	500	498	498	0	2	0	2	0	500	0	0	0	11	02/13/2027	4.C FE
74839X-AF-6	QUIKRETE HOLDINGS INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		5,458	5,458	5,327	3,614	0	119	0	119	0	5,458	0	0	0	90	02/01/2027	3.C FE
74966F-AL-7	BY CROWN PARENT LLC SECURED TERM_LOAN		09/16/2021	Redemption 100.0000		739,530	739,530	733,667	734,056	0	5,474	0	5,474	0	739,530	0	0	0	17,256	02/02/2026	4.C FE
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN SECURED T		09/30/2021	Redemption 100.0000		125	125	124	0	0	1	0	1	0	125	0	0	0	2	02/15/2028	4.A FE
75025K-AF-5	RADIATE HOLDCO LLC SECURED TERM_LOAN 4		09/30/2021	Redemption 100.0000		6,419	6,419	6,366	6,367	0	51	0	51	0	6,419	0	0	0	159	09/25/2026	4.B FE
75049E-AM-6	RADNET MANAGEMENT INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		2,781	2,781	2,767	0	0	14	0	14	0	2,781	0	0	0	24	04/23/2028	4.B FE
75703U-AH-8	RED VENTURES LLC SECURED TERM_LOAN 2.6		09/30/2021	Redemption 100.0000		1,763	1,763	1,765	1,765	0	(2)	0	(2)	0	1,763	0	0	0	27	11/08/2024	4.A FE
75972J-AB-0	RL MERGER SUB INC SECURED TERM_LOAN 3.		09/30/2021	Redemption 100.0000		458	458	454	0	0	4	0	4	0	458	0	0	0	6	05/30/2025	4.C FE
76090L-AE-4	RESIDEO FUNDING INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		9,744	9,744	9,723	0	0	22	0	22	0	9,744	0	0	0	94	02/12/2028	3.B FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC SECURED T		09/30/2021	Redemption 100.0000		11,999	11,999	11,734	11,758	0	241	0	241	0	11,999	0	0	0	135	02/04/2027	3.A FE
78404X-AH-8	SBA SENIOR FINANCE II LLC SECURED TERM_L		09/30/2021	Redemption 100.0000		8,896	8,896	8,504	8,553	0	342	0	342	0	8,896	0	0	0	97	04/11/2025	3.C FE
78466D-BD-5	SS&C TECHNOLOGIES INC SECURED TERM_LOAN		07/30/2021	Redemption 100.0000		192,437	192,437	191,657	191,703	0	734	0	734	0	192,437	0	0	0	1,842	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES INC SECURED TERM_LOAN		08/31/2021	Redemption 100.0000		10,738	10,738	10,278	10,335	0	403	0	403	0	10,738	0	0	0	117	04/16/2025	3.B FE
78489J-AB-0	SIWF HOLDINGS INC SECURED TERM_LOAN 4.		09/30/2021	Redemption 100.0000		1,843	1,843	1,832	1,833	0	10	0	10	0	1,843	0	0	0	54	06/15/2025	4.B FE
78516E-AB-8	SABERT CORP SECURED TERM_LOAN 5.500% 1		07/01/2021	Redemption 100.0000		2,340	2,340	2,161	2,177	0	163	0	163	0	2,340	0	0	0	66	12/10/2026	4.B FE
79546K-AE-0	SALLY HOLDINGS LLC SECURED TERM_LOAN 2		09/30/2021	Redemption 100.0000		1,131	1,131	1,109	1,115	0	17	0	17	0	1,131	0	0	0	16	07/05/2024	3.A FE
80643U-AB-4	POLAR US BORROWER LLC SECURED TERM_LOAN		09/01/2021	Redemption 100.0000		24,289	24,289	23,707	23,773	0	516	0	516	0	24,289	0	0	0	671	10/15/2025	4.C FE
80862Q-AD-3	SCIENCE APPLICATIONS INTERNATI SECURED T		07/30/2021	Redemption 100.0000		570	570	550	553	0	17	0	17	0	570	0	0	0	6	10/31/2025	3.A FE
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL SECURED T		09/30/2021	Redemption 100.0000		2,799	2,799	2,778	0	0	21	0	21	0	2,799	0	0	0	45	08/14/2024	4.A FE
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SER SECURED T		09/30/2021	Redemption 100.0000		609	609	608	0	0	1	0	1	0	609	0	0	0	8	09/03/2026	4.B FE
816196-B#-5	SELECT MEDICAL CORPORATION SECURED TERM_		07/08/2021	J.P. MORGAN SECURITIES INC		1,485,652	1,500,000	1,492,500	1,495,889	0	495	0	495	0	1,496,383	0	(10,731)	(10,731)	15,808	03/06/2025	3.C FE
81683U-AN-7	SEMINOLE TRIBE OF FLORIDA INC SECURED TE		09/30/2021	Redemption 100.0000		366,310	366,310	365,445	244,937	0	630	0	630	0	366,310	0	0	0	4,697	07/08/2024	2.B FE
82087U-AL-1	SHEARERS FOODS LLC SECURED TERM_LOAN 4		09/30/2021	Redemption 100.0000		3,317	3,317	3,308	0	0	8	0	8	0	3,317	0	0	0	0	09/23/2027	4.C FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC SECURED TE		09/30/2021	Redemption 100.0000		3,191	3,191	3,043	3,049	0	142	0	142	0	3,191	0	0	0	49	09/30/2026	4.A FE
82925B-AF-2	SINCLAIR TELEVISION GROUP INC SECURED TE		09/30/2021	Redemption 100.0000		2,500	2,500	2,488	0	0	13	0	13	0	2,500	0	0	0	23	04/01/2028	4.A FE

SCHEDULE D - PART 4

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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
83420L-AK-7	SOLENIS INTERNATIONAL LP SECURED TERM_LO		09/30/2021	Redemption 100.0000		1,900	1,900	1,810	1,819	0	81	0	81	0	1,900	0	0	0	61	06/26/2025	4.C FE
83578B-AM-5	SOPHIA LP SECURED TERM_LOAN 4.500% 10/		09/30/2021	Redemption 100.0000		1,880	1,880	1,882	0	0	(2)	0	(2)	0	1,880	0	0	0	0	10/07/2027	4.B FE
84762N-BP-5	SPECTRUM BRANDS INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		2,950	2,950	2,943	0	0	7	0	7	0	2,950	0	0	0	0	03/03/2028	3.A FE
85232B-AR-7	SRAM LLC SECURED TERM_LOAN 3.250% 05/1		09/30/2021	Redemption 100.0000		25,909	25,909	25,844	0	0	65	0	65	0	25,909	0	0	0	51	05/18/2028	3.C FE
85232B-AR-7	SRAM LLC SECURED TERM_LOAN 3.250% 05/1		07/30/2021	Redemption 100.0000		8,636	8,636	8,615	0	0	22	0	22	0	8,636	0	0	0	15	05/18/2028	4.A FE
85236H-AB-5	STADCO LA LLC SECURED TERM_LOAN 2.000%		08/05/2021	Various		7,936,912	7,936,912	7,936,912	7,849,018	0	0	0	0	0	7,936,912	0	0	0	98,914	06/29/2023	2.C
855031-AQ-3	STAPLES INC SECURED TERM_LOAN 5.126% 0		08/02/2021	Redemption 100.0000		509	509	499	0	0	10	0	10	0	509	0	0	0	7	04/16/2026	4.B FE
85769E-AZ-4	STATION CASINOS LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		3,910	3,910	3,810	2,680	0	97	0	97	0	3,910	0	0	0	55	02/08/2027	4.A FE
86333D-AB-4	STRIKE LLC SECURED TERM_LOAN 10.000% 11		09/30/2021	Various		82,655	82,655	82,435	82,319	0	336	0	336	0	82,655	0	0	0	6,475	11/30/2022	4.B FE
86614D-AH-1	SUMMIT MATERIALS LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		17,026	17,026	16,779	16,857	0	169	0	169	0	17,026	0	0	0	211	11/21/2024	3.A FE
87104N-AG-6	SWITCH LTD SECURED TERM_LOAN 2.334% 06		08/13/2021	WELLS FARGO SECURITIES		409,950	410,256	373,333	379,359	0	5,080	0	5,080	0	384,440	0	25,511	25,511	4,331	06/27/2024	3.A FE
87264N-AB-3	EASTERN POWER LLC SECURED TERM_LOAN 4.		07/09/2021	Redemption 100.0000		719	719	719	719	0	0	0	0	0	719	0	0	0	17	10/02/2025	4.A FE
87823Q-AR-5	TECH DATA CORPORATION SECURED TERM_LOAN		09/01/2021	Redemption 100.0000		8,966,250	8,966,250	8,956,004	4,449,299	0	13,619	0	13,619	0	8,966,250	0	0	0	104,382	06/30/2025	2.C FE
88078F-BH-0	TEREX CORPORATION SECURED TERM_LOAN 2.		09/30/2021	Redemption 100.0000		5,195	5,195	5,177	0	0	17	0	17	0	5,195	0	0	0	38	01/31/2024	3.B FE
88145L-AE-4	TERRIER MEDIA BUYER INC SECURED TERM_LOA		09/30/2021	Redemption 100.0000		4,702	4,702	4,700	0	0	2	0	2	0	4,702	0	0	0	84	12/17/2026	4.A FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC SECURED TE		09/30/2021	Redemption 100.0000		55,071	55,071	53,520	43,457	0	1,382	0	1,382	0	55,071	0	0	0	537	12/31/2025	2.C FE
88632N-AP-5	TIBCO SOFTWARE INC SECURED TERM_LOAN 3		08/31/2021	Redemption 100.0000		3,707	3,707	3,537	3,551	0	156	0	156	0	3,707	0	0	0	84	06/30/2026	4.B FE
89334G-AX-2	TRANS UNION LLC SECURED TERM_LOAN 1.88		09/30/2021	Redemption 100.0000		5,286	5,286	4,927	4,964	0	322	0	322	0	5,286	0	0	0	57	11/16/2026	3.B FE
89364M-BS-2	TRANSDIGM INC SECURED TERM_LOAN 2.334%		09/30/2021	Redemption 100.0000		1,250	1,250	1,144	1,159	0	91	0	91	0	1,250	0	0	0	17	08/22/2024	4.A FE
89678Q-AB-2	TRITON WATER HOLDINGS INC SECURED TERM_L		09/30/2021	Redemption 100.0000		9,763	9,763	9,714	0	0	49	0	49	0	9,763	0	0	0	100	03/31/2028	4.B FE
89705D-AG-7	TRONOX FINANCE LLC SECURED TERM_LOAN 2		09/30/2021	Redemption 100.0000		208,164	208,164	208,209	0	0	(45)	0	(45)	0	208,164	0	0	0	636	03/11/2028	3.C FE
89778P-AG-2	TRUCK HERO INC SECURED TERM_LOAN 4.000		09/30/2021	Redemption 100.0000		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	23	01/31/2028	4.C FE
90171X-AB-7	BALLYS CORP SECURED TERM_LOAN 2.882% 0		09/30/2021	Redemption 100.0000		5,000	5,000	4,988	4,990	0	10	0	10	0	5,000	0	0	0	112	05/11/2026	3.C FE
90171X-AD-3	BALLYS CORP SECURED TERM_LOAN 9.000% 0		09/30/2021	Redemption 100.0000		1,250	1,250	1,213	1,216	0	34	0	34	0	1,250	0	0	0	28	05/11/2026	3.C FE
90344J-AF-1	US CONCRETE INC SECURED TERM_LOAN 3.25		08/26/2021	Redemption 100.0000		4,000,000	4,000,000	3,990,000	0	0	10,000	0	10,000	0	4,000,000	0	0	0	18,056	06/26/2028	3.C FE
90350H-AF-6	US ANESTHESIA PARTNERS INC SECURED TERM_		09/30/2021	Redemption 100.0000		1,814	1,814	1,804	0	0	9	0	9	0	1,814	0	0	0	34	06/23/2024	4.B FE
90385K-AG-6	UKG INC SECURED TERM_LOAN 4.000% 05/04		09/30/2021	Redemption 100.0000		5,153	5,153	5,114	0	0	39	0	39	0	5,153	0	0	0	91	05/04/2026	4.C FE
90932R-AJ-3	UNITED AIRLINES INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		15,494	15,494	15,501	0	0	(6)	0	(6)	0	15,494	0	0	0	216	04/21/2028	3.B FE
91136E-AJ-4	UNITED RENTALS INC SECURED TERM_LOAN 1		09/23/2021	WELLS FARGO SECURITIES		1,033,485	1,028,841	1,025,376	1,025,934	0	421	0	421	0	1,026,354	0	7,131	7,131	11,186	10/31/2025	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
91136E-AJ-4	UNITED RENTALS INC SECURED TERM_LOAN 1		09/30/2021	Redemption 100.0000		27,125	27,125	26,942	26,971	0	154	0	154	0	27,125	0	0	0	295	10/31/2025	2.C FE
91335P-AE-9	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		07/15/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	8,182	07/01/2024	2.C FE
91335P-AH-2	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		09/30/2021	Redemption 100.0000		23,268	23,268	23,135	1,049	0	131	0	131	0	23,268	0	0	0	45	07/01/2026	2.C FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		09/30/2021	Redemption 100.0000		5,000	5,000	4,975	0	0	25	0	25	0	5,000	0	0	0	8	06/03/2028	2.C FE
91359H-AP-3	UNIVERSAL HEALTH SERVICES INC SECURED TE		08/24/2021	Redemption 100.0000		5,987,155	5,987,155	5,972,530	4,864,392	0	10,608	0	10,608	0	5,987,155	0	0	0	56,011	10/31/2025	2.C FE
92565E-AB-9	VICI PROPERTIES 1 LLC SECURED TERM_LOAN		09/15/2021	Redemption 100.0000		7,855,636	7,855,636	7,695,467	3,694,417	0	143,044	0	143,044	0	7,855,636	0	0	0	75,752	12/20/2024	2.C FE
92645D-AH-2	VICTORY CAPITAL HOLDINGS INC SECURED TER		07/29/2021	Redemption 100.0000		41,733	41,733	41,703	0	0	30	0	30	0	41,733	0	0	0	370	07/01/2026	3.B FE
92940J-AB-4	WR GRACE & CO-CONN SECURED TERM_LOAN 1		09/22/2021	Redemption 100.0000		885,166	885,166	876,887	877,642	0	7,524	0	7,524	0	885,166	0	0	0	12,722	04/03/2025	3.B FE
92940J-AD-0	WR GRACE & CO-CONN SECURED TERM_LOAN 1		09/22/2021	Redemption 100.0000		1,517,427	1,517,427	1,502,700	1,504,051	0	13,377	0	13,377	0	1,517,427	0	0	0	21,538	04/03/2025	2.C FE
92940J-AF-5	WR GRACE & CO-CONN SECURED TERM_LOAN 2		09/22/2021	Redemption 100.0000		10,000,000	10,000,000	9,959,407	0	0	40,593	0	40,593	0	10,000,000	0	0	0	10,021	06/01/2028	2.C FE
92941P-AC-7	WW INTERNATIONAL INC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		10,000	10,000	9,963	0	0	38	0	38	0	10,000	0	0	0	88	04/13/2028	3.C FE
93369P-AF-1	WAND NEWCO 3 INC SECURED TERM_LOAN 3.0		09/30/2021	Redemption 100.0000		3,366	3,366	3,201	2,106	0	148	0	148	0	3,366	0	0	0	65	02/05/2026	4.C FE
94120X-AB-1	WATERBRIDGE MIDSTREAM OPERATIN SECURED T		09/30/2021	Redemption 100.0000		625	625	609	612	0	13	0	13	0	625	0	0	0	32	06/22/2026	4.C FE
94767K-AN-1	WEBER STEPHEN PRODUCTS LLC SECURED TERM_		09/30/2021	Redemption 100.0000		32,144	32,144	32,321	0	0	(177)	0	(177)	0	32,144	0	0	0	491	10/30/2027	4.B FE
95810D-AR-2	WESTERN DIGITAL CORPORATION SECURED TERM		07/19/2021	Redemption 100.0000		450,498	450,498	438,973	79,325	0	8,802	0	8,802	0	450,498	0	0	0	1,675	04/29/2023	2.C FE
96244U-AD-9	WHATABRANDS LLC SECURED TERM_LOAN 2.83		08/03/2021	Redemption 100.0000		320,191	320,191	319,439	319,534	0	657	0	657	0	320,191	0	0	0	5,905	07/31/2026	4.B FE
96350T-AC-4	WHITE CAP BUYER LLC SECURED TERM_LOAN		07/30/2021	Redemption 100.0000		2,433	2,433	2,408	2,409	0	24	0	24	0	2,433	0	0	0	85	10/19/2027	4.B FE
97246F-AH-9	WILSONART LLC SECURED TERM_LOAN 4.500%		09/30/2021	Redemption 100.0000		1,197	1,197	1,191	0	0	6	0	6	0	1,197	0	0	0	0	12/31/2026	4.B FE
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC SECURED TER		09/30/2021	Redemption 100.0000		13,951	13,951	13,540	12,905	0	348	0	348	0	13,951	0	0	0	147	05/30/2025	3.A FE
98379E-AE-6	XPO LOGISTICS INC SECURED TERM_LOAN 1.		08/18/2021	CITIZEN BANK		2,475,000	2,500,000	2,493,750	0	0	681	0	681	0	2,494,431	0	(19,431)	(19,431)	11,127	02/24/2025	2.C FE
98975V-AK-2	ZODIAC POOL SOLUTIONS LLC SECURED TERM_L		09/30/2021	Redemption 100.0000		9,542	9,542	9,542	9,542	0	0	0	0	0	9,542	0	0	0	153	07/02/2025	3.B FE
000000-00-0	UKG INC SECURED TERM_LOAN 3.835% 05/03		09/01/2021	CREDIT SUISSE FIRST BOSTON COR		1,284,947	1,285,617	1,266,668	1,265,385	0	2,246	0	2,246	0	1,267,632	0	17,315	17,315	24,609	05/03/2026	4.C FE
15960H-AE-8	OZARK HOLDINGS LLC SECURED TERM_LOAN 3		09/30/2021	Redemption 100.0000		1,125	1,125	1,119	1,119	0	6	0	6	0	1,125	0	0	0	26	12/10/2027	3.C FE
000000-00-0	PARK RIVER HOLDINGS INC SECURED TERM_LOA		07/01/2021	Redemption 100.0000		100	100	101	0	0	(1)	0	(1)	0	100	0	0	0	2	12/28/2027	4.A FE
000000-00-0	ENDURE DIGITAL INC SECURED TERM_LOAN 4		09/30/2021	Redemption 100.0000		488	488	483	0	0	4	0	4	0	488	0	0	0	7	02/10/2028	4.B FE
000000-00-0	RENT-A-CENTER INC/TX SECURED TERM_LOAN		09/28/2021	Taxable Exchange		1,502,358	1,510,856	1,503,302	0	0	545	0	545	0	1,503,847	0	(1,490)	(1,490)	50,236	02/17/2028	3.C FE
000000-00-0	DOMTAR CORP SECURED TERM_LOAN 5.000% 0		09/30/2021	Redemption 100.0000		2,500	2,500	2,488	0	0	13	0	13	0	2,500	0	0	0	41	03/01/2028	4.B FE
000000-00-0	PODS INC SECURED TERM_LOAN 3.750% 03/3		09/30/2021	Redemption 100.0000		2,775	2,775	2,762	0	0	13	0	13	0	2,775	0	0	0	31	03/31/2028	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
45258F-AB-6	INGRAM MICRO INC SECURED TERM_LOAN 4.0		09/30/2021	Redemption 100.0000		2,082	2,082	2,061	0	0	21	0	21	0	2,082	0	0	0	5	07/02/2028	3.C FE
08078U-AF-0	BELRON FINANCE US LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		688	688	689	0	0	(2)	0	(2)	0	688	0	0	0	3	04/13/2028	3.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC SECURED TERM		09/30/2021	Redemption 100.0000		399	399	397	0	0	2	0	2	0	399	0	0	0	6	08/31/2026	4.C FE
000000-00-0	MAXLINEAR INC SECURED TERM_LOAN 2.750%		09/30/2021	Redemption 100.0000		149,107	149,107	148,658	0	0	450	0	450	0	149,107	0	0	0	125	06/23/2028	3.C FE
75523K-AK-1	RE/MAX LLC SECURED TERM_LOAN 3.000% 07		09/30/2021	Redemption 100.0000		2,338	2,338	2,332	0	0	6	0	6	0	2,338	0	0	0	0	07/21/2028	3.C FE
D6000E-AB-8	MESSER INDUSTRIES USA INC SECURED TERM_L		09/30/2021	Redemption 100.0000		77,414	77,414	76,178	68,116	0	1,211	0	1,211	0	77,414	0	0	0	1,559	03/02/2026	3.C FE
G4770M-AH-7	INEOS US PETROCHEM LLC SECURED TERM_LOAN		09/30/2021	Redemption 100.0000		1,546	1,546	1,543	0	0	3	0	3	0	1,546	0	0	0	15	01/29/2026	3.C FE
G9341J-AN-0	VERITAS US INC SECURED TERM_LOAN 6.000		09/30/2021	Redemption 100.0000		1,464	1,464	1,465	0	0	(1)	0	(1)	0	1,464	0	0	0	1	09/01/2025	4.C FE
L5000D-AD-9	PRA HEALTH SCIENCES INC SECURED TERM_LOA		09/27/2021	Redemption 100.0000		2,627	2,627	2,619	0	0	8	0	8	0	2,627	0	0	0	12	07/01/2028	3.A FE
N4776#-AB-1	AXALTA COATING SYSTEMS US HOLD SECURED T		08/10/2021	BANC OF AMERICA SECURITIES LLC		816,822	825,052	824,021	824,482	0	86	0	86	0	824,568	0	(7,746)	(7,746)	4,133	06/01/2024	3.A FE
N4776#-AB-1	AXALTA COATING SYSTEMS US HOLD SECURED T		09/30/2021	Redemption 100.0000		7,225	7,225	7,140	5,480	0	82	0	82	0	7,225	0	0	0	73	06/01/2024	3.A FE
09776M-AM-6	BOMBARDIER RECREATIONAL PRODUC SECURED T	A	07/30/2021	Redemption 100.0000		1,223	1,223	1,217	0	0	6	0	6	0	1,223	0	0	0	6	05/24/2027	3.C FE
35100D-AR-7	FOUR SEASONS HOLDINGS INC SECURED TERM_L	A	09/29/2021	Redemption 100.0000		649	649	653	652	0	(2)	0	(2)	0	649	0	0	0	9	11/30/2023	3.C FE
68371Y-AJ-2	OPEN TEXT CORP SECURED TERM_LOAN 1.880	A	09/29/2021	Redemption 100.0000		32,953	32,953	32,829	25,082	0	129	0	129	0	32,953	0	0	0	334	05/30/2025	2.C FE
000000-00-0	AIR CANADA SECURED TERM_LOAN 1.897% 10	A	08/11/2021	Redemption 100.0000		1,860,810	1,860,810	1,867,788	1,865,824	0	(5,014)	0	(5,014)	0	1,860,810	0	0	0	22,444	10/06/2023	3.A FE
000000-00-0	GRIZZLY ACQUISITIONS INC SECURED TERM_LO	A	09/29/2021	Redemption 100.0000		8,891	8,891	8,739	6,216	0	149	0	149	0	8,891	0	0	0	164	10/01/2025	3.C FE
C4927U-AB-8	KESTREL BIDCO INC SECURED TERM_LOAN 4.	A	09/30/2021	Redemption 100.0000		3,147	3,147	3,118	3,122	0	25	0	25	0	3,147	0	0	0	96	12/11/2026	4.C FE
C6901L-AH-0	1011778 BC UNLIMITED LIABILITY SECURED T	A	09/29/2021	Redemption 100.0000		8,890	8,890	8,366	8,419	0	471	0	471	0	8,890	0	0	0	110	11/19/2026	3.A FE
C7052B-AH-7	GFL ENVIRONMENTAL INC SECURED TERM_LOAN	A	09/30/2021	Redemption 100.0000		12,269	12,269	12,248	8,077	0	22	0	22	0	12,269	0	0	0	149	05/30/2025	3.C FE
C8000C-AG-8	CLARIOS GLOBAL LP SECURED TERM_LOAN 3.	A	09/30/2021	Redemption 100.0000		156,698	156,698	156,502	0	0	196	0	196	0	156,698	0	0	0	2,136	04/30/2026	4.B FE
C9413P-AZ-6	BAUSCH HEALTH COMPANIES INC SECURED TERM	A	08/03/2021	Redemption 100.0000		471,364	471,364	473,441	434,936	0	335	0	335	0	471,364	0	0	0	5,750	06/02/2025	3.B FE
C9413P-BB-8	BAUSCH HEALTH COMPANIES INC SECURED TERM	A	08/03/2021	Redemption 100.0000		441,674	441,674	428,744	430,258	0	11,417	0	11,417	0	441,674	0	0	0	6,334	11/27/2025	3.B FE
46611V-AU-9	JBS USA LUX SA SECURED TERM_LOAN 2.084	D	09/30/2021	Redemption 100.0000		35,023	35,023	34,589	7,894	0	406	0	406	0	35,023	0	0	0	163	05/01/2026	2.B FE
72814C-AF-5	PLAYTIKA HOLDING CORP SECURED TERM_LOAN	C	09/30/2021	Redemption 100.0000		4,053	4,053	4,040	0	0	13	0	13	0	4,053	0	0	0	35	03/13/2028	3.B FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS EUR SECURED T	D	09/30/2021	Redemption 100.0000		153,364	153,364	152,731	152,769	0	595	0	595	0	153,364	0	0	0	1,653	04/16/2025	3.B FE
000000-00-0	GVC HOLDINGS PLC SECURED TERM_LOAN 3.0	D	07/29/2021	Redemption 100.0000		4,353,750	4,353,750	4,346,920	4,347,429	0	6,321	0	6,321	0	4,353,750	0	0	0	78,967	03/29/2024	3.B FE
000000-00-0	BANIJAY GROUP SAS SECURED TERM_LOAN 3.	D	09/30/2021	Redemption 100.0000		500	500	495	495	0	5	0	5	0	500	0	0	0	14	03/04/2025	4.A FE

SCHEDULE D - PART 4

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										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	AVAST SOFTWARE BV SECURED TERM_LOAN 2.	D	09/30/2021	Redemption 100.0000		687	687	685	0	0	2	0	2	0	687	0	0	0	0	03/22/2028	3.A FE
000000-00-0	TRINSEO MATERIALS OPERATING SC SECURED T	D	09/30/2021	Redemption 100.0000		1,188	1,188	1,182	0	0	6	0	6	0	1,188	0	0	0	8	05/03/2028	3.C FE
000000-00-0	ENTAIN HOLDINGS GIBRALTAR LIMI SECURED T	D	09/30/2021	Redemption 100.0000		12,500	12,500	12,469	0	0	31	0	31	0	12,500	0	0	0	36	03/29/2027	3.B FE
G4123K-AB-8	GRAB HOLDINGS INC SECURED TERM_LOAN 5.	D	09/30/2021	Redemption 100.0000		7,500	7,500	7,275	0	0	225	0	225	0	7,500	0	0	0	202	01/29/2026	4.C FE
G5080A-AF-9	JAZZ FINANCING LUX SARL SECURED TERM_LOA	D	09/30/2021	Redemption 100.0000		20,862	20,862	20,789	0	0	73	0	73	0	20,862	0	0	0	167	05/05/2028	3.C FE
L1957L-AB-7	CONSOLIDATED ENERGY FINANCE SA SECURED T	D	09/03/2021	MORGAN STANLEY & CO. INC		114,514	119,910	115,713	116,639	0	474	0	474	0	117,113	0	(2,599)	(2,599)	1,931	05/07/2025	4.A FE
L5000D-AC-1	ICON LUXEMBOURG SARL SECURED TERM_LOAN	D	09/27/2021	Redemption 100.0000		10,544	10,544	10,513	0	0	31	0	31	0	10,544	0	0	0	47	07/01/2028	3.A FE
L5582B-AV-9	ION TRADING FINANCE LTD SECURED TERM_LOA	D	09/30/2021	Redemption 100.0000		1,013	1,013	1,010	0	0	3	0	3	0	1,013	0	0	0	10	04/01/2028	4.B FE
N1603L-AD-9	BRIGHT BIDCO BV TERM LOAN 4.500% 06/30	D	07/08/2021	Various		180,699	224,497	123,473	122,853	0	620	0	620	0	123,473	0	57,226	57,226	2,526	06/30/2024	5.B FE
N2014A-AE-2	CIMPRESS PLC SECURED TERM_LOAN 4.000%	D	09/30/2021	Redemption 100.0000		3,310	3,310	3,306	0	0	4	0	4	0	3,310	0	0	0	23	05/17/2028	3.B FE
N8232N-AB-3	NOURYON FINANCE BV SECURED TERM_LOAN 2	D	09/30/2021	Redemption 100.0000		152,401	152,401	146,568	147,273	0	5,128	0	5,128	0	152,401	0	0	0	2,391	10/01/2025	4.A FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						99,575,633	100,496,385	99,237,516	60,820,808	0	566,134	0	566,134	0	99,919,910	0	(344,274)	(344,274)	1,140,947	XXX	XXX
8399997. Total - Bonds - Part 4						2,751,182,607	2,709,485,712	2,742,546,614	1,488,501,180	0	2,526,859	0	2,526,859	(3,098,064)	2,746,730,368	1,953,395	(7,869,595)	(5,916,200)	58,996,050	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,751,182,607	2,709,485,712	2,742,546,614	1,488,501,180	0	2,526,859	0	2,526,859	(3,098,064)	2,746,730,368	1,953,395	(7,869,595)	(5,916,200)	58,996,050	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
000000-00-0	MEITUAN # KYG596691041	B	09/30/2021	DIRECT	93,192.000	2,811,520		2,995,590	0	0	0	0	0	0	2,995,139	(451)	(183,619)	(184,070)	0		
00827B-10-6	AFFIRM HOLDINGS INC		09/17/2021	DIRECT	6,895.000	723,092		686,673	0	0	0	0	0	0	686,673	0	36,419	36,419	0		
009066-10-1	AIRBNB INC		09/30/2021	DIRECT	1,653.000	272,768		259,828	0	0	0	0	0	0	259,828	0	12,939	12,939	0		
084310-10-1	BERKELEY LIGHTS INC		09/16/2021	DIRECT	3,875.000	123,561		158,875	0	0	0	0	0	0	158,875	0	(35,314)	(35,314)	0		
090043-10-0	BILL.COMHOLDINGSINC		09/16/2021	DIRECT	3,996.000	1,174,808		1,171,028	0	0	0	0	0	0	1,171,028	0	3,780	3,780	0		
09251M-10-8	BLACKROCK EQUITY DIVIDEND FUND OPEN_ENDF		07/15/2021	WELLS FARGO SECURITIES	1,713.800	40,000		33,219	34,619	(1,400)	0	0	(1,400)	0	33,219	0	6,781	6,781	79		
18915M-10-7	CLOUDFLARE INC		08/23/2021	DIRECT	3,963.000	478,661		474,926	0	0	0	0	0	0	474,926	0	3,735	3,735	0		
191912-40-1	Cohen & Steers Realty Income F OPEN_ENDF		07/15/2021	WELLS FARGO SECURITIES	534.130	10,800		9,128	8,706	422	0	0	422	0	9,128	0	1,672	1,672	86		
19260Q-10-7	COINBASE GLOBAL INC		08/11/2021	DIRECT	3,804.000	970,657		853,427	0	0	0	0	0	0	853,427	0	117,230	117,230	0		
24703L-20-2	DELL TECHNOLOGIES INC		08/23/2021	DIRECT	4,298.000	425,327		430,014	0	0	0	0	0	0	430,014	0	(4,687)	(4,687)	0		
25402D-10-2	DIGITALOCEAN HOLDINGS INC		08/30/2021	DIRECT	9,099.000	500,482		491,346	0	0	0	0	0	0	491,346	0	9,136	9,136	0		
25402D-10-2	DIGITALOCEAN HOLDINGS INC		09/01/2021	DIRECT	946.000	60,360		51,084	0	0	0	0	0	0	51,084	0	9,276	9,276	0		
315912-70-9	FIDELITY NASDAQ COMPOSITE INDE		07/15/2021	WELLS FARGO SECURITIES	325.420	60,000		33,899	52,650	(18,751)	0	0	(18,751)	0	33,899	0	26,101	26,101	0		
413838-72-3	OAKMARK FUND		07/15/2021	WELLS FARGO SECURITIES	6,164.850	181,000		95,918	32,410	(2,217)	0	0	(2,217)	0	95,918	0	85,082	85,082	0		
47103C-26-6	JANUS PERKINS MID CAP VALUE A FUND OPEN_		07/15/2021	WELLS FARGO SECURITIES	1,556.420	28,000		23,778	24,840	(1,063)	0	0	(1,063)	0	23,778	0	4,222	4,222	0		
55087P-10-4	LYFT INC		09/24/2021	DIRECT	2,050.000	121,268		125,891	0	0	0	0	0	0	125,891	0	(4,623)	(4,623)	0		
68134L-10-9	OLO INC		09/29/2021	DIRECT	7,970.000	257,368		280,943	0	0	0	0	0	0	280,943	0	(23,575)	(23,575)	0		
68339B-10-4	ON24 INC		08/26/2021	DIRECT	1,991.700	43,359		53,500	0	0	0	0	0	0	53,500	0	(10,141)	(10,141)	0		
68339B-10-4	ON24 INC		09/30/2021	DIRECT	1,508.400	30,638		31,876	0	0	0	0	0	0	31,876	0	(1,238)	(1,238)	0		
683712-10-3	OPENDOOR TECHNOLOGIES INC		08/30/2021	DIRECT	4,197.000	69,597		75,462	0	0	0	0	0	0	75,462	0	(5,865)	(5,865)	0		
683712-10-3	OPENDOOR TECHNOLOGIES INC		09/30/2021	DIRECT	5,644.000	103,538		101,479	0	0	0	0	0	0	101,479	0	2,058	2,058	0		
77664L-10-8	ROOT INC		09/14/2021	DIRECT	34,053.000	217,327		408,977	0	0	0	0	0	0	408,977	0	(191,649)	(191,649)	0		
833445-10-9	SNOWFLAKE INC		09/29/2021	DIRECT	2,250.000	658,615		657,392	0	0	0	0	0	0	657,392	0	1,223	1,223	0		
86646P-10-3	SUMO LOGIC INC		08/30/2021	DIRECT	1,560.000	32,714		32,635	0	0	0	0	0	0	32,635	0	79	79	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
86646P-10-3	SUMO LOGIC INC		09/01/2021	DIRECT	1,366.000	28,820		28,577	0	0	0	0	0	0	28,577	0	243	243	0		
90364P-10-5	UIPATH		09/30/2021	DIRECT	14,329.000	764,866		819,036	0	0	0	0	0	0	819,036	0	(54,170)	(54,170)	0		
91680M-10-7	UPSTART HOLDINGS INC		08/13/2021	DIRECT	742.000	129,565		120,752	0	0	0	0	0	0	120,752	0	8,813	8,813	0		
922042-84-1	VANGUARD EMR MRKTS STK INX CL OPEN_END F		07/15/2021	WELLS FARGO SECURITIES	1,765.510	78,000		63,364	73,586	(10,222)	0	0	(10,222)	0	63,364	0	14,636	14,636	496		
922908-68-6	VANGUARD 500 INDEX OPEN_END FUND		07/15/2021	WELLS FARGO SECURITIES	1,841.600	193,000		138,359	171,674	(33,315)	0	0	(33,315)	0	138,359	0	54,641	54,641	497		
413838-78-0	OAKMARK FUND OPEN_ENDFUND		07/15/2021	WELLS FARGO SECURITIES	6,112.530	692,000		152,202	550,556	(398,354)	0	0	(398,354)	0	152,202	0	539,798	539,798	0		
M6191J-10-0	JFROG LTD		09/28/2021	DIRECT	4,448.000	161,919		170,981	0	0	0	0	0	0	170,981	0	(9,062)	(9,062)	0		
000000-00-0	SMART GLOBAL HOLDINGS INC		09/17/2021	DIRECT	2,460.000	123,459		123,615	0	0	0	0	0	0	123,615	0	(156)	(156)	0		
23344D-10-8	DADA NEXUS LTD # US23344D1081	D	09/30/2021	DIRECT	50,803.000	1,045,824		1,310,209	0	0	0	0	0	0	1,310,209	0	(264,386)	(264,386)	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						12,612,913	XXX	12,463,983	949,041	(464,900)	0	0	(464,900)	0	12,463,532	(451)	149,379	148,928	1,158	XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOST FHLB BOST		07/08/2021	DIRECT	20,000.000	2,000,000		2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	7,595		
31340#-11-8	FEDERAL HOME LOAN BANK OF DESM FHLB DES		07/06/2021	DIRECT	18,000.000	1,800,000		1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	51,515		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,800,000	XXX	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	59,110	XXX	XXX
9799997. Total - Common Stocks - Part 4						16,412,913	XXX	16,263,983	4,749,041	(464,900)	0	0	(464,900)	0	16,263,532	(451)	149,379	148,928	60,268	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						16,412,913	XXX	16,263,983	4,749,041	(464,900)	0	0	(464,900)	0	16,263,532	(451)	149,379	148,928	60,268	XXX	XXX
9899999. Total - Preferred and Common Stocks						16,412,913	XXX	16,263,983	4,749,041	(464,900)	0	0	(464,900)	0	16,263,532	(451)	149,379	148,928	60,268	XXX	XXX
9999999 - Totals						2,767,595,520	XXX	2,758,810,597	1,493,250,221	(464,900)	2,526,859	0	2,061,959	(3,098,064)	2,762,993,900	1,952,944	(7,720,216)	(5,767,272)	59,056,318	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 7H6GLXDRUGQFU57RNE97	06/27/2019	09/30/2024	205,903	989,979,508	4808	55,000	8,082,009	0	71,601,051		71,601,057	38,068,433	0	61,642	0	0		0001
CALL OPTION CL|QUET|A|C|PS|1Y|U7.5|D10|GF0 BHF20U5S9	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/19/2020	02/16/2026	59	99,474	1686	2,726	0	0	13,261		13,261	(852)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U7.5|D10|GF0 BHF20U5U4	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/19/2020	02/20/2026	40	132,480	3312	6,889	0	0	24,464		24,464	4,544	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U8|D10|GF0| BHF20U609	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/19/2020	02/25/2026	162	495,072	3056	34,358	0	0	99,858		99,858	17,160	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55|D10|GF0| BHF20U617	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/19/2020	02/18/2026	22	37,048	1684	1,867	0	0	8,743		8,743	2,070	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U60|D10|GF0| BHF20U641	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/19/2020	02/24/2026	111	343,989	3099	31,578	0	0	99,832		99,832	26,282	0	0	0	0		0005
CALL OPTION FEB26 RTY C @ 1688 BHF20VR46	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/26/2020	02/16/2026	17	28,696	1688	1,156	0	0	11,711		11,711	3,038	0	0	0	0		0005
CALL OPTION FEB26 SPX C @ 3358 BHF20VR53	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/26/2020	02/11/2026	2	6,716	3358	444	0	0	2,526		2,526	885	0	0	0	0		0005
CALL OPTION FEB26 SPX C @ 3116 BHF20VRB0	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/26/2020	02/26/2026	2	6,232	3116	604	0	0	2,862		2,862	936	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U7.5|D10.0|G BHF21RPY0	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/15/2020	03/03/2026	7	10,402	1486	626	0	0	1,512		1,512	(15)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55|D10|GF0 BHF21RQ37	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/15/2020	03/09/2026	36	49,536	1376	4,468	0	0	19,086		19,086	4,079	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U60|D10|GF0 BHF21RQ60	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/15/2020	03/02/2026	240	364,320	1518	30,785	0	0	126,298		126,298	28,103	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U60|D10|GF0 BHF21RQE3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/23/2020	03/06/2026	650	1,889,550	2907	227,502	0	0	627,492		627,492	145,195	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U65|D10|GF0 BHF21RQG8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/16/2020	03/06/2026	690	1,978,230	2867	275,567	0	0	751,032		751,032	165,630	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U8|D10|GF0 BHF21RQM5	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE81BXP4ROTD8PU41	04/14/2020	03/06/2026	424	1,252,920	2955	108,879	0	0	250,306		250,306	40,552	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U8.25|D10|GF BHF21RQR4	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE81BXP4ROTD8PU41	04/14/2020	03/03/2026	166	498,498	3003	43,270	0	0	103,888		103,888	18,168	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	9,704		9,704	2,291	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	7,569		7,569	1,745	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	168,269		168,269	52,091	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U7|D10|GF0 BHF21RW55	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/15/2020	03/19/2026	23	23,000	1000	2,155	0	0	2,769		2,769	(421)	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CL|QUET|A|C|PS|1Y|U7.5 |D10|GF0 BHF21RWH9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/15/2020	03/20/2026	194	210,296	1084	20,252	0	0	27,761		27,761	(3,885)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U7.5 |D10|GF0 BHF21RZA1	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2020	03/17/2026	91	219,401	2411	21,984	0	0	39,384		39,384	4,376	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U8|D 10|GF0 BHF21RZC7	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2020	03/20/2026	787	1,861,255	2365	205,296	0	0	366,230		366,230	47,940	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U8.2 5|D10|GF BHF21RZD5	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2020	03/21/2026	362	880,746	2433	98,996	0	0	179,645		179,645	24,882	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45| D10|GF0 BHF21RZE3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/15/2020	03/19/2026	42	43,092	1026	5,990	0	0	23,091		23,091	4,550	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55| D10|GF0 BHF21RZF0	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/15/2020	03/25/2026	110	121,220	1102	19,213	0	0	70,522		70,522	11,531	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50| D10|GF0 BHF21RZG8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/16/2020	03/17/2026	89	213,778	2402	31,938	0	0	84,313		84,313	16,813	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U60| D10|GF0 BHF21RZH6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/23/2020	03/20/2026	854	2,035,936	2384	427,343	0	0	1,018,547		1,018,547	182,378	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U65| D10|GF0 BHF21RZJ2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/16/2020	03/20/2026	631	1,504,935	2385	344,931	0	0	830,465		830,465	145,199	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	30,483		30,483	5,467	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	190,362		190,362	34,302	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	9,850		9,850	2,630	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	405,894		405,894	107,600	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	260,153		260,153	71,601	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U8|D 10|GF0 BHF21TQW9	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2020	02/27/2026	303	915,969	3023	75,659	0	0	184,984		184,984	31,690	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45| D10|GF0 BHF21TQZ2	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/15/2020	02/24/2026	10	16,280	1628	707	0	0	3,172		3,172	790	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50| D10|GF0 BHF21TR08	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/16/2020	02/24/2026	10	32,260	3226	1,987	0	0	6,606		6,606	1,922	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U60| D10|GF0 BHF21TR32	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/16/2020	02/27/2026	337	1,016,392	3016	106,924	0	0	311,108		311,108	76,649	0	0	0	0		0005
CALL OPTION FEB26 RTY C @ 1553 BHF21TR40	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/20/2020	02/26/2026	9	13,977	1553	1,123	0	0	7,048		7,048	1,697	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	14,308		14,308	4,681	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	48,900		48,900	15,401	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50| D10|GF0| BHF226YA7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/21/2020	02/20/2026	94	308,790	3285	16,428	0	0	60,358		60,358	17,894	0	0	0	0		0005

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CALL OPTION CL1QUET|A|C|PS|1Y|U7.5|D10|GF0 BHF22PRZ8	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/06/2020	03/30/2026	147	168,168	1144	17,809	0	0	24,667		24,667	(553)	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U7.5|D10|GF0 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	23,802		23,802	2,706	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U8|D10|GF0 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	111,133		111,133	13,660	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U45|D10|GF0 BHF22PS53	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/11/2020	03/27/2026	52	59,592	1146	8,248	0	0	25,283		25,283	4,754	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U55|D10|GF0 BHF22PSB0	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/11/2020	03/27/2026	106	119,674	1129	23,432	0	0	67,737		67,737	12,222	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U50|D10|GF0 BHF22PSE4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/12/2020	03/31/2026	43	111,800	2600	14,724	0	0	37,665		37,665	8,385	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U60|D10|GF0 BHF22PSM6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/12/2020	03/27/2026	358	904,666	2527	173,334	0	0	408,904		408,904	82,554	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U65|D10|GF0 BHF22PSN4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/12/2020	03/30/2026	190	499,130	2627	97,480	0	0	230,794		230,794	47,535	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	46,523		46,523	12,918	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	236,562		236,562	65,645	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U7|D10|GF0 BHF22PWE9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/06/2020	04/17/2026	74	88,208	1192	8,371	0	0	10,987		10,987	(1,009)	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U7.5|D10|GF0 BHF22PYT4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/06/2020	04/17/2026	167	199,231	1193	20,421	0	0	27,192		27,192	(2,260)	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U7.5|D10|GF0 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	110,732		110,732	8,791	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U8|D10|GF0 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	721,333		721,333	62,193	0	0	0	0		0005
CALL OPTION CL1QUET|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	120,133		120,133	12,985	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U45|D10|GF0 BHF22PZ55	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/11/2020	04/16/2026	178	213,956	1202	26,038	0	0	84,187		84,187	17,834	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U55|D10|GF0 BHF22PZ89	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/11/2020	04/22/2026	517	634,876	1228	99,993	0	0	308,926		308,926	61,648	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U50|D10|GF0 BHF22PZC0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/12/2020	04/17/2026	736	2,074,784	2819	216,192	0	0	608,179		608,179	166,113	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U60|D10|GF0 BHF22PZE6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/12/2020	04/17/2026	4,700	13,145,900	2797	1,904,841	0	0	5,017,224		5,017,224	1,304,576	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U65|D10|GF0 BHF22PZF3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/12/2020	04/16/2026	2,711	7,460,672	2752	1,286,220	0	0	3,271,876		3,271,876	820,089	0	0	0	0		0005

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CALL OPTION APR26 RTY C @ 1217 BHF22PZU0	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/07/2020	04/21/2026	26	31,642	1217	7,556	0	0	27,061		27,061	5,413	0	0	0	0		0005
CALL OPTION APR26 RTY C @ 1228 BHF22PZW6	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/07/2020	04/17/2026	108	132,624	1228	30,774	0	0	111,444		111,444	22,422	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	132,687		132,687	39,776	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	1,731,678		1,731,678	516,853	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	791,922		791,922	229,837	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 INTERN E58DKGMJYYYJLN8C3868	06/11/2020	05/22/2026	77	103,873	1349	8,092	0	0	11,640		11,640	(173)	0	0	0	0		0005
CITNA_VCSA CLIQUET|A|C|PS|1Y|U7|D10|GF0| BHF244P69	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/11/2020	05/14/2026	28	37,016	1322	3,380	0	0	4,807		4,807	(115)	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 INTERN E58DKGMJYYYJLN8C3868	06/11/2020	05/08/2026	241	311,372	1292	31,542	0	0	42,210		42,210	(3,063)	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 INTERN W22LROWP2IHZNBB6K528	06/09/2020	05/22/2026	21	62,748	2988	5,723	0	0	9,283		9,283	1,083	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 INTERN W22LROWP2IHZNBB6K528	06/09/2020	05/19/2026	397	1,175,517	2961	119,433	0	0	193,526		193,526	24,547	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 INTERN W22LROWP2IHZNBB6K528	06/09/2020	05/15/2026	460	1,344,580	2923	144,811	0	0	226,649		226,649	24,256	0	0	0	0		0005
CALL OPTION CLIQUET|A|C|PS|1Y|U8|D10|GF0| BHF244PJ1	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/09/2020	05/12/2026	2,079	6,037,416	2904	713,019	0	0	1,141,698		1,141,698	165,983	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 INTERN W22LROWP2IHZNBB6K528	06/09/2020	05/12/2026	509	1,486,789	2921	181,834	0	0	291,737		291,737	45,039	0	0	0	0		0005
CALL OPTION CLIQUET|A|P|PS|1Y|U35|D10|GF0| BHF244PS1	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/08/2020	05/22/2026	29	39,904	1376	3,252	0	0	7,958		7,958	1,756	0	0	0	0		0005
CALL OPTION CLIQUET|A|P|PS|1Y|U45|D10|GF0| BHF244PT9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/08/2020	05/15/2026	406	537,138	1323	73,212	0	0	170,639		170,639	36,202	0	0	0	0		0005
CALL OPTION CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF244PU6	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/08/2020	05/14/2026	3,490	4,533,510	1299	882,221	0	0	1,969,981		1,969,981	401,758	0	0	0	0		0005
CALL OPTION CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF244PV4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/08/2020	05/12/2026	1,489	1,898,475	1275	439,687	0	0	925,332		925,332	156,900	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	96,046		96,046	28,345	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	1,715,873		1,715,873	479,038	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	120,541		120,541	32,729	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	5,170,164		5,170,164	1,381,527	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CITNA_VCSA CL1QUET|A|C|PS|1Y|U7.5 |D10|GF0 BHF244050 CALL OPTION	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/11/2020	04/30/2026	24	31,464	1311	3,150	0	0	4,271		4,271	(321)	0	0	0	0		0005
CL1QUET|A|P|PS|1Y|U55| D10|GF0| BHF244068 CALL OPTION	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/08/2020	04/30/2026	44	57,684	1311	10,925	0	0	24,980		24,980	5,456	0	0	0	0		0005
CL1QUET|A|C|PS|1Y|U7.5 |D10|GF0 BHF244076 CALL OPTION	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/09/2020	04/30/2026	17	49,504	2912	5,361	0	0	8,302		8,302	777	0	0	0	0		0005
CL1QUET|A|C|PS|1Y|U8|D 10|GF0| BHF244084	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/09/2020	04/30/2026	146	425,152	2912	50,168	0	0	77,195		77,195	8,051	0	0	0	0		0005
CITNA_VCSA CL1QUET|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	28,764		28,764	7,869	0	0	0	0		0005
CITNA_VCSA CL1QUET|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	1,020,845		1,020,845	270,920	0	0	0	0		0005
CITNA_VCSA CL1QUET|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	403,258		403,258	105,069	0	0	0	0		0005
CALL OPTION APR26 RTY C @ 1282 BHF245P66	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2020	04/27/2026	11	14,102	1282	4,685	0	0	10,888		10,888	2,255	0	0	0	0		0005
CALL OPTION APR26 SPX C @ 2848 BHF245P82	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/08/2020	04/24/2026	78	222,144	2848	56,226	0	0	127,278		127,278	38,548	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1299 BHF245PM1	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2020	05/13/2026	48	62,352	1299	19,959	0	0	46,919		46,919	9,808	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1302 BHF245P02	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2020	05/11/2026	237	308,574	1302	98,550	0	0	231,084		231,084	48,384	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1347 BHF245PS8	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2020	05/20/2026	47	63,309	1347	19,066	0	0	44,229		44,229	9,499	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2939 BHF245PT6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/08/2020	05/20/2026	46	135,194	2939	31,192	0	0	72,186		72,186	22,406	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2904 BHF245PV1	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/08/2020	05/12/2026	90	261,360	2904	62,555	0	0	143,408		143,408	44,092	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2970 BHF245PW9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/08/2020	05/22/2026	187	555,390	2970	128,498	0	0	289,339		289,339	90,584	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2902 BHF245PY5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/08/2020	05/13/2026	1,189	3,450,478	2902	827,366	0	0	1,896,475		1,896,475	582,736	0	0	0	0		0005
CALL OPTION MAY26 SPX C @ 2881 BHF245Q24	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/08/2020	05/08/2026	482	1,388,642	2881	340,253	0	0	775,818		775,818	237,035	0	0	0	0		0005
WELBK_CSA CL1QUET|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	13,104,232		13,104,232	3,389,990	0	0	0	0		0005
CALL OPTION CL1QUET|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	6,049		6,049	(245)	0	0	0	0		0005
CALL OPTION CL1QUET|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	1,949		1,949	(67)	0	0	0	0		0005
CALL OPTION CL1QUET|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	5,555		5,555	(246)	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6.7 5|D10|GF BHF25T8W5	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/09/2020	05/26/2026	31	92,752	2992	7,949	0	0	13,520		13,520	1,384	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U7.2 5|D10|GF BHF25T9N4	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/09/2020	05/27/2026	91	274,729	3019	25,550	0	0	43,877		43,877	4,619	0	0	0	0		0005

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CALL OPTION CL|QUET|A|C|PS|1Y|U7.5 |D10|GF0 BHF25T9V6	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/09/2020	05/26/2026	202	606,202	3001	59,287	0	0	101,276		101,276	10,910	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U8|D 10|GF0 BHF25TA10	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/09/2020	05/20/2026	117	347,373	2969	37,169	0	0	63,688		63,688	8,103	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45| D10|GF0 BHF25TA93	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	05/27/2026	235	329,000	1400	32,143	0	0	93,592		93,592	21,593	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55| D10|GF0 BHF25TB35	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	05/26/2026	241	335,954	1394	45,522	0	0	126,829		126,829	27,759	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40| D10|GF0 BHF25TBD3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/14/2020	05/26/2026	28	83,776	2992	6,409	0	0	15,530		15,530	4,639	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50| D10|GF0 BHF25TBS0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/14/2020	05/27/2026	974	2,927,844	3006	325,283	0	0	743,116		743,116	212,321	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55| D10|GF0 BHF25TCD2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/14/2020	05/26/2026	88	263,296	2992	34,781	0	0	77,178		77,178	21,491	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U60| D10|GF0 BHF25TCH3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/14/2020	05/22/2026	1,275	3,798,225	2979	586,066	0	0	1,258,498		1,258,498	337,454	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U65| D10|GF0 BHF25TCL4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/14/2020	05/01/2026	371	1,050,301	2831	211,951	0	0	434,106		434,106	111,004	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.7 5|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	7,349		7,349	(245)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.2 5|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	28,787		28,787	(3,782)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.5 |D10|GF0 BHF25TE81	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2020	06/29/2026	53	75,313	1421	5,543	0	0	8,145		8,145	(897)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U7.5 |D10|GF0 BHF25TE99	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2020	06/02/2026	37	52,466	1418	4,748	0	0	6,984		6,984	(496)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.7 5|D10|GF BHF25TEG3	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/09/2020	06/15/2026	125	385,875	3087	31,873	0	0	55,606		55,606	5,504	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U7.2 5|D10|GF BHF25TER9	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/09/2020	06/12/2026	967	3,004,469	3107	269,501	0	0	474,424		474,424	49,373	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U7.5 |D10|GF0 BHF25TEW8	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/09/2020	06/12/2026	115	354,315	3081	33,554	0	0	58,412		58,412	6,076	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U8|D 10|GF0 BHF25TF23	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/09/2020	06/08/2026	275	853,875	3105	86,583	0	0	153,362		153,362	19,224	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U35| D10|GF0 BHF25TFJ6	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	06/19/2026	49	70,560	1440	4,191	0	0	12,755		12,755	2,861	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45| D10|GF0 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	295,430		295,430	74,852	0	0	0	0		0005

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CALL OPTION CL|QUET|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	150,404		150,404	36,982	0	0	0	0		0005
CALL OPTION CL|QUET|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	96,001		96,001	24,095	0	0	0	0		0005
CALL OPTION CL|QUET|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	90,797		90,797	21,452	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GF0 BHF25TGG1	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/14/2020	06/12/2026	566	1,771,014	3129	117,950	0	0	297,015		297,015	93,177	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 BHF25TGU0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/14/2020	06/12/2026	5,190	16,161,660	3114	1,617,782	0	0	3,808,474		3,808,474	1,137,124	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55|D10|GF0 BHF25TH13	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/14/2020	06/19/2026	1,150	3,543,150	3081	431,910	0	0	968,231		968,231	258,403	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U60|D10|GF0 BHF25TH88	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/14/2020	06/10/2026	2,358	7,314,516	3102	1,008,672	0	0	2,242,595		2,242,595	642,589	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U65|D10|GF0 BHF25THA3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/14/2020	06/12/2026	1,001	3,138,135	3135	479,193	0	0	1,048,175		1,048,175	299,547	0	0	0	0		0005
CALL OPTION MAY26 RTY C @ 1401 BHF25WPK5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/16/2020	05/28/2026	11	15,411	1401	3,658	0	0	9,911		9,911	2,195	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	21,124		21,124	6,712	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	201,424		201,424	63,007	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	209,562		209,562	66,344	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1472 BHF25WRN7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/16/2020	06/05/2026	18	26,496	1472	5,384	0	0	15,286		15,286	3,516	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1462 BHF25WSV8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/16/2020	06/16/2026	159	232,458	1462	48,384	0	0	136,311		136,311	31,185	0	0	0	0		0005
CALL OPTION JUN26 RTY C @ 1404 BHF25WT13	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/16/2020	06/22/2026	125	175,500	1404	41,563	0	0	112,555		112,555	24,966	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	88,187		88,187	28,459	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	20,644		20,644	6,649	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	1,456,172		1,456,172	470,815	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	208,797		208,797	67,091	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	129,063		129,063	41,977	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF27ZKW5	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/25/2020	07/15/2026	43	62,737	1459	3,733	0	0	5,934		5,934	31	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.75|D10|GF BHF27ZKX3	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/25/2020	07/13/2026	20	28,580	1429	1,886	0	0	2,769		2,769	(118)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5|D10|GF0 BHF27ZKZ8	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/25/2020	07/23/2026	11	16,390	1490	836	0	0	1,322		1,322	(4)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CL1QUET|A|C|PS|1Y|U6.25|D10|GF BHF27ZL04	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/25/2020	06/30/2026	13	18,733	1441	1,377	0	0	1,909		1,909	(212)	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6.25|D10|GF BHF27ZL12	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/25/2020	07/17/2026	193	283,131	1467	20,244	0	0	32,951		32,951	1,012	0	0	0	0		0005
CALL OPTION CL1QUET|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	11,998		11,998	2,511	0	0	0	0		0005
CALL OPTION CL1QUET|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	3,727		3,727	907	0	0	0	0		0005
CALL OPTION CL1QUET|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	18,349		18,349	3,852	0	0	0	0		0005
CALL OPTION CL1QUET|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	29,672		29,672	6,476	0	0	0	0		0005
CALL OPTION CL1QUET|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	171,987		171,987	37,293	0	0	0	0		0005
CALL OPTION CL1QUET|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	32,031		32,031	7,663	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF27ZN44	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/24/2020	07/24/2026	44	142,516	3239	8,964	0	0	14,043		14,043	323	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6.75|D10|GF BHF27ZN85	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/24/2020	06/19/2026	42	129,024	3072	11,909	0	0	18,844		18,844	1,941	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6.75|D10|GF BHF27ZNM4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/24/2020	07/14/2026	142	456,388	3214	40,117	0	0	61,184		61,184	2,855	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6|D10|GF0 BHF27ZNN2	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/24/2020	07/22/2026	420	1,352,400	3220	98,725	0	0	154,559		154,559	6,906	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U7.25|D10|GF BHF27ZNQ5	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/24/2020	06/30/2026	202	623,574	3087	63,605	0	0	95,520		95,520	7,382	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U7.25|D10|GF BHF27ZNS1	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/24/2020	07/15/2026	561	1,795,200	3200	176,468	0	0	266,428		266,428	15,399	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U8.25|D10|GF BHF27ZNT9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/24/2020	06/29/2026	52	158,756	3053	19,670	0	0	28,688		28,688	2,948	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U35|D10|GF0 BHF27ZNU6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/20/2020	07/17/2026	204	654,024	3206	39,111	0	0	83,796		83,796	26,525	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U40|D10|GF0 BHF27ZNV4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/20/2020	06/26/2026	83	255,806	3082	21,795	0	0	44,653		44,653	13,690	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U40|D10|GF0 BHF27ZNW2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/20/2020	07/13/2026	182	583,128	3204	44,084	0	0	92,737		92,737	29,318	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U45|D10|GF0 BHF27ZNX0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/20/2020	07/17/2026	1,196	3,837,964	3209	354,628	0	0	723,677		723,677	222,429	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 BHF27ZNY8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/20/2020	06/26/2026	325	1,001,650	3082	124,605	0	0	242,952		242,952	71,753	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 BHF27ZNZ5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/20/2020	07/13/2026	3,461	11,040,590	3190	1,242,066	0	0	2,485,403		2,485,403	761,843	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55|D10|GF0 BHF27ZP00	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/20/2020	06/26/2026	358	1,114,454	3113	157,361	0	0	302,003		302,003	88,413	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55|D10|GF0 BHF27ZP18	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/20/2020	07/16/2026	693	2,223,837	3209	288,876	0	0	562,111		562,111	167,321	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U65|D10|GF0 BHF27ZP34	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/20/2020	06/22/2026	104	321,360	3090	60,512	0	0	110,931		110,931	31,150	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	13,105		13,105	2,964	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	102,190		102,190	23,258	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	97,010		97,010	22,454	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3216 BHF281S50	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/21/2020	07/14/2026	28	90,048	3216	18,607	0	0	38,812		38,812	12,954	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3222 BHF281S68	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/21/2020	07/17/2026	374	1,205,028	3222	247,778	0	0	517,116		517,116	172,841	0	0	0	0		0005
CALL OPTION JUN26 SPX C @ 3055 BHF281S76	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/21/2020	06/29/2026	207	632,385	3055	153,981	0	0	309,094		309,094	98,865	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3239 BHF281S92	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/21/2020	07/27/2026	59	191,101	3239	38,710	0	0	81,012		81,012	27,186	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U35|D10|GF0| 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	2,689		2,689	646	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GF0| 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	30,559		30,559	6,439	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U30|D10|GF0| 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	8,569		8,569	1,866	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GF0| 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	37,646		37,646	8,221	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0| 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	114,804		114,804	23,010	0	0	0	0		0005
CALL OPTION CL|QUET|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	3,835		3,835	(35)	0	0	0	0		0005
CALL OPTION CL|QUET|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	9,200		9,200	(218)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5|D10|GF0| BHF29CVT9	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2020	08/07/2026	25	38,725	1549	2,099	0	0	3,025		3,025	(73)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF29CVW2	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2020	08/14/2026	159	249,153	1567	15,323	0	0	23,145		23,145	96	0	0	0	0		0005
CALL OPTION CL|QUET|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	23,972		23,972	(998)	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CL|QUET|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	67,921		67,921	19,308	0	0	0	0		0005
CALL OPTION CL|QUET|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	147,837		147,837	39,259	0	0	0	0		0005
CALL OPTION CL|QUET|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	57,966		57,966	18,102	0	0	0	0		0005
CALL OPTION CL|QUET|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	322,571		322,571	99,611	0	0	0	0		0005
CALL OPTION CL|QUET|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	246,054		246,054	72,587	0	0	0	0		0005
CALL OPTION CL|QUET|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	94,355		94,355	30,372	0	0	0	0		0005
CALL OPTION CL|QUET|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	18,591		18,591	5,857	0	0	0	0		0005
CALL OPTION CL|QUET|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	764,798		764,798	242,960	0	0	0	0		0005
CALL OPTION CL|QUET|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	531,716		531,716	167,821	0	0	0	0		0005
CALL OPTION CL|QUET|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	120,130		120,130	36,665	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF29CXU4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2020	07/28/2026	12	38,616	3218	2,336	0	0	3,826		3,826	66	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.75|D10|GF BHF29CXY6	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2020	07/31/2026	62	202,802	3271	16,508	0	0	26,956		26,956	1,066	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF29CY90	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2020	08/14/2026	142	477,688	3364	26,989	0	0	45,815		45,815	685	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6|D10|GF0 BHF29CYC3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2020	08/12/2026	808	2,718,920	3365	176,186	0	0	297,523		297,523	6,379	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.25|D10|GF BHF29CYG4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2020	08/18/2026	146	499,758	3423	33,434	0	0	59,908		59,908	4,014	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.75|D10|GF BHF29CYJ8	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2020	08/03/2026	20	65,900	3295	5,298	0	0	8,630		8,630	257	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U7.25|D10|GF BHF29CYN9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/17/2020	08/04/2026	159	525,177	3303	46,793	0	0	76,528		76,528	3,672	0	0	0	0		0005
CALL OPTION AUG26 RTY C @ 1581 BHF29CZB4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/14/2020	08/11/2026	39	61,659	1581	11,127	0	0	30,298		30,298	7,391	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	582,233		582,233	203,248	0	0	0	0		0005
CALL OPTION CL|QUET|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	217,215		217,215	66,081	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CL|QUET|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	4,677		4,677	(180)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2AMTQ4	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/13/2020	08/27/2026	23	80,155	3485	4,192	0	0	7,585		7,585	173	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6|D10|GF0 BHF2AMTR2	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/13/2020	08/28/2026	105	367,605	3501	22,020	0	0	39,511		39,511	1,200	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.75|D10|GF BHF2AMTS0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/13/2020	08/28/2026	14	49,112	3508	3,541	0	0	6,231		6,231	255	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GF0 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	9,450		9,450	2,118	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U35|D10|GF0 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	18,074		18,074	5,898	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 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	117,779		117,779	37,925	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 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	184,662		184,662	58,148	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55|D10|GF0 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	117,068		117,068	36,043	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5|D10|GF0 BHF2AMTZ4	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2020	09/11/2026	58	87,580	1510	5,334	0	0	7,011		7,011	(248)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2AMU09	Fixed Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2020	09/18/2026	257	387,813	1509	26,953	0	0	35,637		35,637	(1,588)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2AMU17	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/13/2020	09/16/2026	152	506,920	3335	28,590	0	0	48,560		48,560	(306)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6|D10|GF0 BHF2AMU25	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/13/2020	09/14/2026	408	1,359,048	3331	88,882	0	0	151,563		151,563	2,936	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.25|D10|GF BHF2AMU33	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/13/2020	09/29/2026	150	501,600	3344	34,811	0	0	61,587		61,587	3,867	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U30|D10|GF0 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	4,895		4,895	1,064	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GF0 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	41,320		41,320	8,534	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 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	48,375		48,375	9,750	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U35|D10|GF0 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	90,811		90,811	28,432	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 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	598,575		598,575	184,640	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CL|QUET|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	829,102		829,102	266,555	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	64,954		64,954	14,943	0	0	0	0		0005
CALL OPTION SEP26 SPX C @ 3344 BHF2APA87	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/12/2020	09/18/2026	156	521,664	3344	113,334	0	0	204,950		204,950	70,503	0	0	0	0		0005
CALL OPTION OCT21 MXEA C @ 1855 BHF2BL615	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/29/2020	10/15/2021	13,700	25,413,500	1855	1,351,231	0	0	5,824,740		5,824,740	1,383,677	0	0	0	0		0001
CALL OPTION OCT21 RTY C @ 1508 BHF2BL672	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/29/2020	10/15/2021	77,600	117,020,800	1508	14,633,032	0	0	54,000,607		54,000,607	14,454,657	0	0	0	0		0001
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0| BHF2C9PF9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/17/2020	08/17/2026	185	625,670	3382	73,078	0	0	122,760		122,760	38,377	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GF0 BHF2C9PJ1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/18/2020	09/29/2026	93	140,151	1507	16,258	0	0	27,744		27,744	5,652	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 BHF2C9PK8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/17/2020	09/25/2026	282	935,394	3317	98,029	0	0	165,837		165,837	50,661	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5|D10|GF0 BHF2C9PX0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/18/2020	10/20/2026	15	24,270	1618	1,456	0	0	2,095		2,095	132	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2C9Q27	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/18/2020	10/23/2026	111	178,710	1610	12,277	0	0	17,869		17,869	1,055	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.75|D10|GF BHF2C9Q35	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/18/2020	10/26/2026	311	499,155	1605	36,488	0	0	53,285		53,285	3,008	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GF0 BHF2C9QF8	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/18/2020	10/16/2026	103	163,873	1591	16,387	0	0	28,153		28,153	5,589	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U35|D10|GF0 BHF2C9QH4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/17/2020	10/05/2026	35	119,385	3411	7,474	0	0	13,254		13,254	4,200	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 BHF2C9QK7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/17/2020	10/16/2026	1,802	6,150,226	3413	592,267	0	0	991,553		991,553	287,965	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 BHF2C9QL5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/17/2020	10/22/2026	767	2,648,451	3453	294,243	0	0	495,437		495,437	149,100	0	0	0	0		0005
CALL OPTION SEP26 SPX C @ 3277 BHF2CFGQ1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2020	09/25/2026	21	68,817	3277	16,812	0	0	28,532		28,532	9,638	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	32,796		32,796	7,996	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 3396 BHF2CFGS7	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2020	10/09/2026	179	607,884	3396	134,792	0	0	229,889		229,889	80,044	0	0	0	0		0005
CALL OPTION 20Y RTR 0.750000 BHF2D4W12	Macro Interest Rate Hedge	Exh 5	Interest Rate.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2020	12/23/2021	0	200,000,000	0.0075	3,280,000	0	0	35,598		35,598	(2,288,380)	0	0	0	0		0002
CALL OPTION 20Y RTR 0.750000 BHF2D4W20	Macro Interest Rate Hedge	Exh 5	Interest Rate.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2020	12/23/2021	0	150,000,000	0.0075	2,440,500	0	0	26,698		26,698	(1,716,285)	0	0	0	0		0002
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2DHV22	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/11/2020	10/30/2026	52	79,976	1538	5,302	0	0	8,002		8,002	258	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GF0 BHF2DHVM8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/11/2020	10/30/2026	65	99,970	1538	13,856	0	0	19,221		19,221	4,126	0	0	0	0		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 BHF2DHVS5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/10/2020	10/16/2026	165	544,995	3303	59,677	0	0	95,820		95,820	27,366	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 BHF2DHVV8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/10/2020	10/22/2026	577	1,957,761	3393	235,519	0	0	383,324		383,324	114,502	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2DHVY2	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/11/2020	11/06/2026	125	204,625	1637	13,076	0	0	20,475		20,475	1,257	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.75|D10|GF BHF2DHW21	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/11/2020	11/09/2026	147	250,635	1705	16,642	0	0	26,695		26,695	2,145	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GF0 BHF2DHWN5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/11/2020	11/13/2026	116	202,072	1742	19,945	0	0	28,577		28,577	6,656	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U35|D10|GF0 BHF2DHWP0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/10/2020	11/10/2026	43	148,866	3462	9,230	0	0	16,107		16,107	5,184	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 BHF2DHWQ8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/10/2020	11/13/2026	1,666	5,864,320	3520	530,721	0	0	894,401		894,401	277,279	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 BHF2DHWR6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/10/2020	11/10/2026	464	1,621,680	3495	179,196	0	0	294,816		294,816	88,633	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	15,388		15,388	4,097	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 3526 BHF2DHYB9	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/10/2020	11/06/2026	257	906,182	3526	181,668	0	0	310,706		310,706	111,582	0	0	0	0		0005
CALL OPTION DEC21 SPX C @ 3887 BHF2DYDK5	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/29/2020	12/17/2021	62,125	241,477,932	3887	12,146,582	0	0	29,197,421		29,197,421	16,479,957	0	0	0	0		0001
CALL OPTION 20Y RTR 0.750000 1/19/2022 BHF2E9AA4	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	12/23/2020	01/19/2022	0	600,000,000	0.0075	6,260,000	0	0	225,776		225,776	(7,216,201)	0	0	0	0		0002
CALL OPTION DEC21 SPX C @ 3887 BHF2EEFS9	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2020	12/17/2021	62,125	241,477,932	3887	12,050,447	0	0	29,197,421		29,197,421	16,479,957	0	0	0	0		0001
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 BHF2EZD88	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2021	11/21/2026	221	788,970	3570	0	78,345	0	112,810		112,810	34,465	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2EZD96	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/14/2021	12/10/2026	76	145,692	1917	0	10,359	0	14,176		14,176	3,817	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	3,340	0	3,269		3,269	(71)	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	35,797	0	35,524		35,524	(273)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U35|D10|GF0 BHF2EZDT2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2021	12/14/2026	44	161,568	3672	0	9,581	0	14,909		14,909	5,328	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 BHF2EZDU9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2021	12/17/2026	939	3,470,544	3696	0	311,655	0	445,708		445,708	134,054	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 BHF2EZDV7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2021	12/09/2026	569	2,099,041	3689	0	226,067	0	330,454		330,454	104,387	0	0	0	0		0005
CALL OPTION NOV26 SPX C @ 3636 BHF2EZDW5	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/19/2021	11/27/2026	25	90,900	3636	0	19,475	0	28,686		28,686	9,211	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION DEC26 SPX C @ 3716 BHF2EZDX3	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/19/2021	12/24/2026	145	538,820	3716	0	108,315	0	160,447		160,447	52,132	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6|D10|GFO BHF2GVBB0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2021	12/29/2026	53	198,273	3741	0	14,672	0	23,010		23,010	8,338	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U45|D10|GFO BHF2GVBD6	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/12/2021	12/15/2026	52	191,516	3683	0	21,067	0	24,862		24,862	3,795	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U5.5|D10|GFO BHF2GVBF1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2021	01/15/2027	28	106,120	3790	0	6,654	0	10,582		10,582	3,928	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6|D10|GFO BHF2GVBG9	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2021	01/08/2027	203	767,340	3780	0	55,862	0	87,574		87,574	31,711	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6|D10|GFO BHF2GVBM6	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2021	01/22/2027	285	1,091,550	3830	0	77,609	0	121,317		121,317	43,707	0	0	0	0		0005
CALL OPTION CL1QUET|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	0	3,414	0	2,645		2,645	(768)	0	0	0	0		0005
CALL OPTION CL1QUET|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	0	8,023	0	5,928		5,928	(2,095)	0	0	0	0		0005
CALL OPTION CL1QUET|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	0	31,277	0	23,171		23,171	(8,106)	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U35|D10|GFO BHF2GVBX2	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/12/2021	01/14/2027	99	375,012	3788	0	25,426	0	31,088		31,088	5,662	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U45|D10|GFO BHF2GVBY0	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/12/2021	01/08/2027	163	617,444	3788	0	58,040	0	75,903		75,903	17,863	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U45|D10|GFO BHF2GVCA1	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/12/2021	01/22/2027	637	2,439,073	3829	0	213,419	0	284,187		284,187	70,768	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U50|D10|GFO BHF2GVCB9	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/12/2021	01/08/2027	470	1,777,540	3782	0	192,685	0	258,197		258,197	65,511	0	0	0	0		0005
CALL OPTION JAN27 SPX C @ 3821 BHF2GVM85	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2021	01/15/2027	149	569,329	3821	0	121,371	0	156,720		156,720	35,349	0	0	0	0		0005
CALL OPTION DEC26 SPX C @ 3715 BHF2GVMD4	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2021	12/24/2026	16	59,440	3715	0	13,680	0	17,714		17,714	4,034	0	0	0	0		0005
CALL OPTION 20Y RTR 1.442500 2/22/2022 BHF2HGF93	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/22/2021	02/22/2022	0	900,000,000	0.01442	0	16,744,500	0	7,710,802		7,710,802	(9,033,698)	0	0	0	0		0002
CALL OPTION 20Y RTR 1.470000 2/23/2022 BHF2HJ7Q8	Macro Interest Rate Hedge	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/23/2021	02/23/2022	0	1,000,000,000	0.0147	0	19,100,000	0	9,499,293		9,499,293	(9,600,707)	0	0	0	0		0002
CALL OPTION CL1QUET|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	0	5,436	0	4,942		4,942	(493)	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U40|D10|GFO BHF2JH350	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/16/2021	02/12/2027	106	241,150	2275	0	21,028	0	15,487		15,487	(5,541)	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U5.5|D10|GFO BHF2JH368	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/15/2021	02/08/2027	37	144,374	3902	0	9,197	0	13,547		13,547	4,351	0	0	0	0		0005

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CALL OPTION CL|QUET|A|C|PS|1Y|U6|D10|GF0 BHF2JH376	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/15/2021	02/09/2027	125	487,250	3898	0	35,764	0	51,793		51,793	16,029	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.25|D10|GF BHF2JH384	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/15/2021	02/05/2027	49	190,463	3887	0	15,542	0	21,683		21,683	6,141	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 BHF2JH392	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/05/2027	380	1,471,360	3872	0	132,128	0	169,533		169,533	37,404	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 BHF2JH3B7	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/19/2027	185	722,055	3903	0	64,768	0	81,531		81,531	16,763	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 BHF2JH3D3	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/02/2027	352	1,341,472	3811	0	150,513	0	190,301		190,301	39,788	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 BHF2JH3F8	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	02/18/2027	255	999,345	3919	0	104,232	0	131,189		131,189	26,957	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 BHF2JH3L5	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/15/2021	01/22/2027	29	110,055	3795	0	12,249	0	13,161		13,161	912	0	0	0	0		0005
CALL OPTION FEB27 RTY C @ 2271 BHF2JH5V1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/10/2021	02/12/2027	29	65,859	2271	0	14,703	0	11,542		11,542	(3,161)	0	0	0	0		0005
CALL OPTION FEB27 SPX C @ 3890 BHF2JH5W9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/10/2021	02/12/2027	164	637,960	3890	0	123,865	0	167,308		167,308	43,443	0	0	0	0		0005
CALL OPTION JAN27 SPX C @ 3800 BHF2JH5X7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/10/2021	01/25/2027	11	41,800	3800	0	8,713	0	11,725		11,725	3,013	0	0	0	0		0005
CALL OPTION 20Y RTR 1.050000 3/15/2022 BHF2JVAG7	Macro Interest Rate Hedge	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/15/2021	03/15/2022	0	200,000,000	0.0105	0	1,265,000	0	509,473		509,473	(755,527)	0	0	0	0		0002
CALL OPTION 20Y RTR 1.450000 3/15/2022 BHF2JVAJ1	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2022	0	300,000,000	0.0145	0	4,460,000	0	3,007,663		3,007,663	(1,452,337)	0	0	0	0		0002
CALL OPTION 20Y RTR 1.450000 3/15/2022 BHF2JVAK8	Macro Interest Rate Hedge	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/15/2021	03/15/2022	0	650,000,000	0.0145	0	9,100,000	0	6,516,604		6,516,604	(2,583,396)	0	0	0	0		0002
CALL OPTION 20Y RTR 1.450000 3/16/2022 BHF2JWN89	Macro Interest Rate Hedge	Exh 5	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/16/2021	03/16/2022	0	250,000,000	0.0145	0	1,645,000	0	2,520,721		2,520,721	875,721	0	0	0	0		0002
CALL OPTION 20Y RTR 1.041000 3/16/2022 BHF2JWTL4	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/16/2021	03/16/2022	0	500,000,000	0.01041	0	3,310,000	0	1,246,813		1,246,813	(2,063,187)	0	0	0	0		0002
CALL OPTION 20Y RTR 1.050000 3/16/2022 BHF2JWW63	Macro Interest Rate Hedge	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/16/2021	03/16/2022	0	500,000,000	0.0105	0	3,175,000	0	1,286,104		1,286,104	(1,888,896)	0	0	0	0		0002
CALL OPTION 20Y RTR 1.450000 3/17/2022 BHF2KYD76	Macro Interest Rate Hedge	Exh 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/06/2021	03/17/2022	0	300,000,000	0.0145	0	3,451,500	0	3,036,206		3,036,206	(415,294)	0	0	0	0		0002
CALL OPTION CL|QUET|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	0	18,825	0	19,625		19,625	800	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	10,080	0	9,651		9,651	(429)	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2LALF0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/20/2021	03/22/2027	101	398,647	3947	0	28,105	0	36,042		36,042	7,938	0	0	0	0		0005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CL1QUET|A|C|PS|1Y|U6|D10|GF0 BHF2LALG8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/20/2021	03/15/2027	477	1,860,300	3900	0	151,987	0	192,599		192,599	40,613	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6.25|D10|GF BHF2LALH6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/20/2021	03/18/2027	205	803,805	3921	0	69,047	0	91,621		91,621	22,574	0	0	0	0		0005
CALL OPTION CL1QUET|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	0	9,480	0	8,050		8,050	(1,430)	0	0	0	0		0005
CALL OPTION CL1QUET|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	0	11,808	0	15,677		15,677	3,869	0	0	0	0		0005
CALL OPTION CL1QUET|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	0	282,232	0	336,640		336,640	54,408	0	0	0	0		0005
CALL OPTION CL1QUET|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	0	269,478	0	310,254		310,254	40,777	0	0	0	0		0005
CALL OPTION CL1QUET|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	0	81,061	0	97,506		97,506	16,445	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2LALP8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/20/2021	02/05/2027	18	69,966	3887	0	5,087	0	6,635		6,635	1,549	0	0	0	0		0005
CALL OPTION MAR27 RTY C @ 2202 BHF2LB3E1	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/29/2021	03/12/2027	130	286,260	2202	0	66,707	0	56,390		56,390	(10,317)	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	0	360,472	0	379,810		379,810	19,338	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	0	26,180	0	27,561		27,561	1,381	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U5.42|D10|GF BHF2MZXM6	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/19/2021	04/13/2027	125	278,875	2231	0	16,733	0	18,580		18,580	1,847	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U5.75|D10|GF BHF2MZXR5	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/19/2021	04/06/2027	33	74,547	2259	0	4,846	0	5,282		5,282	437	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2MZXW4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/18/2021	04/16/2027	64	265,216	4144	0	17,000	0	22,335		22,335	5,335	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6|D10|GF0 BHF2MZXZ7	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/18/2021	04/16/2027	419	1,736,336	4144	0	126,753	0	166,136		166,136	39,384	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U6.25|D10|GF BHF2MZY29	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/18/2021	04/16/2027	468	1,940,328	4146	0	149,987	0	196,658		196,658	46,671	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U30|D10|GF0 BHF2MZYE3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/19/2021	04/19/2027	29	65,598	2262	0	2,526	0	2,566		2,566	41	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U40|D10|GF0 BHF2MZZ02	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/19/2021	04/14/2027	55	123,090	2238	0	8,493	0	8,360		8,360	(133)	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U45|D10|GF0 BHF2MZZ44	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/19/2021	04/21/2027	164	375,396	2289	0	30,182	0	28,968		28,968	(1,214)	0	0	0	0		0005
CALL OPTION CL1QUET|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	0	20,566	0	26,727		26,727	6,161	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CL|QUET|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	0	315,622	0	366,812		366,812	51,190	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	339,308	0	380,430		380,430	41,122	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	0	16,610	0	15,451		15,451	(1,160)	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 4135 BHF2N07Z2	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/18/2021	04/14/2027	411	1,699,485	4135	0	332,748	0	372,926		372,926	40,178	0	0	0	0		0005
CALL OPTION MAR27 SPX C @ 3896 BHF2N0816	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/18/2021	03/25/2027	10	38,960	3896	0	9,190	0	10,266		10,266	1,076	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.23|D10|GF BHF2PCAU1	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/15/2021	05/07/2027	33	72,468	2196	0	4,102	0	4,668		4,668	566	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2PCAX5	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/15/2021	05/14/2027	50	208,900	4178	0	13,934	0	17,109		17,109	3,175	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6|D10|GF0 BHF2PCB06	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/15/2021	05/13/2027	227	945,682	4166	0	72,061	0	88,661		88,661	16,600	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.25|D10|GF BHF2PCB48	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/15/2021	05/03/2027	179	750,547	4193	0	59,894	0	74,019		74,019	14,126	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U39|D10|GF0 BHF2PCB63	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/15/2021	05/14/2027	130	290,940	2238	0	23,042	0	18,799		18,799	(4,244)	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	19,305	0	19,214		19,214	(91)	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	461,482	0	496,583		496,583	35,101	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	149,818	0	158,066		158,066	8,249	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	25,914	0	26,665		26,665	752	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	51,772	0	55,369		55,369	3,597	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	0	6,240	0	5,348		5,348	(891)	0	0	0	0		0005
CALL OPTION MAY27 SPX C @ 4177 BHF2PCCE5	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/15/2021	05/11/2027	456	1,904,712	4177	0	382,990	0	407,354		407,354	24,364	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	0	5,761	0	4,919		4,919	(843)	0	0	0	0		0005
CALL OPTION APR27 SPX C @ 4181 BHF2PCCJ4	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/15/2021	04/30/2027	7	29,267	4181	0	5,810	0	6,220		6,220	410	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5|D10|GF0 BHF2RKEK9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/19/2021	06/11/2027	21	48,615	2315	0	1,706	0	2,599		2,599	892	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2RKEM5	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/19/2021	06/11/2027	32	73,952	2311	0	3,121	0	4,631		4,631	1,510	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2RKEP8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/16/2027	45	190,710	4238	0	12,053	0	16,566		16,566	4,513	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CL|QUET|A|C|PS|1Y|U6|D 10|GF0 BHF2RKER4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/07/2027	175	738,850	4222	0	54,010	0	67,208		67,208	13,198	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6|D 10|GF0 BHF2RKEV5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/25/2027	202	864,156	4278	0	61,441	0	77,148		77,148	15,707	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.2 5|D10|GF BHF2RKKV8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/18/2027	106	448,804	4234	0	34,603	0	44,507		44,507	9,904	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U105 |D10|GF0 BHF2RKKW6	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/19/2021	06/15/2027	589	159,619	271	0	9,801	0	7,919		7,919	(1,882)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U115 |D10|GF0 BHF2RKKX4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/19/2021	06/16/2027	4,622	1,247,940	270	0	90,725	0	75,165		75,165	(15,560)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U120 |D10|GF0 BHF2RKKY2	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/19/2021	06/16/2027	742	200,340	270	0	15,506	0	12,978		12,978	(2,528)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U30| D10|GF0 BHF2RKKZ9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/11/2027	48	111,456	2322	0	3,678	0	4,060		4,060	382	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40| D10|GF0 BHF2RKL05	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/21/2027	64	148,608	2322	0	8,203	0	9,245		9,245	1,042	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45| D10|GF0 BHF2RKL21	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/16/2027	43	99,545	2315	0	6,859	0	7,935		7,935	1,076	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40| D10|GF0 BHF2RKL39	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/11/2027	67	282,137	4211	0	18,790	0	20,945		20,945	2,155	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50| D10|GF0 BHF2RKL47	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/04/2027	548	2,309,820	4215	0	226,824	0	246,075		246,075	19,251	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50| D10|GF0 BHF2RKL54	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/23/2027	783	3,333,231	4257	0	320,990	0	350,469		350,469	29,479	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55| D10|GF0 BHF2RKL62	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	06/18/2027	437	1,849,821	4233	0	213,839	0	243,865		243,865	30,026	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6|D 10|GF0 BHF2RKL88	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	05/10/2027	47	196,178	4174	0	14,753	0	18,373		18,373	3,621	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.2 5|D10|GF BHF2RKL96	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	05/28/2027	150	630,600	4204	0	49,880	0	61,327		61,327	11,446	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40| D10|GF0 BHF2RKLA3	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	05/27/2027	20	84,020	4201	0	5,638	0	6,232		6,232	594	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50| D10|GF0 BHF2RKLB1	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	05/14/2027	37	155,252	4196	0	15,479	0	16,679		16,679	1,201	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55| D10|GF0 BHF2RKLC9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	05/21/2027	241	1,001,596	4156	0	119,691	0	128,914		128,914	9,223	0	0	0	0		0005
CALL OPTION JUN27 RTY C @ 2294 BHF2RKLP0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/19/2021	06/09/2027	21	48,174	2294	0	7,245	0	8,445		8,445	1,200	0	0	0	0		0005
CALL OPTION JUN27 SPX C @ 4244 BHF2RKLQ8	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/19/2021	06/15/2027	269	1,141,636	4244	0	217,715	0	233,912		233,912	16,197	0	0	0	0		0005

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CALL OPTION MAY27 SPX C @ 4204 BHF2RKLR6	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/19/2021	05/28/2027	72	302,688	4204	0	59,425	0	63,675		63,675	4,249	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5|D10|GF0 BHF2STVD6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/12/2021	07/22/2027	25	55,400	2216	0	3,186	0	3,263		3,263	78	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2STVE4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/12/2021	07/13/2027	78	174,408	2236	0	11,406	0	11,748		11,748	342	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2STVF1	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/16/2021	07/16/2027	44	192,456	4374	0	13,164	0	14,472		14,472	1,308	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6|D10|GF0 BHF2STVG9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/16/2021	07/13/2027	137	597,457	4361	0	46,841	0	51,416		51,416	4,575	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.25|D10|GF BHF2STVH7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/16/2021	07/09/2027	113	493,923	4371	0	40,749	0	44,913		44,913	4,165	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U105|D10|GF0 BHF2STVJ3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/13/2021	07/12/2027	424	115,328	272	0	7,635	0	5,544		5,544	(2,091)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U115|D10|GF0 BHF2STVN4	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/13/2021	07/16/2027	2,585	705,705	273	0	52,010	0	38,457		38,457	(13,554)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U120|D10|GF0 BHF2STVP9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/13/2021	07/14/2027	727	198,471	273	0	15,580	0	11,643		11,643	(3,937)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U30|D10|GF0 BHF2STVQ7	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/12/2021	07/15/2027	32	71,232	2226	0	3,134	0	3,082		3,082	(52)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GF0 BHF2STVR5	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/12/2021	07/09/2027	246	556,944	2264	0	39,710	0	37,684		37,684	(2,026)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GF0 BHF2STVS3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/12/2021	07/14/2027	234	519,948	2222	0	48,667	0	45,401		45,401	(3,266)	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	21,990	0	20,910		20,910	(1,080)	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	122,827	0	118,983		118,983	(3,843)	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	252,109	0	244,718		244,718	(7,391)	0	0	0	0		0005
CALL OPTION CL|QUET|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	0	147,940	0	144,758		144,758	(3,182)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55|D10|GF0 BHF2STVX2	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/16/2021	07/21/2027	353	1,526,019	4323	0	186,174	0	182,049		182,049	(4,126)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GF0 BHF2STVY0	Fixed Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/16/2021	06/22/2027	28	119,252	4259	0	12,975	0	12,539		12,539	(436)	0	0	0	0		0005
CALL OPTION JUL27 RTY C @ 2241 BHF2SUS88	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/16/2021	07/16/2027	26	58,266	2241	0	11,960	0	11,202		11,202	(758)	0	0	0	0		0005
CALL OPTION JUL27 SPX C @ 4364 BHF2SUS96	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/16/2021	07/15/2027	269	1,173,916	4364	0	236,922	0	220,848		220,848	(16,074)	0	0	0	0		0005

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CALL OPTION JUL27 CSEATVUS C @ 274 BHF2SUSA3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/13/2021	07/20/2027	2,665	730,210	274	0	40,016	0	29,452		29,452	(10,564)	0	0	0	0		0005
CALL OPTION JUN27 CSEATVUS C @ 270 BHF2SUSB1	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/13/2021	06/17/2027	1,844	497,880	270	0	30,470	0	23,285		23,285	(7,185)	0	0	0	0		0005
CALL OPTION MAY27 CSEATVUS C @ 270 BHF2SUSV7	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	08/13/2021	05/21/2027	444	119,880	270	0	7,301	0	5,587		5,587	(1,713)	0	0	0	0		0005
CALL OPTION AUG22 MXEA C @ 2547 BHF2T7JV7	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	262,898	669,601,206	2547	0	14,644,470	0	7,477,719		7,477,719	(7,166,751)	0	0	0	0		0001
CALL OPTION AUG22 RTY C @ 2411 BHF2T7JW5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	134,185	323,520,035	2411	0	16,010,325	0	13,698,256		13,698,256	(2,312,069)	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	0	38,542,678	0	20,024,849		20,024,849	(18,517,829)	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	0	987,000	0	509,349		509,349	(477,651)	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	0	1,300,000	0	681,889		681,889	(618,111)	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	0	908,000	0	499,780		499,780	(408,220)	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	0	1,475,000	0	856,934		856,934	(618,066)	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	0	2,230,000	0	1,388,090		1,388,090	(841,910)	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 FINANC OZ3VO5H2G7GRS05BHJ91	08/30/2021	08/19/2022	0	300,000,000	0.0075	0	1,722,000	0	994,529		994,529	(727,471)	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 FINANC OZ3VO5H2G7GRS05BHJ91	08/31/2021	08/19/2022	0	300,000,000	0.0075	0	1,722,000	0	994,529		994,529	(727,471)	0	0	0	0		0002
CALL OPTION AUG22 MXEA C @ 2547 BHF2U8126	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	61,343	156,240,621	2547	0	3,534,473	0	1,744,805		1,744,805	(1,789,668)	0	0	0	0		0001
CALL OPTION AUG22 MXEA C @ 2547 BHF2UARY3	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	09/09/2021	08/19/2022	56,962	145,082,214	2547	0	3,470,695	0	1,620,194		1,620,194	(1,850,500)	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	0	23,076,900	0	19,294,037		19,294,037	(3,782,863)	0	0	0	0		0001
CALL OPTION AUG22 MXEA C @ 2547 BHF2UCRZ6	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	09/10/2021	08/19/2022	56,961	145,079,667	2547	0	3,614,745	0	1,620,166		1,620,166	(1,994,579)	0	0	0	0		0001
CALL OPTION AUG22 RTY C @ 2411 BHF2UCSB8	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/10/2021	08/19/2022	70,000	168,770,000	2411	0	8,400,000	0	7,145,940		7,145,940	(1,254,060)	0	0	0	0		0001
CALL OPTION AUG22 RTY C @ 2411 BHF2UGL91	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/13/2021	08/19/2022	63,410	152,881,510	2411	0	7,432,920	0	6,473,200		6,473,200	(959,720)	0	0	0	0		0001
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5 |D10|GFO BHF2UHS27	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/16/2021	12/18/2021	114	253,422	2223	0	16,574	0	17,154		17,154	580	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.75|D10|GF BHF2UHS50	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/16/2021	12/18/2021	89	197,847	2223	0	13,790	0	14,363		14,363	573	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U5.5 |D10|GFO BHF2UHS68	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	63	281,988	4476	0	18,809	0	22,707		22,707	3,898	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION CL|QUET|A|C|PS|1Y|U6|D10|GFO BHF2UHS76	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	484	2,163,964	4471	0	164,028	0	174,566		174,566	10,538	0	0	0	0		0005
CALL OPTION CL|QUET|A|C|PS|1Y|U6.25|D10|GF BHF2UHSA9	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	130	575,120	4424	0	47,275	0	50,988		50,988	3,713	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U105|D10|GFO BHF2UHSD3	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/16/2021	08/10/2027	182	50,232	276	0	2,858	0	2,099		2,099	(759)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U115|D10|GFO BHF2UHSS0	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/16/2021	08/17/2027	2,860	792,220	277	0	50,385	0	37,726		37,726	(12,659)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U120|D10|GFO BHF2UHSU5	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/16/2021	08/12/2027	809	223,284	276	0	15,563	0	11,867		11,867	(3,696)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U45|D10|GFO BHF2UHTA8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	112	250,768	2239	0	23,296	0	21,578		21,578	(1,718)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GFO BHF2UHTE0	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	76	338,808	4458	0	23,513	0	21,817		21,817	(1,696)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GFO BHF2UHTF7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	1,331	5,934,929	4459	0	605,956	0	559,279		559,279	(46,677)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U55|D10|GFO BHF2UHTG5	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	404	1,803,456	4464	0	214,972	0	198,031		198,031	(16,941)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U115|D10|GFO BHF2UHTR1	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/16/2021	07/16/2027	281	76,713	273	0	5,454	0	4,180		4,180	(1,274)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U40|D10|GFO BHF2UHTU4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	35	76,440	2184	0	6,215	0	5,759		5,759	(456)	0	0	0	0		0005
CALL OPTION CL|QUET|A|P|PS|1Y|U50|D10|GFO BHF2UHTV2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	124	540,020	4355	0	58,700	0	54,072		54,072	(4,628)	0	0	0	0		0005
CALL OPTION AUG27 CSEATVUS C @ 277 BHF2UHU32	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/16/2021	08/17/2027	3,847	1,065,619	277	0	51,742	0	38,405		38,405	(13,337)	0	0	0	0		0005
CALL OPTION AUG27 RTY C @ 2228 BHF2UHU40	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/17/2021	08/13/2027	57	126,996	2228	0	26,790	0	25,094		25,094	(1,696)	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	0	293,875	0	261,867		261,867	(32,008)	0	0	0	0		0005
CALL OPTION AUG22 RTY C @ 2411 BHF2UL051	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/15/2021	08/19/2022	63,410	152,881,510	2411	0	7,315,612	0	6,473,200		6,473,200	(842,411)	0	0	0	0		0001
CALL OPTION AUG22 RTY C @ 2411 BHF2UNC13	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	63,410	152,881,510	2411	0	7,302,296	0	6,473,200		6,473,200	(829,095)	0	0	0	0		0001
CALL OPTION FEB23 SPX C @ 1508.46 BME0LWK75	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	26,219	39,550,312	1508.46	8,562,643	0	0	71,977,821		71,977,821	14,942,691	0	0	0	0		0001
CALL OPTION 30Y RTR 2.191250 08-AUG-2022 BME29FFG8	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	47,107,218		47,107,218	(43,919,627)	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	0	19,444,684	0	18,567,942		18,567,942	(14,138,610)	0	(12,688)	0	0		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION FEB23 SPX C @ 1508.46 BRSK3VKR3	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	48,692	73,449,932	1508.46	15,901,911	0	0	133,671,919		133,671,919	27,750,468	0	0	0	0		0001
CALL OPTION FEB23 SPX C @ 1520.27 BRSK3VKW2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/12/2013	02/13/2023	16,444	24,999,320	1520.27	5,227,383	0	0	44,942,755		44,942,755	9,356,354	0	0	0	0		0001
CALL OPTION CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF2UHT59	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	379	835,695	2205	0	66,605	0	61,118		61,118	(5,487)	0	0	0	0		0005
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										156,674,149	244,505,457	0	736,369,225	XXX	736,369,231	19,974,124	0	48,954	0	0	XXX	XXX
CALL OPTION CLIQUET|A|C|PS|1Y|U7.0|D10.0|G BHF21RPC8	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/15/2020	03/02/2026	16	24,288	1518	1,292	0	0	3,157		3,157	(103)	0	0	0	0		0005
PUT OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2299R2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/23/2020	03/06/2026	36	105,444	2929	8,931	0	0	26,929		26,929	6,694	0	0	0	0		0005
PUT OPTION JAN22 SPX P @ 2950 BHF25A3U5	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	01/24/2022	42,850	126,407,500	2950	12,924,417	0	0	664,431		664,431	(4,569,078)	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 2850 BHF25XR47	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	10/25/2021	54,419	155,094,150	2850	13,254,836	0	0	40,938		40,938	(4,347,459)	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 2850 BHF25XSD6	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2020	10/25/2021	11,581	33,005,850	2850	2,848,579	0	0	8,712		8,712	(925,190)	0	0	0	0		0001
PUT OPTION CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2C9PG7	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2020	09/25/2026	62	204,228	3294	14,643	0	0	22,646		22,646	193	0	0	0	0		0005
PUT OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2C9092	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2020	10/16/2026	22	75,724	3442	4,460	0	0	7,899		7,899	766	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 7H6GLXDRUGQFU57RNE97	11/17/2020	10/16/2026	614	2,098,652	3418	143,968	0	0	248,242		248,242	22,621	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 7H6GLXDRUGQFU57RNE97	11/17/2020	10/26/2026	147	499,947	3401	36,746	0	0	65,023		65,023	7,274	0	0	0	0		0005
PUT OPTION CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2DHVC0	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/10/2020	10/20/2026	92	306,360	3330	24,754	0	0	37,666		37,666	3,944	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 7H6GLXDRUGQFU57RNE97	12/10/2020	11/09/2026	28	97,748	3491	6,510	0	0	10,613		10,613	1,364	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 7H6GLXDRUGQFU57RNE97	12/10/2020	11/12/2026	482	1,692,302	3511	128,615	0	0	207,634		207,634	26,538	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 7H6GLXDRUGQFU57RNE97	12/10/2020	11/13/2026	208	749,008	3601	58,048	0	0	96,600		96,600	14,233	0	0	0	0		0005
PUT OPTION DEC21 SPX P @ 2592 BHF2DYDX7	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2020	12/17/2021	162,064	420,069,888	2592	11,258,586	0	0	633,003		633,003	(9,701,186)	0	0	0	0		0001
PUT OPTION DEC21 SPX P @ 3147 BHF2DYE08	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/29/2020	12/17/2021	135,053	425,011,791	3147	20,540,211	0	0	1,618,627		1,618,627	(18,251,379)	0	0	0	0		0001
PUT OPTION DEC21 SPX P @ 3147 BHF2EEFT7	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2020	12/17/2021	135,053	425,011,791	3147	20,933,215	0	0	1,618,627		1,618,627	(18,251,379)	0	0	0	0		0001
PUT OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF2EZAS7	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2021	11/27/2026	60	217,620	3627	0	14,515	0	23,437		23,437	8,922	0	0	0	0		0005
PUT OPTION CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF2EZCE6	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2021	11/16/2026	20	70,400	3520	0	5,555	0	8,622		8,622	3,068	0	0	0	0		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION CLIQUET|A|C|PS|1Y|U5.5|D10|GFO BHF2EZDF2	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2021	12/18/2026	81	299,133	3693	0	19,324	0	30,598		30,598	11,274	0	0	0	0		0005
PUT OPTION CLIQUET|A|C|PS|1Y|U6|D10|GFO BHF2EZDH8	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2021	12/09/2026	219	802,854	3666	0	59,893	0	98,737		98,737	38,844	0	0	0	0		0005
PUT OPTION CLIQUET|A|C|PS|1Y|U6|D10|GFO BHF2EZDJ4	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2021	12/24/2026	196	728,728	3718	0	53,051	0	85,402		85,402	32,351	0	0	0	0		0005
PUT OPTION JUL22 SPX P @ 3949.66 BHF2RD723	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/13/2021	07/15/2022	56,967	225,000,276	3949.66	0	5,400,000	0	3,901,475		3,901,475	(1,498,525)	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	0	5,400,000	0	3,838,911		3,838,911	(1,561,089)	0	0	0	0		0001
PUT OPTION JUL22 SPX P @ 3946.77 BHF2RDKZ5	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2021	07/14/2022	57,009	224,999,991	3946.77	0	5,350,000	0	3,817,506		3,817,506	(1,532,494)	0	0	0	0		0001
PUT OPTION JUL22 SPX P @ 3932.91 BHF2RDL35	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2021	07/14/2022	57,210	225,000,006	3932.91	0	5,450,000	0	4,428,767		4,428,767	(1,021,233)	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 1737 BHF2T7JK1	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	142,716	247,897,692	1737	0	4,917,993	0	5,807,192		5,807,192	889,198	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2T7JM7	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	158,355	260,335,620	1644	0	8,059,699	0	9,018,501		9,018,501	958,801	0	0	0	0		0001
PUT OPTION AUG22 SPX P @ 3301 BHF2T7JN5	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/30/2021	08/19/2022	297,626	982,463,426	3301	0	24,798,198	0	31,532,714		31,532,714	6,734,515	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 1737 BHF2TZAW2	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/02/2021	08/19/2022	111,005	192,815,685	1737	0	4,249,294	0	4,516,854		4,516,854	267,560	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 1737 BHF2U8OZ4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	77,700	134,964,900	1737	0	2,968,925	0	3,161,655		3,161,655	192,730	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 1737 BHF2UARX5	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	09/09/2021	08/19/2022	72,150	125,324,550	1737	0	2,878,064	0	2,935,823		2,935,823	57,759	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	0	10,440,000	0	11,390,232		11,390,232	950,232	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 1737 BHF2UCRX1	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	09/10/2021	08/19/2022	72,150	125,324,550	1737	0	2,884,557	0	2,935,823		2,935,823	51,266	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2UCSD4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/10/2021	08/19/2022	90,772	149,229,168	1644	0	4,785,500	0	5,169,571		5,169,571	384,071	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2UGKU5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/13/2021	08/19/2022	61,432	100,994,208	1644	0	3,470,294	0	3,498,624		3,498,624	28,330	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2ULO28	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/15/2021	08/19/2022	61,432	100,994,208	1644	0	3,547,084	0	3,498,624		3,498,624	(48,460)	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 1644 BHF2UNB22	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/16/2021	12/18/2021	61,430	100,990,920	1644	0	3,429,637	0	3,498,510		3,498,510	68,873	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 1226.88 BME0LWJY8	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1226.88	13,449,970	0	0	0		0	(18,699)	0	0	0	0		0001
PUT OPTION JAN22 SPX P @ 1312.35 BME0LWK42	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/01/2017	01/24/2022	38,100	50,000,534	1312.35	3,590,228	0	0	267		267	(59,163)	0	0	0	0		0001
PUT OPTION APR22 SPX P @ 1387.85 BME0LWK59	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/13/2012	04/13/2022	43,232	60,000,002	1387.85	17,309,797	0	0	5,619		5,619	(146,386)	0	0	0	0		0001
PUT OPTION MAY22 SPX P @ 1370.37 BME0LWK67	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1370.37	29,924,768	0	0	11,853		11,853	(243,733)	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	253,372,332	3029	0	70,439,303	0	19,914,469		19,914,469	(14,069,614)	0	4,539,474	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 4PQUHN3JPFGFNF3BB653	06/26/2015	06/27/2022	33,259	70,000,216	2104.7	0	16,898,364	0	448,789		448,789	(1,125,469)	0	(27,064)	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 JUN22 SPX P @ 2103.75 BME18WAP9 Premium at Maturity				MORGAN STANLEY & CO																		
2022-06-28	Variable Annuities	Exh 5	Equity/Index.	4PQUHN3JPFGFNF3BB653	06/26/2015	06/24/2022	11,883	24,998,861	2103.75	0	6,004,884	0	157,246		157,246	(400,734)	0	(9,619)	0	0		0001
PUT OPTION NOV22 RTY P @ 1170.12 BME1HS8U0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/19/2015	11/21/2022	68,369	80,000,004	1170.12	18,687,998	0	0	1,552,868		1,552,868	(2,028,554)	0	0	0	0		0001
PUT OPTION JAN23 SPX P @ 1898.62 BME1LUZX4 Premium at Maturity				GOLDMAN SACHS																		
2023-01-25	Variable Annuities	Exh 5	Equity/Index.	INTERN W22LROWP2IHZNBB6K528	02/01/2017	01/23/2023	34,235	64,999,996	1898.62	(5,975,376)	17,640,426	0	541,040		541,040	(1,248,817)	0	(18,582)	0	0		0001
PUT OPTION APR23 RTY P @ 1125.6 BME1QMMJ2 Premium at Maturity				MORGAN STANLEY & CO																		
2023-04-17	Variable Annuities	Exh 5	Equity/Index.	4PQUHN3JPFGFNF3BB653	04/13/2016	04/13/2023	88,841	99,999,427	1125.6	0	29,227,377	0	2,563,001		2,563,001	(2,441,933)	0	(13,544)	0	0		0001
PUT OPTION OCT21 SPX P @ 2147.4 BME1VH7U9 Premium at Maturity				MORGAN STANLEY & CO																		
2021-10-12	Variable Annuities	Exh 5	Equity/Index.	4PQUHN3JPFGFNF3BB653	10/07/2016	10/07/2021	23,284	49,999,995	2147.4	0	10,149,595	0	30		30	(532,332)	0	(14,645)	0	0		0001
PUT OPTION OCT21 MSCI US P @ 1676 BME1VKR48 Premium at Maturity				JPMORGAN CHASE BANK																		
2021-10-13	Variable Annuities	Exh 5	Equity/Index.	7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	29,833	50,000,007	1676	0	9,959,621	0	2,112		2,112	(1,203,106)	0	(14,385)	0	0		0001
PUT OPTION OCT21 RTY P @ 1225.2 BME1VKR55 Premium at Maturity				JPMORGAN CHASE BANK																		
2021-10-13	Variable Annuities	Exh 5	Equity/Index.	7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	24,486	30,000,001	1225.2	0	6,773,742	0	53		53	(611,988)	0	(9,783)	0	0		0001
PUT OPTION NOV21 SPX P @ 2092.05 BME1X3X39 Premium at Maturity				MORGAN STANLEY & CO																		
2021-11-05	Variable Annuities	Exh 5	Equity/Index.	4PQUHN3JPFGFNF3BB653	11/03/2016	11/03/2021	14,340	29,999,998	2092.05	0	6,179,303	0	1,907		1,907	(332,887)	0	(9,117)	0	0		0001
PUT OPTION DEC21 SPX P @ 2209.35 BME1Z6AU5 Premium at Maturity				MORGAN STANLEY & CO																		
2021-12-08	Variable Annuities	Exh 5	Equity/Index.	4PQUHN3JPFGFNF3BB653	12/06/2016	12/06/2021	27,159	60,003,739	2209.35	0	11,530,025	0	36,832		36,832	(837,538)	0	(17,409)	0	0		0001
PUT OPTION FEB22 SPX P @ 2279.72 BME21P526 Premium at Maturity				CREDIT SUISSE																		
2022-02-04	Variable Annuities	Exh 5	Equity/Index.	INTERN E58DKGMJYYYJLN8C3868	02/02/2017	02/02/2022	27,196	61,999,994	2279.72	0	11,482,643	0	140,737		140,737	(1,043,594)	0	(15,060)	0	0		0001
PUT OPTION MAR22 RTY P @ 1388.65 BME23RRR1 Premium at Maturity				JPMORGAN CHASE BANK																		
2022-03-23	Variable Annuities	Exh 5	Equity/Index.	7H6GLXDRUGQFU57RNE97	03/20/2017	03/21/2022	72,012	100,000,007	1388.65	0	19,734,703	0	926,218		926,218	(3,379,240)	0	(30,871)	0	0		0001
PUT OPTION MAR22 SPX P @ 2378.75 BME23SD45	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/20/2017	03/21/2022	21,020	50,001,325	2378.75	7,692,204	0	0	238,140		238,140	(992,816)	0	0	0	0		0001
PUT OPTION MAR22 RTY P @ 1380.45 BME249HW0 Premium at Maturity				GOLDMAN SACHS																		
2022-04-01	Variable Annuities	Exh 5	Equity/Index.	INTERN W22LROWP2IHZNBB6K528	03/30/2017	03/30/2022	108,660	149,999,995	1380.45	0	29,720,670	0	1,453,603		1,453,603	(5,012,168)	0	(46,558)	0	0		0001
PUT OPTION MAR22 SPX P @ 2368.9 BME249HZ3 Premium at Maturity				SOCIETE GENERALE SA																		
2022-04-01	Variable Annuities	Exh 5	Equity/Index.	O2RNE8IBXP4R0TD8PU41	03/30/2017	03/30/2022	42,214	100,000,006	2368.9	0	17,475,695	0	509,285		509,285	(1,979,140)	0	(27,376)	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	0	9,851,765	0	501,253		501,253	(1,692,705)	0	(15,454)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	0	8,767,708	0	259,185		259,185	(991,568)	0	(13,753)	0	0		0001
PUT OPTION SEP22 SPX P @ 1469.75 BME2T9CD0	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/10/2018	09/16/2022	51,000	74,957,250	1469.75	1,892,100	0	0	69,874		69,874	(390,151)	0	0	0	0		0001
PUT OPTION DEC21 MXEA P @ 1714.99 BME2YWC35	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/19/2018	12/17/2021	276,970	475,000,778	1714.99	27,100,005	0	0	1,722,050		1,722,050	(7,836,743)	0	0	0	1,097,906		0001
PUT OPTION MAR23 RTY P @ 930.07 BRSK3V6M0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/06/2013	03/06/2023	107,519	100,000,197	930.07	30,824,622	0	0	1,057,008		1,057,008	(2,099,955)	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 1211.41 BRSK3VGU1	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/12/2011	10/12/2021	82,548	100,000,009	1211.41	26,900,060	0	0	0		0	(31,175)	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 1226.88 BRSK3VGW7	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1226.88	13,449,970	0	0	0		0	(18,699)	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 1252.43 BRSK3VGX5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/24/2011	10/25/2021	39,922	50,000,001	1252.43	13,300,144	0	0	0		0	(22,920)	0	0	0	0		0001
PUT OPTION NOV21 SPX P @ 1226.2 BRSK3VH48	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/17/2011	11/17/2021	81,553	100,000,285	1226.2	30,250,087	0	0	2		2	(45,928)	0	0	0	0		0001
PUT OPTION NOV21 SPX P @ 1245.55 BRSK3VH71	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/30/2011	11/30/2021	80,286	100,000,007	1245.55	30,450,003	0	0	10		10	(57,274)	0	0	0	0		0001
PUT OPTION JAN22 SPX P @ 1315.79 BRSK3VHC0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/23/2012	01/24/2022	76,000	100,000,043	1315.79	30,000,240	0	0	553		553	(120,553)	0	0	0	0		0001
PUT OPTION JAN22 SPX P @ 1312.35 BRSK3VHD8	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/24/2012	01/24/2022	38,100	50,000,534	1312.35	15,025,116	0	0	267		267	(59,163)	0	0	0	0		0001
PUT OPTION JAN22 SPX P @ 1319.05 BRSK3VHE6	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/01/2017	01/27/2022	75,812	100,000,007	1319.05	7,251,061	0	0	643		643	(124,613)	0	0	0	0		0001
PUT OPTION MAR22 SPX P @ 1393.3 BRSK3VHF3	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/22/2012	03/22/2022	14,354	20,000,000	1393.3	5,730,000	0	0	1,284		1,284	(45,932)	0	0	0	0		0001
PUT OPTION MAR22 SPX P @ 1415.25 BRSK3VHG1	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/27/2012	03/28/2022	14,132	20,000,002	1415.25	5,606,000	0	0	1,708		1,708	(51,864)	0	0	0	0		0001
PUT OPTION APR22 SPX P @ 1359.3 BRSK3VHJ5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/10/2012	04/11/2022	73,567	100,000,007	1359.3	29,499,744	0	0	7,271		7,271	(212,600)	0	0	0	0		0001
PUT OPTION APR22 SPX P @ 1387.85 BRSK3VHK2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/01/2017	04/13/2022	28,822	40,000,001	1387.85	3,312,952	0	0	3,746		3,746	(97,590)	0	0	0	0		0001
PUT OPTION MAY22 SPX P @ 1370.37 BRSK3VHL0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1370.37	29,924,768	0	0	11,853		11,853	(243,733)	0	0	0	0		0001
PUT OPTION OCT22 SPX P @ 1431.8 BRSK3VJL8	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/10/2012	10/10/2022	69,842	100,000,008	1431.8	29,850,001	0	0	88,354		88,354	(485,003)	0	0	0	0		0001
PUT OPTION NOV22 SPX P @ 1380.35 BRSK3VJN4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/19/2012	11/21/2022	108,668	149,999,995	1380.35	43,087,496	0	0	128,815		128,815	(672,962)	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	0	17,156,317	0	61,878		61,878	(279,725)	0	(21,194)	0	0		0001
PUT OPTION DEC22 SPX P @ 1439.65 BRSK3VK02	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	12/18/2012	12/19/2022	138,923	199,999,996	1439.65	56,599,866	0	0	267,339		267,339	(1,176,656)	0	0	0	0		0001
PUT OPTION DEC22 SPX P @ 1436.7 BRSK3VK10	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/01/2017	12/19/2022	69,604	99,999,992	1436.7	10,158,811	0	0	131,825		131,825	(582,802)	0	0	0	0		0001
PUT OPTION JAN23 SPX P @ 1487.75 BRSK3VK93	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/22/2013	01/23/2023	67,216	99,999,994	1487.75	28,499,410	0	0	201,025		201,025	(791,290)	0	0	0	0		0001
PUT OPTION JAN23 SPX P @ 1504.5 BRSK3VKN2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/01/2017	01/30/2023	66,467	99,999,993	1504.5	11,018,337	0	0	223,548		223,548	(852,489)	0	0	0	0		0001
PUT OPTION MAY23 SPX P @ 1595.03 BRSK3VN09	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/30/2013	05/01/2023	62,695	100,000,278	1595.03	27,524,986	0	0	468,250		468,250	(1,438,811)	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	263,500,900	2593	0	73,820,655	0	10,728,811		10,728,811	(8,635,793)	0	4,558,242	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PUT OPTION JUN23 SPX P @ 1628.45 BRSKBVSB1	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/11/2013	06/12/2023	91,307	148,688,880	1628.45	38,361,723	0	0	904,485		904,485	(2,563,432)	0	0	0	0		0001
PUT OPTION JUL23 SPX P @ 1692.6 BRSKJ2E89	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/18/2013	07/18/2023	29,540	49,999,996	1692.6	11,549,981	0	0	404,642		404,642	(1,013,346)	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 E570DZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	29,999,999	1194.2	0	9,026,246	0	1,297,288		1,297,288	(773,910)	0	34,429	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 E570DZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1195.01	0	6,027,377	0	865,875		865,875	(516,428)	0	22,990	0	0		0001
PUT OPTION DEC21 MXEA P @ 1352.74 BHF2TX446	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/01/2021	12/17/2021	277,216	375,001,169	1352.74	0	587,698	0	466,649		466,649	(121,049)	0	0	0	866,769		0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										724,034,883	486,635,700	0	156,887,885	XXX	156,887,885	(122,700,927)	0	8,850,721	0	1,964,675	XXX	XXX
Interest Rate Swap With MORCS RCV ULB3 PAY 0.50 12/02/2023 BHF2D4SE9	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	11/30/2020	12/02/2023	0	750,000,000	0.005	930,000	0	0	2,736,087		2,736,087	1,879,752	0	0	0	0		0004
Interest Rate Swap With MORGAN STANLEY CAPITAL SERVICE RCV ULB3 PAY 1.00 03/01/2023 BHF2H4FT6	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	02/17/2021	03/01/2023	0	800,000,000	0.01	0	180,000	0	139,444		139,444	(40,556)	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	0	912,500	0	866,993		866,993	(45,507)	0	0	0	0		0003
Interest Rate Swap With MORGAN STANLEY CAPITAL SERVICE RCV ULB3 PAY 0.50 04/28/2023 BHF2M0ZA7	Liability Portfolio	N/A	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/26/2021	04/28/2023	0	500,000,000	0.005	0	512,500	0	468,008		468,008	(44,492)	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	0	2,352,500	0	3,682,981		3,682,981	1,330,481	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	(1,016,086)		(1,016,086)	(1,016,086)	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	0	2,162,500	0	3,682,981		3,682,981	1,520,481	0	0	0	0		0003
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	(1,016,086)		(1,016,086)	(1,016,086)	0	0	0	0		0003
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										930,000	6,120,000	0	9,544,322	XXX	9,544,322	2,567,987	0	0	0	0	XXX	XXX

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

1	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 SEP24 SPX P @ 2622.6 09/30/2024 2622.6 PUT BHF1S7818;																						
PUT OPTION SEP24 SPX P @ 2039.8 09/	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/30/2019	09/30/2024	228,781	533,334,284	2622.6 / 2039.8	50,000	42,365,512	0	17,893,198		17,893,198	(7,625,219)	0	323,124	0	4,620,922		0001
PUT OPTION AUG22 SPX P @ 2449 08/29/2022 2449. PUT BHF1Z08G2;																						
PUT OPTION AUG22 SPX P @ 1836.75 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	(2,735,085)		(2,735,085)	3,330,868	0	0	0	1,044,705		0001
CALL OPTION OCT21 MXEA C @ 1860 10/15/2021 1860. CALL BHF2C4KE8;																						
CALL OPTION OCT21 MXEA C @ 1986 10/	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/12/2020	10/15/2021	8,375	16,105,125	1860 / 1986	675,025	0	0	1,043,906		1,043,906	241,700	0	0	0	16,324		0005
CALL OPTION OCT21 SPX C @ 3372 10/15/2021 3372. CALL BHF2C4KH1;																						
CALL OPTION OCT21 SPX C @ 3637 10/15	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/12/2020	10/15/2021	8,976	31,456,392	3372 / 3637	1,457,702	0	0	2,366,010		2,366,010	641,484	0	0	0	31,884		0005
CALL OPTION OCT21 SPLVP5UP C @ 247 10/15/2021 247. CALL BHF2C4KK4; CALL OPTION OCT21 SPLVP5UP C @ 26	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/12/2020	10/15/2021	888,753	227,076,392	247 / 264	4,509,533	0	0	9,341,475		9,341,475	5,394,687	0	0	0	230,166		0005
CALL OPTION OCT21 MXEA C @ 1875 10/15/2021 1875. CALL BHF2C9K64;																						
CALL OPTION OCT21 MXEA C @ 2094 10/	Liability Portfolio	N/A	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/13/2020	10/15/2021	71	140,900	1875 / 2094	8,939	0	0	15,245		15,245	4,217	0	0	0	143		0005
CALL OPTION OCT21 RTY C @ 1599 10/15/2021 1599. CALL BHF2C9KN7;																						
CALL OPTION OCT21 RTY C @ 1766 10/15	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/13/2020	10/15/2021	57	95,903	1599 / 1766	5,720	0	0	9,477		9,477	2,190	0	0	0	97		0005
CALL OPTION OCT21 SPX C @ 3348 10/15/2021 3348. CALL BHF2C9L30;																						
CALL OPTION OCT21 SPX C @ 3769 10/15	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2020	10/15/2021	880	3,131,480	3348 / 3769	222,490	0	0	367,950		367,950	108,269	0	0	0	3,174		0005
CALL OPTION NOV21 MXEA C @ 1968 11/19/2021 1968. CALL BHF2DCER7;																						
CALL OPTION NOV21 MXEA C @ 2288 11/	Liability Portfolio	N/A	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/07/2020	11/19/2021	68	144,704	1968 / 2288	11,263	0	0	18,320		18,320	6,268	0	0	0	268		0005
CALL OPTION NOV21 RTY C @ 1684 11/19/2021 1684. CALL BHF2DCET3;																						
CALL OPTION NOV21 RTY C @ 1985 11/19	Liability Portfolio	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2020	11/19/2021	44	80,718	1684 / 1985	8,038	0	0	12,370		12,370	3,640	0	0	0	149		0005
CALL OPTION NOV21 SPX C @ 3561 11/19/2021 3561. CALL BHF2DCEV8;																						
CALL OPTION NOV21 SPX C @ 3912 11/19	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/07/2020	11/19/2021	1,263	4,719,200	3561 / 3912	253,206	0	0	412,277		412,277	138,653	0	0	0	8,733		0005

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CALL OPTION NOV21 MXEA C @ 1883 11/19/2021 1883. CALL BHF2DW0L1;				BANK OF AMERICA NA																		
CALL OPTION NOV21 MXEA C @ 2185 11/	Fixed Annuities	Exh 5	Equity/Index.	B4TYDEB6GKMZO031MB27	12/16/2020	11/19/2021	3,269	6,649,146	1883 / 2185	620,914	0	0	903,078		903,078	259,596	0	0	0	12,305		0005
CALL OPTION NOV21 SPX C @ 3478 11/19/2021 3478. CALL BHF2DW0P2;				WELLS FARGO BANK NA																		
CALL OPTION NOV21 SPX C @ 3789 11/19	Fixed Annuities	Exh 5	Equity/Index.	KB1H1DSPRFMYMCUFXT09	12/15/2020	11/19/2021	7,283	26,462,781	3478 / 3789	1,440,140	0	0	2,148,706		2,148,706	638,282	0	0	0	48,972		0005
CALL OPTION NOV21 SPLVPSUP C @ 247 11/19/2021 247. CALL BHF2DW0X5; CALL OPTION NOV21 SPLVPSUP C @ 26				GOLDMAN SACHS																		
	Fixed Annuities	Exh 5	Equity/Index.	INTERN W22LROWP2IHZNBB6K528	12/15/2020	11/19/2021	790,161	201,886,136	247 / 264	4,478,633	0	0	7,938,827		7,938,827	4,453,495	0	0	0	373,607		0005
CALL OPTION DEC21 MXEA C @ 2101 12/17/2021 2101. CALL BHF2EP4X5;																						
CALL OPTION DEC21 MXEA C @ 2333 12/	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/08/2021	12/17/2021	105	232,785	2101 / 2333	0	12,911	0	17,318		17,318	4,407	0	0	0	538		0005
CALL OPTION DEC21 RTY C @ 1928 12/17/2021 1928. CALL BHF2EP506;																						
CALL OPTION DEC21 RTY C @ 2146 12/17	Liability Portfolio	N/A	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/07/2021	12/17/2021	144	293,328	1928 / 2146	0	20,448	0	24,320		24,320	3,872	0	0	0	678		0005
CALL OPTION DEC21 SPX C @ 3686 12/17/2021 3686. CALL BHF2EP530;																						
CALL OPTION DEC21 SPX C @ 4024 12/17	Liability Portfolio	N/A	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/07/2021	12/17/2021	1,844	7,108,620	3686 / 4024	0	360,686	0	543,766		543,766	183,079	0	0	0	16,431		0005
CALL OPTION DEC21 MXEA C @ 2095 12/17/2021 2095. CALL BHF2F5806;																						
CALL OPTION DEC21 MXEA C @ 2230 12/	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/20/2021	12/17/2021	7,179	15,524,588	2095 / 2230	0	590,545	0	778,118		778,118	187,573	0	0	0	35,883		0005
CALL OPTION DEC21 SPX C @ 3678 12/17/2021 3678. CALL BHF2F5848;																						
CALL OPTION DEC21 SPX C @ 3876 12/17	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/19/2021	12/17/2021	10,060	37,996,620	3678 / 3876	0	1,240,979	0	1,781,504		1,781,504	540,525	0	0	0	87,825		0005
CALL OPTION DEC21 SPLVPSUP C @ 249 12/17/2021 249. CALL BHF2F5863; CALL OPTION DEC21 SPLVPSUP C @ 26																						
	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2021	12/17/2021	699,428	180,102,710	249 / 266	0	3,603,320	0	5,672,013		5,672,013	2,068,692	0	0	0	416,285		0005
CALL OPTION JAN22 MXEA C @ 2177 01/21/2022 2177. CALL BHF2H4E18;																						
CALL OPTION JAN22 MXEA C @ 2314 01/	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/18/2021	01/21/2022	5,806	13,037,373	2177 / 2314	0	386,938	0	522,619		522,619	135,681	0	0	0	36,270		0005
CALL OPTION JAN22 SPX C @ 3770 01/21/2022 3770. CALL BHF2H4E34;																						
CALL OPTION JAN22 SPX C @ 3991 01/21	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2021	01/21/2022	7,140	27,706,770	3770 / 3991	0	976,109	0	1,320,521		1,320,521	344,412	0	0	0	77,081		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JAN22 SPLVP5UP C @ 250 01/21/2022 250. CALL BHF2H4E59; CALL OPTION JAN22 SPLVP5UP C @ 26	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/18/2021	01/21/2022	572,136	147,897,156	250 / 267	0	3,019,047	0	4,135,339		4,135,339	1,116,292	0	0	0	411,455		0005
CALL OPTION JAN22 MXEA C @ 2193 01/21/2022 2193. CALL BHF2H65R6; CALL OPTION JAN22 MXEA C @ 2439 01/	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/18/2021	01/21/2022	51	118,116	2193 / 2439	0	4,820	0	6,365		6,365	1,545	0	0	0	329		0005
CALL OPTION JAN22 RTY C @ 2079 01/21/2022 2079. CALL BHF2H65W5; CALL OPTION JAN22 RTY C @ 2346 01/21	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/18/2021	01/21/2022	65	143,813	2079 / 2346	0	9,421	0	9,559		9,559	138	0	0	0	400		0005
CALL OPTION JAN22 SPX C @ 3789 01/21/2022 3789. CALL BHF2H6604; CALL OPTION JAN22 SPX C @ 4147 01/21	Liability Portfolio	N/A	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2021	01/21/2022	1,741	6,908,288	3789 / 4147	0	355,268	0	502,191		502,191	146,923	0	0	0	19,219		0005
CALL OPTION FEB22 MXEA C @ 2194 02/18/2022 2194. CALL BHF2JH616; CALL OPTION FEB22 MXEA C @ 2335 02/	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/10/2021	02/18/2022	4,285	9,703,383	2194 / 2335	0	269,655	0	372,652		372,652	102,997	0	0	0	30,155		0005
CALL OPTION FEB22 SPX C @ 3882 02/18/2022 3882. CALL BHF2JH632; CALL OPTION FEB22 SPX C @ 4088 02/18	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/10/2021	02/18/2022	6,161	24,551,585	3882 / 4088	0	703,394	0	998,033		998,033	294,640	0	0	0	76,298		0005
CALL OPTION FEB22 SPLVP5UP C @ 249 02/18/2022 249. CALL BHF2JH657; CALL OPTION FEB22 SPLVP5UP C @ 26	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/10/2021	02/18/2022	495,240	127,524,300	249 / 266	0	2,520,772	0	3,905,997		3,905,997	1,385,225	0	0	0	396,302		0005
CALL OPTION FEB22 MXEA C @ 2230 02/18/2022 2230. CALL BHF2JPZG3; CALL OPTION FEB22 MXEA C @ 2477 02/	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/15/2021	02/18/2022	37	87,080	2230 / 2477	0	3,182	0	4,038		4,038	856	0	0	0	271		0005
CALL OPTION FEB22 RTY C @ 2259 02/18/2022 2259. CALL BHF2JPZK4; CALL OPTION FEB22 RTY C @ 2478 02/18	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/15/2021	02/18/2022	70	165,795	2259 / 2478	0	8,082	0	5,156		5,156	(2,926)	0	0	0	515		0005
CALL OPTION FEB22 SPX C @ 3886 02/18/2022 3886. CALL BHF2JPZM0; CALL OPTION FEB22 SPX C @ 4250 02/18	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/15/2021	02/18/2022	1,738	7,070,184	3886 / 4250	0	326,483	0	476,096		476,096	149,612	0	0	0	21,972		0005
CALL OPTION MAR22 MXEA C @ 2196 03/18/2022 2196. CALL BHF2LB384; CALL OPTION MAR22 MXEA C @ 2412 03/	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/19/2021	03/18/2022	124	285,696	2196 / 2412	0	14,281	0	14,556		14,556	275	0	0	0	972		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAR22 RTY C @ 2197 03/18/2022 2197. CALL BHF2LB3A9; CALL OPTION MAR22 RTY C @ 2436 03/18	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/19/2021	03/18/2022	165	382,223	2197 / 2436	0	18,106	0	16,737		16,737	(1,369)	0	0	0	1,300		0005
CALL OPTION MAR22 SPX C @ 3896 03/18/2022 3896. CALL BHF2LB3C5; CALL OPTION MAR22 SPX C @ 4287 03/18	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/19/2021	03/18/2022	2,199	8,997,209	3896 / 4287	0	539,900	0	630,381		630,381	90,481	0	0	0	30,611		0005
CALL OPTION MAR22 MXEA C @ 2191 03/18/2022 2191. CALL BHF2LB3H4; CALL OPTION MAR22 MXEA C @ 2335 03/	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/19/2021	03/18/2022	5,751	13,014,513	2191 / 2335	0	492,232	0	508,121		508,121	15,890	0	0	0	44,279		0005
CALL OPTION MAR22 SPX C @ 3859 03/18/2022 3859. CALL BHF2LB3K7; CALL OPTION MAR22 SPX C @ 4128 03/18	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/19/2021	03/18/2022	7,861	31,392,904	3859 / 4128	0	1,433,708	0	1,632,757		1,632,757	199,049	0	0	0	106,807		0005
CALL OPTION MAR22 SPLVPSUP C @ 248 03/18/2022 248. CALL BHF2LB3M3; CALL OPTION MAR22 SPLVP5UP C @ 26	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/19/2021	03/18/2022	614,063	158,428,254	248 / 268	0	5,827,458	0	5,405,666		5,405,666	(421,792)	0	0	0	539,013		0005
CALL OPTION APR22 MXEA C @ 2274 04/15/2022 2274. CALL BHF2MT3N1; CALL OPTION APR22 MXEA C @ 2529 04/	Liability Portfolio	N/A	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/13/2021	04/15/2022	81	194,522	2274 / 2529	0	7,445	0	7,605		7,605	160	0	0	0	715		0005
CALL OPTION APR22 RTY C @ 2247 04/14/2022 2247. CALL BHF2MT3S0; CALL OPTION APR22 RTY C @ 2470 04/14	Liability Portfolio	N/A	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/13/2021	04/14/2022	171	403,304	2247 / 2470	0	14,113	0	14,465		14,465	352	0	0	0	1,478		0005
CALL OPTION APR22 SPX C @ 4135 04/14/2022 4135. CALL BHF2MT3U5; CALL OPTION APR22 SPX C @ 4527 04/14	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/13/2021	04/14/2022	1,738	7,527,278	4135 / 4527	0	313,987	0	412,714		412,714	98,727	0	0	0	27,580		0005
CALL OPTION APR22 MXEA C @ 2256 04/15/2022 2256. CALL BHF2MUKX7; CALL OPTION APR22 MXEA C @ 2417 04/	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/13/2021	04/15/2022	4,924	11,504,926	2256 / 2417	0	364,622	0	383,759		383,759	19,137	0	0	0	42,261		0005
CALL OPTION APR22 SPX C @ 4100 04/14/2022 4100. CALL BHF2MUKZ2; CALL OPTION APR22 SPX C @ 4376 04/14	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/13/2021	04/14/2022	6,528	27,665,664	4100 / 4376	0	959,747	0	1,193,458		1,193,458	233,712	0	0	0	101,366		0005
CALL OPTION APR22 SPLVPSUP C @ 255 04/14/2022 255. CALL BHF2MUL16; CALL OPTION APR22 SPLVP5UP C @ 27	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/13/2021	04/14/2022	506,475	134,215,875	255 / 275	0	3,408,577	0	2,220,828		2,220,828	(1,187,748)	0	0	0	491,763		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION MAY22 MXEA C @ 2293 05/20/2022 2293. CALL BHF2PTM80; CALL OPTION MAY22 MXEA C @ 2442 05/	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/23/2021	05/20/2022	6,456	15,284,580	2293 / 2442	0	440,628	0	409,457		409,457	(31,171)	0	0	0	60,929		0005
CALL OPTION MAY22 SPX C @ 4157 05/20/2022 4157. CALL BHF2PTMD9; CALL OPTION MAY22 SPX C @ 4384 05/20	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2021	05/20/2022	8,386	35,812,413	4157 / 4384	0	1,169,595	0	1,226,377		1,226,377	56,782	0	0	0	142,758		0005
CALL OPTION MAY22 SPLVP5UP C @ 258 05/20/2022 258. CALL BHF2PTML1; CALL OPTION MAY22 SPLVP5UP C @ 27	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	05/20/2022	520,903	139,341,553	258 / 277	0	2,408,000	0	1,638,668		1,638,668	(769,332)	0	0	0	555,454		0005
CALL OPTION MAY22 MXEA C @ 2298 05/20/2022 2298. CALL BHF2PTN30; CALL OPTION MAY22 MXEA C @ 2562 05/	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/23/2021	05/20/2022	86	208,980	2298 / 2562	0	8,122	0	7,366		7,366	(756)	0	0	0	833		0005
CALL OPTION MAY22 RTY C @ 2206 05/20/2022 2206. CALL BHF2PTND8; CALL OPTION MAY22 RTY C @ 2433 05/20	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/23/2021	05/20/2022	114	264,423	2206 / 2433	0	15,144	0	11,181		11,181	(3,963)	0	0	0	1,054		0005
CALL OPTION MAY22 SPX C @ 4168 05/20/2022 4168. CALL BHF2PTNH9; CALL OPTION MAY22 SPX C @ 4559 05/20	Liability Portfolio	N/A	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2021	05/20/2022	1,359	5,929,997	4168 / 4559	0	287,959	0	312,738		312,738	24,780	0	0	0	23,639		0005
CALL OPTION JUN22 MXEA C @ 2340 06/17/2022 2340. CALL BHF2RHN83; CALL OPTION JUN22 MXEA C @ 2490 06/	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2021	06/17/2022	6,184	14,934,360	2340 / 2490	0	335,606	0	324,880		324,880	(10,726)	0	0	0	63,023		0005
CALL OPTION JUN22 SPX C @ 4213 06/17/2022 4213. CALL BHF2RHNK6; CALL OPTION JUN22 SPX C @ 4444 06/17	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/16/2021	06/17/2022	9,436	40,843,726	4213 / 4444	0	1,369,164	0	1,343,326		1,343,326	(25,837)	0	0	0	172,360		0005
CALL OPTION JUN22 SPLVP5UP C @ 258 06/17/2022 258. CALL BHF2RHNR1; CALL OPTION JUN22 SPLVP5UP C @ 27	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/16/2021	06/17/2022	619,310	165,355,770	258 / 276	0	4,149,377	0	1,995,527		1,995,527	(2,153,850)	0	0	0	697,798		0005
CALL OPTION JUN22 MXEA C @ 2340 06/17/2022 2340. CALL BHF2RHUG7; CALL OPTION JUN22 MXEA C @ 2603 06/	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2021	06/17/2022	87	215,021	2340 / 2603	0	6,401	0	6,111		6,111	(291)	0	0	0	907		0005
CALL OPTION JUN22 RTY C @ 2309 06/17/2022 2309. CALL BHF2RHUV4; CALL OPTION JUN22 RTY C @ 2522 06/17	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2021	06/17/2022	114	275,367	2309 / 2522	0	7,844	0	8,170		8,170	326	0	0	0	1,162		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION JUN22 SPX C @ 4239 06/17/2022 4239. CALL BHF2RHUY8; CALL OPTION JUN22 SPX C @ 4635 06/17	Liability Portfolio	N/A	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/16/2021	06/17/2022	2,231	9,898,947	4239 / 4635	0	498,450	0	483,754		483,754	(14,696)	0	0	0	41,773		0005
CALL OPTION JUL22 MXEA C @ 2300 07/15/2022 2300. CALL BHF2T8S78; CALL OPTION JUL22 MXEA C @ 2438 07/	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	07/15/2022	5,748	13,617,012	2300 / 2438	0	404,372	0	336,095		336,095	(68,277)	0	0	0	60,479		0005
CALL OPTION JUL22 SPX C @ 4346 07/15/2022 4346. CALL BHF2T8SA1; CALL OPTION JUL22 SPX C @ 4568 07/15	Fixed Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/23/2021	07/15/2022	8,798	39,212,686	4346 / 4568	0	1,250,988	0	1,061,264		1,061,264	(189,724)	0	0	0	174,159		0005
CALL OPTION JUL22 SPLVP5UP C @ 261 07/15/2022 261. CALL BHF2T8SC7; CALL OPTION JUL22 SPLVP5UP C @ 27	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	07/15/2022	643,480	173,417,860	261 / 278	0	4,048,000	0	1,421,198		1,421,198	(2,626,802)	0	0	0	770,218		0005
CALL OPTION JUL22 MXEA C @ 2313 07/15/2022 2313. CALL BHF2T8SE3; CALL OPTION JUL22 MXEA C @ 2570 07/	Liability Portfolio	N/A	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	07/15/2022	107	261,241	2313 / 2570	0	12,302	0	8,753		8,753	(3,549)	0	0	0	1,160		0005
CALL OPTION JUL22 RTY C @ 2194 07/15/2022 2194. CALL BHF2T8SG8; CALL OPTION JUL22 RTY C @ 2412 07/15	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/25/2021	07/15/2022	135	310,905	2194 / 2412	0	14,575	0	13,340		13,340	(1,235)	0	0	0	1,381		0005
CALL OPTION JUL22 SPX C @ 4361 07/15/2022 4361. CALL BHF2T8SJ2; CALL OPTION JUL22 SPX C @ 4770 07/15	Liability Portfolio	N/A	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/23/2021	07/15/2022	1,917	8,752,064	4361 / 4770	0	446,239	0	361,937		361,937	(84,302)	0	0	0	38,871		0005
CALL OPTION AUG22 MXEA C @ 2338 08/19/2022 2338 CALL BHF2UW6W2; CALL OPTION AUG22 MXEA C @ 2473 08/1	Fixed Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/22/2021	08/19/2022	6,573	15,811,352	2338/2473	0	418,766	0	337,100		337,100	(81,666)	0	0	0	74,369		0005
CALL OPTION AUG22 SPX C @ 4434 08/19/2022 4434. CALL BHF2UW735; CALL OPTION AUG22 SPX C @ 4651 08/19	Fixed Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/22/2021	08/19/2022	11,039	50,144,658	4434 / 4651	0	1,317,931	0	1,183,199		1,183,199	(134,731)	0	0	0	235,857		0005
CALL OPTION AUG22 SPLVP5UP C @ 264 08/19/2022 264. CALL BHF2UW776; CALL OPTION AUG22 SPLVP5UP C @ 28	Fixed Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	08/19/2022	833,056	227,007,760	264 / 281	0	3,073,000	0	1,238,304		1,238,304	(1,834,696)	0	0	0	1,067,740		0005
CALL OPTION AUG22 MXEA C @ 2346 08/19/2022 2346. CALL BHF2UW818; CALL OPTION AUG22 MXEA C @ 2607 08/	Liability Portfolio	N/A	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/22/2021	08/19/2022	78	193,167	2346 / 2607	0	7,656	0	5,754		5,754	(1,902)	0	0	0	909		0005

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION AUG22 RTY C @ 2216 08/19/2022 2216. CALL BHF2UW859; CALL OPTION AUG22 RTY C @ 2434 08/19	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/22/2021	08/19/2022	148	344,100	2216 / 2434	0	15,638	0	14,057		14,057	(1,580)	0	0	0	1,618		0005
CALL OPTION AUG22 SPX C @ 4455 08/19/2022 4455. CALL BHF2UW875; CALL OPTION AUG22 SPX C @ 4867 08/19	Liability Portfolio	N/A	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/22/2021	08/19/2022	1,458	6,795,738	4455 / 4867	0	275,606	0	237,306		237,306	(38,300)	0	0	0	31,964		0005
PUT OPTION AUG22 SPX P @ 2449 08/29/2022 2449. PUT BME2A8AR3; PUT OPTION AUG22 SPX P @ 1836.75 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	0	23,462,355	0	2,734,326		2,734,326	(3,331,797)	0	(36,528)	0	1,044,705		0001
PUT OPTION SEP22 SPX P @ 2352.39 09/01/2022 2352.39 PUT BME2ADZF1; PUT OPTION SEP22 SPX P @ 1733.34	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2017	09/01/2022	20,192	41,249,999	2352.39 / 1733.34	2,399,700	1,598,520	0	506,911		506,911	(629,743)	0	(2,314)	0	197,887		0001
PUT OPTION SEP22 SPX P @ 2352.39 09/01/2022 2352.39 PUT BME2AE000; PUT OPTION SEP22 SPX P @ 2228.58	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2017	09/01/2022	20,192	46,250,000	2352.39 / 2228.58	607,800	404,876	0	104,542		104,542	(178,661)	0	(586)	0	221,873		0001
PUT OPTION SEP22 SPX P @ 2327.98 09/06/2022 2327.98 PUT BME2AH8Z8; PUT OPTION SEP22 SPX P @ 1837.88	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/05/2017	09/06/2022	61,212	127,500,311	2327.98 / 1837.88	6,259,500	4,169,587	0	1,337,762		1,337,762	(1,388,227)	0	(6,041)	0	616,186		0001
PUT OPTION DEC23 SPX P @ 2555.03 12/15/2023 2555.03 PUT BME2YWC76; PUT OPTION DEC23 SPX P @ 2017.13	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	11/19/2018	12/15/2023	185,908	425,000,678	2555.03 / 2017.13	27,299,999	0	0	10,644,304		10,644,304	(4,975,573)	0	0	0	3,157,772		0001
PUT OPTION DEC21 MXEA P @ 1713.47 12/17/2021 1713.47 PUT BME2YWFB4; PUT OPTION DEC21 MXEA P @ 1352.7	Variable Annuities	Exh 5	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2018	12/17/2021	277,216	425,001,230	1713.47 / 1352.74	26,550,030	0	0	1,247,249		1,247,249	(8,279,215)	0	0	0	982,338		0001
PUT OPTION DEC23 SPX P @ 2567.85 12/15/2023 2567.85 PUT BME2YXNW7; PUT OPTION DEC23 SPX P @ 2027.25	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	10,648,949		10,648,949	(5,108,495)	0	0	0	3,157,767		0001
0199999999. Subtotal - Purchased Options - Hedging Other - Collars										98,209,880	121,788,449	0	114,462,311	XXX	114,462,311	(18,578,662)	0	277,655	0	23,006,444	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										979,848,912	859,049,606	0	1,017,263,743	XXX	1,017,263,749	(118,737,478)	0	9,177,330	0	24,971,119	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										156,674,149	244,505,457	0	736,369,225	XXX	736,369,231	19,974,124	0	48,954	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										724,034,883	486,635,700	0	156,887,885	XXX	156,887,885	(122,700,927)	0	8,850,721	0	1,964,675	XXX	XXX
0459999999. Total Purchased Options - Caps										930,000	6,120,000	0	9,544,322	XXX	9,544,322	2,567,987	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										98,209,880	121,788,449	0	114,462,311	XXX	114,462,311	(18,578,662)	0	277,655	0	23,006,444	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	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)
0499999999. Total Purchased Options										979,848,912	859,049,606	0	1,017,263,743	XXX	1,017,263,749	(118,737,478)	0	9,177,330	0	24,971,119	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 7H6GLXDRUGQFU57RNE97	09/30/2019	09/30/2024	247,083	719,999,862	2914	0	(125,492,559)	0	(372,866,064)		(372,866,063)	(117,638,476)	0	(957,137)	0	0		0001
CALL OPTION CL1QUET|A|P|PS|1Y|U50|D10|GF0 BHF29CW68	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2020	06/19/2026	85	264,435	3111	(31,812)	0	0	(61,724)		(61,724)	(16,908)	0	0	0	0		0005
CALL OPTION CL1QUET|A|P|PS|1Y|U50|D10|GF0 BHF29CWX9	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2020	07/09/2026	232	731,264	3152	(84,900)	0	0	(169,796)		(169,796)	(51,927)	0	0	0	0		0005
CALL OPTION CL1QUET|A|C|PS|1Y|U7.25|D10|GF BHF29CY09	Fixed Annuities	Exh 5	Equity/Index.	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	09/14/2020	07/17/2026	33	106,425	3225	(8,131)	0	0	(16,028)		(16,028)	(1,211)	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	(127,613)		(127,613)	(41,505)	0	0	0	0		0005
CALL OPTION JUL26 RTY C @ 1470 BHF29CZ40	Fixed Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/14/2020	07/28/2026	14	20,580	1470	(4,282)	0	0	(11,963)		(11,963)	(2,747)	0	0	0	0		0005
CALL OPTION JUL26 SPX C @ 3236 BHF2APA53	Fixed Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/12/2020	07/23/2026	139	449,804	3236	(106,940)	0	0	(191,038)		(191,038)	(64,071)	0	0	0	0		0005
CALL OPTION OCT26 SPX C @ 3381 BHF2DHY37	Fixed Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/10/2020	10/05/2026	83	280,623	3381	(61,727)	0	0	(107,330)		(107,330)	(37,244)	0	0	0	0		0005
CALL OPTION 20Y RTR 0.750000 BHF2TGY08	Macro Interest Rate Hedge	Exh 5	Interest Rate.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/24/2021	12/23/2021	0	200,000,000	0.0075	0	(244,000)	0	(35,598)		(35,598)	208,402	0	0	0	0		0002
CALL OPTION 20Y RTR 0.750000 BHF2TGY16	Macro Interest Rate Hedge	Exh 5	Interest Rate.	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/24/2021	12/23/2021	0	150,000,000	0.0075	0	(183,000)	0	(26,698)		(26,698)	156,302	0	0	0	0		0002
CALL OPTION 20Y RTR 0.750000 1/19/2022 BHF2TJRD2	Macro Interest Rate Hedge	Exh 5	Interest Rate.	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/25/2021	01/19/2022	0	600,000,000	0.0075	0	(990,000)	0	(225,776)		(225,776)	764,224	0	0	0	0		0002
CALL OPTION OCT21 MXEA C @ 1855 BHF2TX420	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/01/2021	10/15/2021	13,700	25,413,500	1855	0	(7,058,377)	0	(5,824,740)		(5,824,740)	1,233,637	0	0	0	0		0001
CALL OPTION DEC21 SPX C @ 3887 BHF2TZAL6	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/02/2021	12/17/2021	62,125	241,477,932	3887	0	(41,635,840)	0	(29,197,421)		(29,197,421)	12,438,418	0	0	0	0		0001
CALL OPTION DEC21 SPX C @ 3887 BHF2TZAP7	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/02/2021	12/17/2021	62,125	241,477,932	3887	0	(41,635,840)	0	(29,197,421)		(29,197,421)	12,438,418	0	0	0	0		0001
CALL OPTION OCT21 RTY C @ 1508 BHF2U7ZZ8	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/08/2021	10/15/2021	77,600	117,020,800	1508	0	(57,761,630)	0	(54,000,608)		(54,000,607)	3,761,023	0	0	0	0		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(361,385)	(275,001,246)	0	(492,059,818)	XXX	(492,059,816)	(86,853,665)	0	(957,137)	0	0	XXX	XXX
PUT OPTION MAR22 SPX P @ 2368.9 BHF1YXSY0 Premium at Maturity 2022-04-01	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2020	03/30/2022	42,214	100,000,006	2368.9	(2,507,599)	0	0	(509,736)		(509,736)	1,978,562	0	0	0	0		0001
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	(259,413)		(259,413)	991,276	0	0	0	0		0001
PUT OPTION MAR22 SPX P @ 2378.75 BHF1Z08K3	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2020	03/21/2022	21,020	50,001,325	2378.75	(1,265,141)	0	0	(238,140)		(238,140)	992,816	0	0	0	0		0001
PUT OPTION MAR22 RTY P @ 1388.65 BHF1ZA4X7 Premium at Maturity 2022-03-23	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/19/2020	03/21/2022	72,012	100,000,007	1388.65	(4,710,330)	0	0	(926,686)		(926,686)	3,378,626	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	(501,509)		(501,509)	1,692,377	0	0	0	0		0001

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PUT OPTION DEC23 SX5E P @ 2593 BHF22AHP4 Premium at Maturity 2023-12-19	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	04/23/2020	12/15/2023	77,131	216,560,740	2593	(35,469,860)	0	0	(10,710,829)		(10,710,829)	8,654,929	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 E570DZWZ7FF32TWEFA76	04/23/2020	12/20/2024	66,029	216,561,993	3029	(54,616,663)	0	0	(19,877,891)		(19,877,891)	14,107,299	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 1211.41 BHF25XPU1	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	10/12/2021	82,548	100,000,009	1211.41	(990,581)	0	0	0		0	31,175	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 1226.88 BHF25XPZ0	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	10/21/2021	40,754	49,999,998	1226.88	(517,573)	0	0	0		0	18,699	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 1226.88 BHF25XQ14	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	10/21/2021	40,754	49,999,998	1226.88	(517,573)	0	0	0		0	18,699	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 1252.43 BHF25XQB2	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	10/25/2021	39,922	50,000,001	1252.43	(540,948)	0	0	0		0	22,920	0	0	0	0		0001
PUT OPTION NOV21 SPX P @ 1226.2 BHF25XQD8	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	11/17/2021	81,553	100,000,285	1226.2	(1,109,121)	0	0	(2)		(2)	45,928	0	0	0	0		0001
PUT OPTION NOV21 SPX P @ 1245.55 BHF25XQS5	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	11/30/2021	80,286	100,000,007	1245.55	(1,172,173)	0	0	(10)		(10)	57,274	0	0	0	0		0001
PUT OPTION JAN22 SPX P @ 1315.79 BHF25XQT3	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	01/24/2022	76,000	100,000,043	1315.79	(1,450,840)	0	0	(553)		(553)	120,553	0	0	0	0		0001
PUT OPTION JAN22 SPX P @ 1312.35 BHF25XQW6	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	01/24/2022	38,100	50,000,534	1312.35	(719,709)	0	0	(267)		(267)	59,163	0	0	0	0		0001
PUT OPTION JAN22 SPX P @ 1312.35 BHF25XQY2	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	01/24/2022	38,100	50,000,534	1312.35	(719,709)	0	0	(267)		(267)	59,163	0	0	0	0		0001
PUT OPTION JAN22 SPX P @ 1319.05 BHF25XR05	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/08/2020	01/27/2022	75,812	100,000,007	1319.05	(1,462,416)	0	0	(643)		(643)	124,613	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 2316 BHF2T7JR6	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/01/2021	08/19/2022	175,265	405,913,740	2316	0	(26,293,255)	0	(32,538,174)		(32,538,174)	(6,244,919)	0	0	0	0		0001
PUT OPTION AUG22 RTY P @ 2192 BHF2T7JT2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	133,352	292,307,584	2192	0	(23,936,324)	0	(27,307,015)		(27,307,015)	(3,370,691)	0	0	0	0		0001
PUT OPTION AUG22 SPX P @ 4401 BHF2T7JU9	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/30/2021	08/19/2022	125,000	550,125,000	4401	0	(36,365,000)	0	(48,086,057)		(48,086,057)	(11,721,057)	0	0	0	0		0001
PUT OPTION AUG22 SPX P @ 4401 BHF2TZAA0	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2021	08/19/2022	31,646	139,274,046	4401	0	(9,275,443)	0	(12,173,851)		(12,173,851)	(2,898,408)	0	0	0	0		0001
PUT OPTION DEC21 SPX P @ 3147 BHF2TZAT9	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2021	12/17/2021	135,053	425,011,791	3147	0	(1,580,120)	0	(1,618,627)		(1,618,627)	(38,507)	0	0	0	0		0001
PUT OPTION DEC21 SPX P @ 3147 BHF2TZAU6	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2021	12/17/2021	135,053	425,011,791	3147	0	(1,580,120)	0	(1,618,627)		(1,618,627)	(38,507)	0	0	0	0		0001
PUT OPTION DEC21 SPX P @ 2592 BHF2TZD90	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/02/2021	12/17/2021	162,064	420,069,888	2592	0	(664,462)	0	(633,003)		(633,003)	31,460	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 2316 BHF2U80W1	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/08/2021	08/19/2022	26,290	60,887,640	2316	0	(3,731,143)	0	(4,880,773)		(4,880,773)	(1,149,630)	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 2316 BHF2UARW7	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	09/09/2021	08/19/2022	24,412	56,538,192	2316	0	(3,868,326)	0	(4,532,119)		(4,532,119)	(663,794)	0	0	0	0		0001
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	0	(36,005,040)	0	(40,960,523)		(40,960,523)	(4,955,483)	0	0	0	0		0001
PUT OPTION AUG22 MXEA P @ 2316 BHF2UCRV5	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E570DZWZ7FF32TWEFA76	09/10/2021	08/19/2022	24,412	56,538,192	2316	0	(3,796,554)	0	(4,532,119)		(4,532,119)	(735,565)	0	0	0	0		0001
PUT OPTION OCT21 SPX P @ 2850 BHF2UGM09	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/13/2021	10/25/2021	54,419	155,094,150	2850	0	(78,363)	0	(40,938)		(40,938)	37,425	0	0	0	0		0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(111,438,269)	(147,174,150)	0	(211,947,772)	XXX	(211,947,772)	606,396	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(111,799,654)	(422,175,396)	0	(704,007,590)	XXX	(704,007,588)	(86,247,269)	0	(957,137)	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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0929999999. Total Written Options - Call Options and Warrants										(361,385)	(275,001,246)	0	(492,059,818)	XXX	(492,059,816)	(86,853,665)	0	(957,137)	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(111,438,269)	(147,174,150)	0	(211,947,772)	XXX	(211,947,772)	606,396	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										(111,799,654)	(422,175,396)	0	(704,007,590)	XXX	(704,007,588)	(86,247,269)	0	(957,137)	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	(7,125)	(32,930)		109,755	0	182,410	0	0	55,316		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	(6,976)	(78,375)		114,532	0	271,150	0	0	70,193		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	(2,912)	(39,900)		40,672	0	138,040	0	0	32,865		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	(28,092)	(272,000)		741,009	0	986,000	0	0	300,832		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	23,676	(43,260)		38,807	0	90,440	0	0	41,691		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	23,676	(43,260)		38,895	0	90,440	0	0	41,691		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	129,865	(241,020)		156,768	0	503,880	0	0	232,280		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	129,865	(241,020)		151,327	0	503,880	0	0	232,280		100/100
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	19,810	(166,860)		(8,935)	0	348,840	0	0	160,809		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	19,810	(166,860)		(8,935)	0	348,840	0	0	160,809		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	(23,244)	(165,480)		369,748	0	971,210	0	0	251,115		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	160,408	(781,655)		589,764	0	299,460	0	0	371,830		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	2,059	(703,720)		(536,879)	0	1,188,130	0	0	181,460		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	53,916	(111,070)		88,377	0	187,340	0	0	50,549		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	94,642	(206,820)		174,156	0	348,840	0	0	107,752		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	43,312	(332,160)		(55,054)	0	89,280	0	0	73,246		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	142,223	(291,455)		139,275	0	458,660	0	0	94,716		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	91,398	(256,945)		51,499	0	381,140	0	0	141,230		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	232,176	(653,250)		(491,622)	0	969,000	0	0	446,057		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	(8,484)	(439,675)		(234,542)	0	(41,421)	0	0	96,326		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	113,237	76,061		640,814	0	387,374	0	0	77,054		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	112,376	(121,410)		165,454	0	368,220	0	0	78,080		100/100
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	111,251	(121,410)		197,699	0	368,220	0	0	90,524		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	3,460,621	3.394%[3.365%]	0	0	(3,747)	(115,878)		(23,398)	0	(18,206)	0	0	78,842		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	38,354	(97,500)		38,306	0	129,200	0	0	35,534		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.13 PAY 2.88 07/15/2029 BHF1SKGW2	BHF1NMMN6 OTP BANK NYRT	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/02/2019	07/15/2029	0	1,873,647	5.1325%[2.875%]	0	0	29,586	(110,124)		(49,679)	0	110,466	0	0	26,155		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	161,201	(644,000)		(214,971)	0	646,000	0	0	173,087		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	21,380,856	5.655%[3.375%]	0	0	330,732	(1,121,880)		(289,945)	0	1,248,248	0	0	444,174		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	(44,025)	(956,000)		(235,545)	0	986,000	0	0	291,902		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	258,707	150,715		2,970,008	0	795,430	0	0	259,121		100/102
Currency Swap With BARCLAYS CAPITAL INC RCV 4.60 PAY 1.21 08/02/2043 BHF25BLQ2	BME2PWI6VO 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	115,740	68,507		1,118,804	0	361,559	0	0	106,241		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	15,235,412	4.43%[4.087%]	0	0	9,616	(683,854)		(175,578)	0	(67,204)	0	0	272,072		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	14,318,660	4.43%[4.087%]	0	0	(25,411)	(586,038)		(154,357)	0	(48,093)	0	0	258,215		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	3,080,672	4.3025%[2.69%]	0	0	21,445	(96,551)		29,313	0	33,897	0	0	39,416		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	4,070,888	4.3625%[2.77%]	0	0	27,596	(127,585)		35,481	0	44,793	0	0	52,085		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	6,592,190	4.445%[4.115%]	0	0	11,747	(175,763)		467,228	0	(37,937)	0	0	150,186		100/102
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	9,858,544	4.43%[4.113%]	0	0	6,122	(339,993)		(50,869)	0	(47,408)	0	0	172,655		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	8,405,059	4.624%[4.216%]	0	0	15,588	(200,157)		82,102	0	(45,227)	0	0	150,097		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	9,143,438	4.629%[4.216%]	0	0	11,526	(183,569)		102,019	0	(39,498)	0	0	161,679		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	(17,275)	(206,942)		(254,307)	0	(22,150)	0	0	56,391		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	(17,275)	(206,942)		(254,307)	0	(22,150)	0	0	56,391		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	21,474	(265,590)		(440,353)	0	145,080	0	0	202,275		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	76,764	123,200		(76,781)	0	452,200	0	0	168,571		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	65,797	105,600		(65,812)	0	387,600	0	0	144,489		100/100
Currency Swap With WELLS FARGO BANK NA RCV 3.10 PAY 1.55 10/14/2040 BHF2ANW54	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	136,497	225,000		254,012	0	646,000	0	0	257,614		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	11,350	262,803		254,628	0	22,264	0	0	22,085		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	51,869	1,144,886		1,090,294	0	91,140	0	0	122,751		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	7,410	163,555		155,756	0	13,020	0	0	17,536		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	1,925	44,561		43,183	0	3,776	0	0	3,745		100/102
Currency Swap With BARCLAYS BANK PLC RCV 3.72 PAY 1.98 04/14/2031 BHF2GK091	BHF2GQE69 SODIAAL 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	79,409	348,800		503,243	0	348,800	0	0	148,585		100/100
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	123,087	350,597		1,293,095	0	350,597	0	0	237,492		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	120,078	320,402		1,606,994	0	320,402	0	0	251,610		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	85,984	244,915		903,311	0	244,915	0	0	165,904		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 1VUV7VQFKUOQSJ21A208	04/09/2021	05/13/2031	0	20,158,110	3.081%[2.24%]	0	0	67,883	362,355		1,024,398	0	362,355	0	0	312,644		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	46,872	284,700		532,151	0	284,700	0	0	136,377		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	3,925	165,500		228,753	0	165,500	0	0	46,279		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	3,925	165,500		228,753	0	165,500	0	0	46,279		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	4,464	148,950		237,378	0	148,950	0	0	49,959		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	4,464	148,950		237,378	0	148,950	0	0	49,959		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	59,545	589,500		755,421	0	589,500	0	0	171,527		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	59,545	589,500		755,421	0	589,500	0	0	171,527		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	33,741	327,500		455,378	0	327,500	0	0	104,675		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	16,023,829	4.873%[3.201%]	0	0	98,754	(883,472)		410,897	0	(883,472)	0	0	305,185		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.27 PAY 1.55 06/24/2036 BHF2NVYV3	BME4L5QT2 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	80,179	792,120		1,325,034	0	792,120	0	0	322,555		100/100
Currency Swap With BARCLAYS BANK PLC RCV 2.59 PAY 2.11 09/23/2028 BHF2PVQJ7	BHF2QBC55 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	611	194,200		265,368	0	194,200	0	0	74,009		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	0	177,775		(136,026)	0	177,775	0	0	120,276		100/100

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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	5,790	327,600		1,309,865	0	327,600	0	0	311,151		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	12,232	396,800		554,950	0	396,800	0	0	290,149		100/100
Currency Swap With CITIBANK NA RCV 4.53 PAY 4.28 07/31/2029 BME0LTRL4	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	27,684	726,495		858,337	0	39,060	0	0	49,807		100/100
Currency Swap With BNP PARIBAS SA RCV 5.08 PAY BLB6 06/29/2029 BME0MB6J0	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	70,412	582,368		861,241	0	30,690	0	0	39,076		100/100
Currency Swap With BNP PARIBAS SA RCV 5.08 PAY BLB6 06/29/2029 BME0MB6M3	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	64,754	1,164,735		792,342	0	61,380	0	0	35,949		100/100
Currency Swap With CITIBANK NA RCV 4.44 PAY 2.94 07/23/2024 BME0MFK71	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	255,323	2,724,150		3,169,151	0	839,800	0	0	149,210		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	28,277	731,300		809,084	0	37,200	0	0	82,161		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	117,565	1,110,900		1,340,870	0	387,600	0	0	144,480		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	58,782	553,050		670,435	0	193,800	0	0	72,240		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	176,347	1,662,750		2,011,305	0	581,400	0	0	216,720		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	195,526	1,370,500		1,755,305	0	646,000	0	0	146,634		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	7,108	138,825		167,477	0	9,300	0	0	7,066		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	56,867	1,110,600		1,340,094	0	74,400	0	0	56,532		100/100
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA770	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	56,867	1,104,200		1,340,094	0	74,400	0	0	56,532		100/100

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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	23,421	416,475		536,132	0	27,900	0	0	27,329		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	31,228	555,300		714,843	0	37,200	0	0	36,438		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	31,234	555,300		714,843	0	37,200	0	0	36,438		100/100
Currency Swap With CITIBANK NA RCV 3.60 PAY 1.89 01/26/2022 BME0UM251	BME0UDD91 SAGE GROUP PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2014	01/26/2022	0	19,107,594	3.602%[1.89%]	0	0	265,313	1,718,708		1,788,647	0	969,258	0	0	54,321		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	108,485	468,900		637,674	0	387,600	0	0	56,835		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	316,612	1,430,145		1,951,303	0	1,182,180	0	0	261,770		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	335,506	(2,055,300)		(1,114,773)	0	1,317,840	0	0	318,692		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	170,559	(840,007)		(546,208)	0	714,476	0	0	113,944		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	45,419	534,870		767,015	0	78,120	0	0	116,157		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 7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	0	2,648,100	3.3575%[2.83%]	0	0	15,159	288,488		356,658	0	32,550	0	0	31,493		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	56,455	885,241		1,159,551	0	98,096	0	0	117,437		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	74,998	(233,807)		(177,617)	0	387,712	0	0	67,786		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	24,847	(87,996)		(76,414)	0	116,606	0	0	24,112		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	82,068	(423,300)		(369,693)	0	387,600	0	0	98,001		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	106,929	(492,575)		(613,474)	0	549,100	0	0	174,532		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	80,883	1,518,375		1,873,125	0	139,500	0	0	108,435		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	22,603	(43,425)		(24,051)	0	96,900	0	0	9,037		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	229,124	3,818,912		5,081,047	0	330,150	0	0	418,494		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	(31,616)	(500,065)		464,480	0	(68,223)	0	0	286,766		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	116,702	(291,050)		(246,835)	0	575,860	0	0	52,538		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	16,773,807	3.565%[3.577%]	0	0	(13,509)	(213,251)		(39,469)	0	(72,208)	0	0	293,632		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	52,290	717,360		818,115	0	78,120	0	0	200,073		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	117,243	(721,225)		(585,436)	0	549,100	0	0	95,396		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	16,342	273,975		360,758	0	27,900	0	0	35,148		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	43,502	(304,940)		(260,684)	0	206,720	0	0	37,559		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	159,101	(633,856)		209,031	0	424,009	0	0	110,175		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	102,251	(403,730)		(85,217)	0	266,859	0	0	48,718		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	291,024	(1,148,388)		40,991	0	759,066	0	0	164,588		100/100

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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	15,349	186,480		290,528	0	22,320	0	0	44,415		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	15,876	186,480		297,580	0	22,320	0	0	52,779		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	112,526	(573,750)		(533,731)	0	581,400	0	0	104,455		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	24,837	(160,920)		(195,890)	0	135,660	0	0	34,798		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	83,567	(559,185)		(818,895)	0	471,580	0	0	149,833		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	140,139	(923,700)		(1,711,063)	0	775,200	0	0	285,688		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	137,306	(923,700)		(1,424,120)	0	775,200	0	0	262,616		100/100
Currency Swap With UBS WARBURG RCV 2.76 PAY 2.38 01/18/2022 BME1MFLA1	BRSYJ3HW1 SVENSKA HANDELSBANKEN AB	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	01/18/2022	0	4,345,500	2.76%[2.375%]	0	0	18,381	300,450		306,453	0	55,800	0	0	11,928		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	6,345	134,063		146,141	0	25,575	0	0	8,159		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	103,638	(356,700)		(245,284)	0	387,600	0	0	39,635		100/100
Currency Swap With CITIBANK NA RCV 4.41 PAY 3.87 03/30/2026 BME1044W3	BME1Q3Y02 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	110,194	1,207,255		1,673,679	0	247,380	0	0	202,684		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	46,938	435,750		604,075	0	130,200	0	0	153,526		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	14,983	155,625		214,449	0	46,500	0	0	45,542		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	157,490	(354,960)		(366,515)	0	749,360	0	0	249,787		100/100

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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	40,198	(88,740)		(72,303)	0	187,340	0	0	45,042		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.23 PAY 1.25 03/17/2022 BME1QVYY6	BRSS509E4 YORKSHIRE BUILDING SOCIETY	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/22/2016	03/17/2022	0	3,928,750	3.225%[1.25%]	0	0	57,610	(127,575)		(106,825)	0	226,100	0	0	13,327		100/100
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	7,055,464	5.105%[5.182%]	0	0	(7,323)	50,162		246,816	0	(39,046)	0	0	151,582		100/100
Currency Swap With BNP PARIBAS SA RCV 4.77 PAY 2.83 08/12/2026 BME1RC9C3	BME1R7R91 SIG PLC	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/13/2016	08/12/2026	0	6,706,478	4.771%[2.83%]	0	0	89,316	(172,371)		(40,570)	0	382,652	0	0	73,988		100/100
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	67,977	693,390		872,703	0	107,880	0	0	232,372		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	24,288	263,010		345,472	0	40,920	0	0	80,409		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	25,323	(68,720)		(37,709)	0	103,360	0	0	11,776		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	17,574	(51,540)		(27,641)	0	77,520	0	0	14,582		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	14,526	202,230		245,620	0	39,060	0	0	19,998		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	81,657	(143,780)		(44,037)	0	335,920	0	0	38,827		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	29,355	413,600		507,385	0	74,400	0	0	91,398		100/100
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.68 06/16/2036 BME1RXRQ6	BME1V60Q9 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	60,457	643,500		979,092	0	111,600	0	0	167,600		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	136,307	1,314,495		2,029,606	0	228,780	0	0	446,087		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	42,044,743	2.69375%[2.629%]	0	0	12,833	75,848		527,099	0	(206,289)	0	0	627,978		100/104

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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	40,211	(126,437)		158,900	0	79,050	0	0	108,403		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	18,718	(66,937)		40,711	0	41,850	0	0	46,820		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	285,494	(962,955)		(525,770)	0	1,220,940	0	0	237,252		100/100
Currency Swap With CITIBANK NA RCV 3.39 PAY 2.28 11/14/2026 BME1U17A9	BME1U1T31 COVENT GARDEN GROUP HOLDINGS 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	58,131	(346,815)		12,156	0	117,180	0	0	92,429		100/100
Currency Swap With BARCLAYS BANK PLC RCV 3.52 PAY 2.37 11/14/2028 BME1U17M3	BME1U1T64 COVENT GARDEN GROUP HOLDINGS 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	79,860	(462,420)		89,379	0	156,240	0	0	145,332		100/100
Currency Swap With BNP PARIBAS SA RCV 3.88 PAY 3.97 03/31/2051 BME1UUKW2	62451RAA2 MOUNTAIN VIEW PARTNERS GP	D 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2016	03/31/2051	0	9,043,531	3.88%[3.974%]	0	0	(18,906)	(353,066)		104,600	0	(52,736)	0	0	245,669		100/99
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.35 PAY 1.57 09/23/2031 BME1UUUQ4	BME1UUSX2 WOODWARD INTERNATIONAL BV	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/14/2016	09/23/2031	0	3,829,760	3.35%[1.57%]	0	0	49,397	(110,670)		(55,582)	0	219,640	0	0	60,512		100/100
Currency Swap With BNP PARIBAS SA RCV 4.74 PAY 3.67 09/29/2031 BME1UYCB9	BME1UY6J9 NEWCASTLE 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	39,501	(182,105)		62,171	0	79,980	0	0	88,806		100/100
Currency Swap With BNP PARIBAS SA RCV 5.11 PAY 3.90 09/29/2036 BME1UYD36	BME1UY6X8 NEWCASTLE 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	26,831	(110,110)		91,767	0	48,360	0	0	65,774		100/100
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME1VD608	BME1VG4U4 SIRONA 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	32,853	(92,575)		(56,763)	0	148,580	0	0	40,844		100/101
Currency Swap With BANK OF AMERICA NA RCV 3.62 PAY 3.57 07/31/2035 BME1VFVT9	496676AC1 KINGSTON SOLAR LP	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/06/2016	07/31/2035	0	6,031,474	3.618%[3.571%]	0	0	(5,804)	(234,274)		(133,064)	0	(18,424)	0	0	112,196		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 3.54 PAY 2.62 01/06/2027 BME1VH7K1	BME1VGW25 FORTH PORTS LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/07/2016	01/06/2027	0	5,220,600	3.536%[2.62%]	0	0	25,900	(430,290)		(299,052)	0	78,120	0	0	59,930		100/100
Currency Swap With CITIBANK NA RCV 3.76 PAY 2.81 12/31/2039 BME1VSF02	BME1VSDU8 HIGH SPEED 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	40,449	(927,720)		(860,720)	0	133,920	0	0	187,616		100/100
Currency Swap With CITIGROUP INC RCV 3.09 PAY 2.30 03/31/2039 BME1VSH91	BME1VSC13 HIGH SPEED RAIL FINANCE PLC SER E	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2016	03/31/2039	0	6,509,923	3.09%[2.3%]	0	0	25,619	(649,804)		(602,431)	0	110,421	0	0	136,202		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 3.47 PAY 2.70 11/23/2031 BME1VV2R0	BME1VSXT9 AMETEK INC	D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031	0	5,846,400	3.4725%[2.7%]	0	0	16,988	(625,680)		(578,359)	0	89,280	0	0	93,146		100/100
Currency Swap With BNP PARIBAS SA RCV 3.91 PAY 5.17 01/19/2035 BME1VXR65	BME1VXN02 TRANSURBAN 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	(74,822)	632,450		(63,992)	0	640,900	0	0	182,850		100/100
Currency Swap With BNP PARIBAS SA RCV 3.75 PAY 5.00 12/20/2031 BME1VXRA6	BME1VXMZ6 TRANSURBAN 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	(26,172)	205,920		(335)	0	216,920	0	0	54,245		100/100
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 1VUV7VQFKUOQSJ21A208	10/19/2016	11/10/2031	0	15,500,520	3.7275%[2.91%]	0	0	51,237	(1,488,690)		(1,303,875)	0	234,360	0	0	246,524		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 1VUV7VQFKUOQSJ21A208	10/21/2016	04/21/2037	0	16,084,200	4.1625%[3.19%]	0	0	68,156	(1,714,020)		(1,534,060)	0	245,520	0	0	317,303		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 1VUV7VQFKUOQSJ21A208	11/01/2016	05/18/2029	0	5,622,120	3.8425%[3.1%]	0	0	12,950	(580,290)		(535,474)	0	85,560	0	0	77,677		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 G5GSEF7VJP5I7OUK5573	11/02/2016	11/16/2024	0	19,974,600	3.325%[1.35%]	0	0	281,188	(848,700)		(438,366)	0	1,162,800	0	0	176,736		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 E570DZWZ7FF32TWEFA76	11/02/2016	01/31/2040	0	9,887,900	4.614%[2.73%]	0	0	127,459	(426,755)		(312,929)	0	574,940	0	0	211,772		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 1VUV7VQFKUOQSJ21A208	11/22/2016	12/14/2033	0	7,301,580	4.54625%[2.5%]	0	0	94,934	(695,175)		(576,015)	0	445,740	0	0	127,588		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 E570DZWZ7FF32TWEFA76	12/01/2016	01/05/2037	0	7,053,200	4.355%[3.15%]	0	0	49,263	(497,560)		(112,532)	0	104,160	0	0	137,839		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 E570DZWZ7FF32TWEFA76	12/06/2016	02/27/2032	0	5,149,440	4.334%[2.3%]	0	0	69,766	(413,520)		(310,542)	0	310,080	0	0	83,098		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 1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2037	0	6,490,640	5.68%[3.97%]	0	0	63,768	(520,780)		179,394	0	96,720	0	0	128,101		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 1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2035	0	5,750,000	5.545%[3.9%]	0	0	54,264	(455,630)		99,665	0	85,560	0	0	105,939		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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 1VUV7VQFKUOQSJ21A208	03/28/2017	03/31/2037	0	7,989,531	4.165%[2.804%]	0	0	68,235	(570,206)		(137,312)	0	129,691	0	0	157,323		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 1VUV7VQFKUOQSJ21A208	03/30/2017	04/10/2028	0	6,500,000	4.435%[2.98%]	0	0	56,936	(515,320)		(121,362)	0	96,720	0	0	83,060		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 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2029	0	7,561,500	4.1075%[2.05%]	0	0	102,483	(667,045)		(514,002)	0	458,660	0	0	108,210		100/100
Currency Swap With BARC RCV 4.15 PAY 2.74 05/24/2037 BME253GW3	BME253G2 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	37,956	(233,750)		168,728	0	63,240	0	0	86,077		100/100
Currency Swap With CITIBANK NA RCV 4.08 PAY 2.77 08/22/2027 BME26AWL2	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	119,722	(558,885)		197,576	0	206,460	0	0	174,719		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	(23,794)	127,995		(15,092)	0	261,290	0	0	55,532		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	(25,033)	127,995		(22,610)	0	261,290	0	0	65,236		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	120,117	(245,250)		(36,269)	0	484,500	0	0	101,186		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	19,844,155	5.475%[3.938%]	0	0	186,672	(94,310)		410,291	0	18,305	0	0	503,310		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	33,484	(211,950)		200,660	0	55,800	0	0	101,302		100/101
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.12 PAY 2.76 09/18/2044 BME27S266	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	32,310	(211,950)		139,011	0	55,800	0	0	91,831		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	101,538	(535,150)		162,528	0	204,600	0	0	236,803		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	307,937	(463,690)		91,206	0	1,149,880	0	0	266,423		100/100

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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	23,311	(137,500)		(11,611)	0	46,500	0	0	31,814		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	(58,614)	921,250		486,698	0	616,250	0	0	179,645		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	(24,987)	463,450		269,487	0	305,660	0	0	82,030		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	(50,583)	773,270		87,099	0	522,580	0	0	215,072		100/99
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	60,541	129,220		237,001	0	229,330	0	0	53,649		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	162,153	146,200		472,081	0	549,100	0	0	88,576		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	158,185	(488,480)		1,113,896	0	264,120	0	0	478,093		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	97,356	104,000		300,746	0	323,000	0	0	52,500		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	(39,828)	619,650		414,736	0	502,860	0	0	99,600		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	(11,627)	157,950		95,282	0	128,180	0	0	29,197		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	54,544	55,165		179,532	0	190,570	0	0	42,832		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	49,894	57,035		145,001	0	197,030	0	0	59,785		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	53,443	57,035		171,098	0	197,030	0	0	51,054		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	(6,943)	84,360		44,013	0	93,670	0	0	18,460		100/100

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	141,039	64,459		394,028	0	495,720	0	0	111,418		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	36,304	(107,240)		287,803	0	52,080	0	0	84,581		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	94,226	(271,930)		882,581	0	132,060	0	0	238,223		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	107,466	(329,380)		1,042,648	0	159,960	0	0	288,622		100/101
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 7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2029	0	5,748,750	3.707%[4.52%]	0	0	(30,673)	326,250		168,184	0	369,750	0	0	82,172		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 7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2032	0	11,650,800	3.866%[4.76%]	0	0	(68,770)	666,140		299,160	0	749,360	0	0	194,740		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	6,319,264	4.512%[3.263%]	0	0	53,818	(78,941)		104,340	0	65,471	0	0	107,956		100/101
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	122,357	(249,850)		1,189,708	0	176,700	0	0	321,457		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 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030	0	7,594,000	3.6324%[4.36%]	0	0	(32,344)	371,000		187,794	0	493,000	0	0	109,922		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 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2033	0	4,556,400	3.7385%[4.54%]	0	0	(21,706)	222,600		104,028	0	295,800	0	0	76,865		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	8,850,321	4.1375%[4.136%]	0	0	(5,815)	(8,473)		210,055	0	(47,930)	0	0	199,210		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	122,411	93,840		398,109	0	445,740	0	0	117,224		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	222,504	408,580		444,743	0	801,040	0	0	412,195		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	(33,198)	285,000		99,724	0	374,680	0	0	132,938		100/99

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	19,396,123	4.435%[3.15%]	0	0	184,625	(219,415)		991,240	0	104,146	0	0	240,892		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 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2030	0	13,620,250	3.809%[4.42%]	0	0	(52,748)	544,810		320,491	0	892,330	0	0	196,214		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 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2033	0	17,984,750	3.9685%[4.66%]	0	0	(79,564)	719,390		429,543	0	1,178,270	0	0	302,338		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	185,396	(232,456)		1,569,753	0	82,855	0	0	480,809		100/100
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	73,605	53,760		252,885	0	206,720	0	0	38,677		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	116,987	53,760		280,746	0	206,720	0	0	46,943		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 7H6GLXDRUGQFU57RNE97	12/20/2017	02/15/2028	0	8,349,400	4.2125%[4.81%]	0	0	(32,826)	481,780		355,521	0	537,370	0	0	105,454		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	4,046	130,436		414,347	0	(38,985)	0	0	114,983		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	9,516	49,140		122,207	0	11,160	0	0	12,467		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	30,435	159,705		337,496	0	36,270	0	0	32,502		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	46,640	237,510		670,926	0	53,940	0	0	70,145		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	56,830	278,460		913,099	0	63,240	0	0	98,451		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	245,074	(84,368)		1,466,851	0	593,020	0	0	181,299		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	58,508	211,850		753,410	0	70,680	0	0	91,139		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	19,512	72,475		224,359	0	24,180	0	0	26,877		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	35,493	100,320		431,366	0	40,920	0	0	52,421		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.60 PAY 4.19 04/15/2026 BME2JBQF6	BME2JDRV6 AIR CANADA	D 1	Currency	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	0	3,735,781	4.595%[4.19%]	0	0	10,045	37,436		86,364	0	(20,207)	0	0	39,810		100/100
Currency Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.60 PAY 4.19 04/15/2026 BME2JBQX7	BME2JDRV6 AIR CANADA	D 1	Currency	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	0	1,514,629	4.6%[4.19%]	0	0	4,131	15,178		35,723	0	(8,193)	0	0	16,141		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.69 PAY 2.47 03/31/2036 BME2JY916	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	163,713	610,925		1,169,978	0	484,500	0	0	177,040		100/102
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 BFM8T61CT2L10CEMIK50	03/08/2018	05/24/2048	0	16,728,250	4.475%[2.92%]	0	0	192,875	418,660		3,207,248	0	225,060	0	0	431,914		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	398,116	1,184,800		2,561,214	0	1,033,600	0	0	269,718		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	(42,543)	883,802		1,234,013	0	927,052	0	0	267,823		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	(44,389)	883,802		1,270,609	0	927,052	0	0	277,447		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	97,656	404,275		1,052,302	0	88,068	0	0	143,489		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	(34,485)	1,009,260		1,182,067	0	877,540	0	0	236,118		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	289,147	541,490		4,944,151	0	321,780	0	0	615,130		100/101
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	317,738	95,634		4,973,466	0	154,008	0	0	705,901		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	67,917	(28,511)		521,464	0	83,514	0	0	89,084		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.48 PAY 2.84 06/28/2048 BME2N0QH4	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	99,700	(136,175)		1,344,670	0	120,900	0	0	223,307		100/101

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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	454,112	197,950		1,476,191	0	1,195,100	0	0	210,580		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	14,186	(262,178)		679,374	0	(56,583)	0	0	222,534		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	205,361	167,675		939,324	0	613,700	0	0	166,850		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	214,748	167,675		898,116	0	613,700	0	0	147,000		100/100
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	85,904	(60,580)		1,208,622	0	96,720	0	0	179,709		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	151,644	(107,180)		2,211,642	0	171,120	0	0	323,832		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	(29,184)	129,495		333,063	0	292,455	0	0	88,443		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	(35,013)	124,155		318,268	0	280,395	0	0	96,579		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	(44,199)	124,155		313,806	0	280,395	0	0	111,966		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	100,887	(158,200)		533,929	0	130,200	0	0	122,965		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	(22,371)	237,000		466,406	0	739,500	0	0	191,618		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	62,660	(187,440)		682,811	0	89,280	0	0	162,989		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	105,549	(252,970)		907,782	0	152,520	0	0	280,719		100/101
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	286,869	(476,330)		2,344,381	0	405,480	0	0	586,818		100/100

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Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.33 PAY 2.92 06/30/2028 BME2QPVG9	BME2QMVH4 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	270,166	(489,840)		1,320,202	0	386,880	0	0	357,998		100/100
Currency Swap With BARCLAYS CAPITAL INC RCV 4.55 PAY 2.37 10/12/2033 BME2QR4H3	BME2QRFC2 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	300,598	149,150		1,245,980	0	1,014,220	0	0	317,888		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	148,722	(144,160)		933,480	0	410,040	0	0	138,272		100/100
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	97,777	(316,050)		974,076	0	130,200	0	0	236,489		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 7H6GLXDRUGQFU57RNE97	08/08/2018	10/25/2038	0	3,034,820	4.085%[4.39%]	0	0	(7,416)	80,975		198,235	0	202,130	0	0	62,710		100/100
Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.70 08/16/2030 BME2SDTY6	BME2SOBV1 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	66,834	(325,950)		216,166	0	98,580	0	0	101,684		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 6.46 PAY 4.83 08/13/2030 BME2S31G9	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	89,264	(109,186)		212,494	0	28,644	0	0	146,457		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.97 PAY 3.42 08/30/2033 BME2SBA60	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	267,710	(1,816,335)		697,426	0	414,780	0	0	487,693		100/100
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.80 PAY 3.29 08/30/2030 BME2SBAM5	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	15,244	(105,885)		16,658	0	24,180	0	0	24,591		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	58,982	(174,000)		80,512	0	174,870	0	0	39,168		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	29,212	(90,000)		120,244	0	90,450	0	0	29,973		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	11,427	(32,200)		(19,744)	0	51,680	0	0	14,207		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	(22,908)	(27,600)		385,126	0	591,600	0	0	203,304		100/100

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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	(14,440)	(17,480)		209,298	0	374,680	0	0	113,448		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	36,857	(5,605)		154,942	0	122,740	0	0	38,272		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	218,008	(800,100)		2,248,045	0	260,400	0	0	472,754		100/100
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	69,464	(329,205)		542,242	0	94,860	0	0	154,488		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	94,755	(438,940)		882,719	0	126,480	0	0	227,994		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	256,056	(1,340,450)		2,093,949	0	353,400	0	0	690,009		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	92,596	(604,400)		153,295	0	148,800	0	0	148,544		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	140,844	(906,600)		481,632	0	223,200	0	0	270,352		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	31,432	486,875		628,883	0	46,500	0	0	43,214		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 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	0	3,940,500	5.94%[5.041%]	0	0	44,255	463,650		454,790	0	193,800	0	0	46,178		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 7H6GLXDRUGQFU57RNE97	02/20/2007	03/28/2027	0	3,940,500	5.94%[5.041%]	0	0	44,255	463,650		454,790	0	193,800	0	0	46,178		100/100
Currency Swap With CITIBANK NA RCV 5.96 PAY 5.84 07/30/2022 BRSK9TPD8	BOA05S316 ANGLIAN WATER SERVICES FINANCING P	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2010	07/30/2022	0	2,049,710	5.96%[5.837%]	0	0	12,505	296,855		315,232	0	24,180	0	0	9,338		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 7H6GLXDRUGQFU57RNE97	01/21/2011	03/29/2041	0	1,598,000	6.24%[6.01%]	0	0	13,557	250,750		283,648	0	18,600	0	0	35,289		100/100

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Currency Swap With HSBC BANK USA NA RCV 5.62 PAY 8.25 07/14/2026 BRSK9U1Q2	BRSK909R1 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	(102,684)	8,575,878		7,836,946	0	1,462,185	0	0	328,258		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	20,146	1,472,900		2,000,512	0	240,723	0	0	111,189		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 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	0	3,097,500	6.4%[8.26%]	0	0	10,560	942,750		1,215,440	0	147,900	0	0	68,905		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 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	0	50,415,300	6.475%[6.5%]	0	0	369,470	8,616,450		10,115,864	0	576,600	0	0	964,718		100/100
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 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	0	47,162,700	6.475%[6.5%]	0	0	345,633	8,062,550		9,464,035	0	539,400	0	0	902,478		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	261,800	1,534,325		3,311,562	0	120,900	0	0	175,259		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	523,601	3,074,350		6,616,766	0	241,800	0	0	350,517		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	1,027,063	6,034,575		12,899,480	0	474,300	0	0	687,553		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 7H6GLXDRUGQFU57RNE97	09/20/2012	03/30/2036	0	15,371,000	4.745%[4.72%]	0	0	91,840	2,561,675		2,599,158	0	176,700	0	0	292,724		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	39,164	475,475		500,078	0	226,100	0	0	28,117		100/100
Currency Swap With CITIBANK NA RCV 4.45 PAY 3.71 05/31/2023 BRSL0EB04	BRSL4EFH6 SIG PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2013	05/31/2023	0	4,078,560	4.452%[3.71%]	0	0	25,357	646,095		637,901	0	191,326	0	0	26,320		100/103
Currency Swap With CITIBANK NA RCV 5.12 PAY 4.23 10/31/2023 BRSL0EGY2	BRSL4EFJ2 SIG PLC	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2023	0	4,078,560	5.122%[4.23%]	0	0	44,318	646,095		697,038	0	191,326	0	0	29,446		100/103
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	47,518	515,570		584,713	0	155,040	0	0	26,068		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	21,354	486,975		604,220	0	27,900	0	0	34,846		100/100

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMYZNP7	BRSNROH85 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	21,354	486,975		604,220	0	27,900	0	0	34,846		100/100
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNN8N88	BME0M8KT9 QPH FINANCE CO PTY LTD	D 1	Currency	UBS AG BFM8T61CT2L10CEMIK50	06/11/2014	08/14/2029	0	2,065,140	4.555%[6.28%]	0	0	(6,113)	476,520		416,075	0	108,460	0	0	28,980		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	119,910	1,244,796		1,471,911	0	393,414	0	0	91,105		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										1,756,404	0	22,226,630	51,205,252	XXX	177,603,432	0	83,183,246	0	0	45,217,619	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										1,756,404	0	22,226,630	51,205,252	XXX	177,603,432	0	83,183,246	0	0	45,217,619	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	(98,725)	(259,056)		(259,056)	196,719	0	0	0	87,586		0003
Interest Rate Swap With WELLS FARGO BANK NA RCV 0.22 PAY SOFR 10/07/2021 BHF2K0CY2	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/08/2020	10/07/2021	0	50,000,000	0.2165%[0.24%]	0	0	(11,822)	121		121	121	0	0	0	34,621		0002
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	(369,608)	32,901		32,901	32,901	0	0	0	2,387,898		0003
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	(729,632)	(13,785,225)		(13,785,225)	(13,785,225)	0	0	0	5,569,840		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	0.36%[0.4225%]	0	0	(25,694)	(46,188)		(46,188)	(46,188)	0	0	0	2,368,746		0003
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.62 PAY ULB3 06/21/2026 BME1S90T1	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	06/17/2011	06/21/2026	0	500,000,000	3.615% / (US3MLIB)	0	0	12,814,357	60,139,908		60,139,900	(24,789,512)	0	0	0	5,434,857		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 INTERN E58DKGMJYYYJLN8C3868	06/21/2010	09/30/2038	0	19,200,000	(US3MLIB)	0	0	(23,735)	26,117,662		26,117,660	(3,644,467)	0	0	0	395,946		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 7H6GLXDRUGQFU57RNE97	08/27/2010	03/31/2038	0	21,653,290	(US3MLIB)	0	0	(36,145)	20,286,096		20,286,096	(3,282,254)	0	0	0	439,908		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	(21,442)	14,956,566		14,956,566	(2,872,690)	0	0	0	378,162		0004

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(33,029)	17,216,635		17,216,635	(3,213,300)	0	0	0	425,634		0004
Basis Swap With CREDIT AGRICOLE CORPORATE AND RCV 2.33 PAY ULB3 10/13/2021 BRSK35F88	Macro Interest Rate Hedge	Exh 5	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/11/2011	10/13/2021	0	50,000,000	2.33%[0.1286%]	0	0	800,195	39,724		39,724	(798,116)	0	0	0	47,181		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.13 PAY ULB3 06/21/2026 BRSK35QJ2	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	11/21/2011	06/21/2026	0	330,000,000	3.127% / (US3MLIB)	0	0	7,254,149	32,219,666		32,219,666	(15,103,159)	0	0	0	3,587,006		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.18 PAY ULB3 10/11/2031 BRSK35QW3	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031	0	100,000,000	3.18% / (US3MLIB)	0	0	2,237,806	15,461,603		15,461,603	(7,479,642)	0	0	0	1,583,952		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 3.31 PAY ULB3 12/02/2026 BRSK35S76	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026	0	100,000,000	3.31% / (US3MLIB)	0	0	2,343,714	11,210,442		11,210,442	(5,027,571)	0	0	0	1,137,469		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 U KD3XUN7C6T14HNAYLU02	03/14/2012	06/15/2044	0	27,000,000	3.61% / (US3MLIB)	0	0	694,106	9,084,282		9,084,282	(3,488,837)	0	0	0	643,531		0003
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.10 PAY ULB3 10/13/2040 BRSK35YM6	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040	0	50,000,000	4.1%[0.1286%]	0	0	1,461,486	18,854,048		18,854,048	(6,139,720)	0	0	0	1,091,138		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.13 PAY ULB3 10/13/2040 BRSK35YQ7	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	0	50,000,000	4.13%[0.1286%]	0	0	1,472,695	19,099,734		19,099,734	(6,161,636)	0	0	0	1,091,138		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.13 PAY ULB3 10/13/2040 BRSK35YX2	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	0	50,000,000	4.13%[0.1286%]	0	0	1,472,695	19,099,734		19,099,734	(6,161,636)	0	0	0	1,091,138		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.21 PAY ULB3 10/13/2030 BRSK36090	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030	0	50,000,000	4.21%[0.1286%]	0	0	1,502,584	11,685,762		11,685,762	(4,025,778)	0	0	0	751,710		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 4.30 PAY ULB3 10/15/2040 BRSK36116	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2040	0	50,000,000	4.3%[0.1261%]	0	0	1,534,724	20,493,576		20,493,576	(6,284,486)	0	0	0	1,091,295		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 5.09 PAY ULB3 12/15/2024 BRSK364Y1	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	12/10/2009	12/15/2024	0	100,000,000	5.0925% / (US3MLIB)	0	0	3,678,521	13,935,135		13,935,135	(4,860,945)	0	0	0	895,957		0002

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Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 5.13 PAY ULB3 12/15/2024 BRSK365U8	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024	0	50,000,000	5.13% / (US3MLIB)	0	0	1,853,271	7,027,238		7,027,238	(2,444,614)	0	0	0	447,979		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 5.23 PAY ULB3 03/09/2026 BRSK36606	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026	0	50,000,000	5.2275% / (US3MLIB)	0	0	1,888,490	9,297,953		9,297,953	(2,998,116)	0	0	0	526,848		0002
Basis Swap With MORGANSTANLEYCAPITALSERVICE RCV 5.23 PAY ULB3 12/16/2029 BRSK366T0	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	12/11/2009	12/16/2029	0	50,000,000	5.23%[0.118%]	0	0	1,889,561	14,917,662		14,917,662	(4,260,964)	0	0	0	716,608		0002
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.12 PAY ULB3 10/07/2021 BRSK4VPH9	Macro Interest Rate Hedge	Exh 5	Interest Rate	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	0	50,000,000	2.12%[0.1379%]	0	0	718,781	19,258		19,258	(720,038)	0	0	0	34,621		0002
Basis Swap With UBS AG RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPV8	Macro Interest Rate Hedge	Exh 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2011	10/11/2021	0	100,000,000	2.2%[0.119%]	0	0	1,505,529	69,326		69,326	(1,498,198)	0	0	0	86,800		0002
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPY2	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/06/2011	10/11/2021	0	50,000,000	2.20125%[0.119%]	0	0	753,231	34,684		34,684	(749,565)	0	0	0	43,400		0002
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VQ13	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/06/2011	10/11/2021	0	50,000,000	2.2%[0.119%]	0	0	752,764	34,663		34,663	(749,099)	0	0	0	43,400		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	45,278,827	327,243,910	XXX	327,243,900	(130,356,015)	0	0	0	32,434,369	XXX	XXX
Credit Default Swap With BARCLAYS BANK PLC RCV 1.00 PAY 1.00 12/20/2024 BHF1W0EW3	CDS:B7R1_DV-BHF1W0EW3:CRD-PROT-HG	D 1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	12/20/2024	0	18,300,000	0%[1%]	(356,090)	0	(138,775)	(453,401)		(453,401)	(10,273)	0	0	0	0		0008
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(356,090)	0	(138,775)	(453,401)	XXX	(453,401)	(10,273)	0	0	0	0	XXX	XXX
Currency Swap With CITIBANK NA RCV ULB3 PAY AUBR3 07/12/2027 BME12GYT6	BME12EZ45 AQUASURE FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2015	07/12/2027	0	24,320,000	US3MLIB+117.8BP / (AUDBBRBBSW3M+152BP)	0	0	(29,941)	1,094,863		1,094,863	1,870,792	0	0	0	292,436		0009
Currency Swap With CITIBANK NA RCV ULB3 PAY 3.88 06/26/2025 BME18MZP4	BME198PV2 Com - Shelbourne Hotel	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2015	06/26/2025	0	25,793,600	US3MLIB+325.2BP / (3.875%)	0	0	(131,084)	(2,111,879)		(2,111,879)	2,325,532	0	0	0	249,403		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 E57ODZWZ7FF32TWEFA76	01/14/2016	12/15/2023	0	949,813	6.2975%[4.375%]	0	0	11,010	(52,637)		(52,637)	59,029	0	0	0	7,057		0009
Currency Swap With CITIBANK NA RCV 4.28 PAY 2.50 07/01/2024 BME1L9NB2	BRSNUOS71 TESCO CORPORATE TREASURY SERVICES	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2016	07/01/2024	0	602,619	4.2835%[2.5%]	0	0	7,324	(33,075)		(33,075)	34,893	0	0	0	5,000		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 E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	0	17,557,320	US3MLIB+232BP / (2.57%)	0	0	(23,774)	(909,240)		(909,240)	1,421,038	0	0	0	165,674		0009

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRH2	BME0YQU16 Com - Kennedy Wilson - Alliance	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	0	11,879,208	US3MLIB+232BP / (2.57%)	0	0	(16,085)	(615,188)		(615,188)	961,469	0	0	0	112,094		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 E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	0	7,097,640	US3MLIB+232BP / (2.57%)	0	0	(9,611)	(367,565)		(367,565)	574,462	0	0	0	66,974		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 E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2031	0	4,740,450	3.8135%[3.31%]	0	0	23,260	353,477		353,477	173,697	0	0	0	73,124		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 E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2041	0	4,600,000	4.568%[3.813%]	0	0	32,103	391,889		391,889	409,707	0	0	0	101,633		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 E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2036	0	3,881,250	4.3095%[3.669%]	0	0	23,570	314,583		314,583	237,053	0	0	0	73,956		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	18,638	(21,616)		(21,616)	60,657	0	0	0	6,856		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	18,531	(1,997)		(1,997)	71,135	0	0	0	30,616		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	16,999	(213,759)		(213,759)	115,547	0	0	0	42,562		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	37,077	(155,523)		(155,523)	142,191	0	0	0	31,794		0009
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	43,308	30,912		30,912	152,063	0	0	0	35,274		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	66,268	47,203		47,203	232,671	0	0	0	53,975		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	38,852	(19,973)		(19,973)	233,182	0	0	0	48,141		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	59,450	(30,562)		(30,562)	356,807	0	0	0	73,664		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	18,369	7,418		7,418	72,827	0	0	0	31,333		0009

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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	(24,987)	269,487		269,487	471,202	0	0	0	82,030		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	144,476	1,220,858		1,220,858	2,749,349	0	0	0	444,362		0009
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.76 PAY 2.50 02/08/2030 BME2HL8H2	BHF0TCPG6 ROMANIA (REPUBLIC OF)	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/06/2018	02/08/2030	0	5,543,100	4.755%[2.5%]	0	0	101,560	664,638		664,638	260,657	0	0	0	80,157		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	7,621	146,346		146,346	397,067	0	0	0	51,233		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	3,356	64,527		64,527	175,074	0	0	0	22,590		0009
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME505	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	12,511	231,250		231,250	627,519	0	0	0	80,969		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	2,934,129	(12,698,121)		(12,698,121)	(10,277,100)	0	0	0	544,684		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	25,466,629	5.68%[5.1876%]	0	0	291,829	9,057,043		9,057,043	(536,236)	0	0	0	521,570		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	161,810	4,846,702		4,846,702	114,701	0	0	0	189,149		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	11,827,779	6.3%[5.95%]	0	0	106,578	3,631,915		3,631,915	(135,351)	0	0	0	261,782		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	47,978	1,455,067		1,455,067	385,041	0	0	0	176,197		0009
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	34,893	1,058,230		1,058,230	280,030	0	0	0	128,143		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	34,893	1,058,230		1,058,230	280,030	0	0	0	128,143		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	357,397	4,805,455		4,805,455	(887,769)	0	0	0	298,635		0009

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Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036	BRSK7ZYB0 EVERSHOLT			BANK OF AMERICA NA					5.155% / (GBP6MLIB+233BP													
BRSK9UE13	FUNDING PLC	D 1	Currency	B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	0	13,693,500	)	0	0	319,941	4,299,617		4,299,617	(794,320)	0	0	0	267,200		0009
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036	BRSK7ZYB0 EVERSHOLT			BANK OF AMERICA NA					5.155% / (GBP6MLIB+233BP													
BRSK9UE47	FUNDING PLC	D 1	Currency	B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	0	35,442,000	)	0	0	827,656	11,128,760		11,128,760	(2,055,548)	0	0	0	691,576		0009
Currency Swap With JPMORGAN CHASE BANK NA RCV 5.58 PAY BLB6 12/26/2033	BRSK802L9 ABP			JPMORGAN CHASE BANK					5.581% / (GBP6MLIB+220BP													
BRSK9UM89	ACQUISITIONS UK LTD	D 1	Currency	7H6GLXDRUGQFU57RNE97	06/03/2013	12/26/2033	0	11,969,100	)	0	0	317,935	3,913,711		3,913,711	(772,984)	0	0	0	209,430		0009
Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033	BME0L3SB2 Com - Edwardian Hotel Group																					
BRSLHA672	Upsize	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	73,203,200	7.012%[6.46%]	0	0	815,578	19,795,089		19,795,089	2,657,745	0	0	0	1,277,865		0009
Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033	BME0L3SB2 Com - Edwardian Hotel Group																					
BRSLHA9G9	Upsize	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	31,372,800	7.012%[6.46%]	0	0	355,663	8,483,781		8,483,781	1,138,983	0	0	0	547,656		0009
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033	BME0L3SB2 Com - Edwardian Hotel Group																					
BRSLHBWY2	Upsize	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	0	10,457,600	7.012%[6.46%]	0	0	116,543	2,827,870		2,827,870	379,678	0	0	0	182,552		0009
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	7,171,624	63,967,786	XXX	63,967,786	3,962,520	0	0	0	7,687,489	XXX	XXX
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret									SPTR /													
02/11/2022 BHF1G6AD4	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2019	02/11/2022	0	387,016,017	(US3MLIB+20BP)	0	0	998,359	11,383,005		11,383,005	27,949,238	0	0	0	1,172,479		0001
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret									Russell 2000 TR													
02/11/2022 BHF1G6EU2	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2019	02/11/2022	0	243,825,548	/ (US3MLIB)	0	0	308,505	4,556,221		4,556,221	30,581,385	0	0	0	738,678		0001
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret									NASDAQ 100 Total Return /													
02/11/2022 BHF1G6F31	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2019	02/11/2022	0	158,549,195	(US3MLIB+15BP)	0	0	351,537	3,412,830		3,412,830	14,000,212	0	0	0	480,330		0001
Total Return Swap With SOCIETE GENERALE SA RCV ULB3 P Tot Ret									SPTR /													
03/25/2022 BHF1J4P08	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/25/2019	03/25/2022	0	598,895,165	(US3MLIB+19.5BP)	0	0	1,559,725	19,744,955		19,744,955	26,889,197	0	0	0	2,079,365		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV ULB3 P Tot Ret 03/25/2022									NASDAQ 100 Total Return /													
BHF1L5CE6	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/25/2019	03/25/2022	0	240,134,863	(US3MLIB+14.5B	0	0	566,516	8,623,672		8,623,672	9,746,087	0	0	0	833,749		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 05/15/2024									MSCI Daily TR Gross EAFE USD													
BHF1LDUN9	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/14/2019	05/15/2024	0	172,145,505	/ (FEDL01+7	0	0	961,496	5,135,695		5,135,695	13,871,360	0	0	0	1,394,447		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/12/2022 BHF1ML9M6	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/12/2019	06/12/2022	0	143,823,886	SPTR / (FEDL01+44BP)	0	0	503,405	5,096,654		5,096,654	8,620,485	0	0	0	601,069		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/12/2022 BHF1MLAD4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/12/2019	06/12/2022	0	164,953,476	NASDAQ 100 Total Return / (FEDL01+40BP)	0	0	516,893	7,917,457		7,917,457	12,471,686	0	0	0	689,374		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 02RNE8IBXP4ROTD8PU41	06/18/2019	06/19/2024	0	103,225,290	MSCI Daily TR Gross EAFE USD / (FEDL01+7	0	0	575,807	1,390,090		1,390,090	3,757,550	0	0	0	851,303		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/28/2024 BHF1N8BB5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/27/2019	06/28/2024	0	204,558,820	MSCI Daily TR Gross EAFE USD / (FEDL01+7	0	0	1,156,491	888,420		888,420	2,155,860	0	0	0	1,694,633		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 07/08/2024 BHF1NMS75	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/08/2019	07/08/2024	0	296,333,461	NASDAQ 100 Total Return / (FEDL01+48BP)	0	0	1,169,538	222,212		222,212	27,415,768	0	0	0	2,467,144		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 7H6GLXDRUGQFU57RNE97	07/09/2019	07/09/2024	0	90,968,400	SPTR / (FEDL01+49BP)	0	0	363,218	1,020,120		1,020,120	7,034,330	0	0	0	757,738		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 02RNE8IBXP4ROTD8PU41	07/09/2019	07/10/2024	0	173,895,990	MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	950,294	3,057,441		3,057,441	20,087,245	0	0	0	1,449,213		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 7H6GLXDRUGQFU57RNE97	07/10/2019	07/10/2024	0	147,238,237	SPTR / (FEDL01+51BP)	0	0	607,575	2,151,663		2,151,663	9,957,209	0	0	0	1,227,053		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 07/10/2024 BHF1NRF52	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/10/2019	07/10/2024	0	173,437,380	NASDAQ 100 Total Return / (FEDL01+47.5BP	0	0	671,370	1,946,379		1,946,379	11,467,661	0	0	0	1,445,391		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 07/09/2024 BHF1PLTK5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/08/2019	07/09/2024	0	415,520,685	MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	2,290,238	3,088,206		3,088,206	45,836,159	0	0	0	3,461,154		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 12/30/2024 BHF1TDZL0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/22/2019	12/30/2024	0	216,960,128	SPTR / (FEDL01+56BP)	0	0	966,059	2,388,506		2,388,506	17,850,697	0	0	0	1,956,270		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE RCV FEDL P Tot Ret 12/30/2024 BHF1TE010	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	10/22/2019	12/30/2024	0	227,418,961	SPTR / (FEDL01+55BP)	0	0	996,716	2,503,654		2,503,654	18,711,227	0	0	0	2,050,575		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 02RNE8IBXP4ROTD8PU41	10/22/2019	12/30/2024	0	272,848,620	SPTR / (FEDL01+56BP)	0	0	1,214,674	3,003,788		3,003,788	22,449,019	0	0	0	2,460,202		0001

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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	170,384,687	SPTR / (FEDL01+52.5BP)	0	0	690,367	5,374,565		5,374,565	7,919,225	0	0	0	1,531,776		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 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2025	0	109,613,916	Russell 2000 TR / (FEDL01+35BP)	0	0	174,455	(348,566)		(348,566)	49,154,658	0	0	0	994,584		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 01/18/2022 BHF1XGD16	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/16/2020	01/18/2022	0	41,892,861	Russell 2000 TR / (FEDL01+27BP)	0	0	103,933	1,771,889		1,771,889	4,282,992	0	0	0	114,990		0001
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 01/23/2025 BHF1XVNW4	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	01/23/2020	01/23/2025	0	413,443,575	SPTR / (FEDL01+51BP)	0	0	1,691,384	8,676,315		8,676,315	36,735,525	0	0	0	3,765,407		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/24/2025 BHF1Y1UX9	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/24/2020	01/24/2025	0	71,057,670	MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	365,274	680,820		680,820	9,467,980	0	0	0	647,420		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/28/2025 BHF1Y2QV6	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/28/2020	01/28/2025	0	45,723,740	MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	239,873	366,414		366,414	7,091,787	0	0	0	417,284		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 01/16/2022 BHF1Y4WA1	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/16/2020	01/16/2022	0	95,000,270	SPTR / (FEDL01+43BP)	0	0	341,203	158,757		158,757	6,344,401	0	0	0	258,381		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/04/2025 BHF1YG209	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/04/2020	02/04/2025	0	140,838,186	MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	699,078	3,360,660		3,360,660	19,554,297	0	0	0	1,289,013		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	20,539,296	SPTR / (FEDL01+50BP)	0	0	81,823	394,029		394,029	1,887,970	0	0	0	187,985		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	24,562,172	Russell 2000 TR / (FEDL01+35BP)	0	0	77,293	(139,194)		(139,194)	3,906,595	0	0	0	224,804		0001
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/04/2022 BHF1YVAV9	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/05/2020	02/04/2022	0	35,189,146	Russell 2000 TR / (FEDL01+28BP)	0	0	91,816	430,586		430,586	5,418,561	0	0	0	103,785		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/13/2025 BHF1Z0815	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/13/2020	02/13/2025	0	101,832,308	SPTR / (FEDL01+48BP)	0	0	386,202	3,473,807		3,473,807	7,505,924	0	0	0	935,437		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 03/09/2025 BHF204Q08	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/04/2020	03/09/2025	0	506,330,986	MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	2,555,011	18,621,894		18,621,894	28,554,120	0	0	0	4,696,268		0001

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Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 03/06/2025 BHF2040U9	Variable Annuities	Exh 5	Equity/Index.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/04/2020	03/06/2025	0	693,183,492	SPTR / (FEDL01+43BP)	0	0	1,829,721	32,036,651		32,036,650	48,581,025	0	0	0	6,421,661		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	40,195,219	SPTR / (FEDL01+50BP)	0	0	163,209	204,214		204,214	3,951,960	0	0	0	247,378		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	113,047,673	MSCI Daily TR Gross EAFE USD / (FEDL01+7	0	0	679,850	855,834		855,834	13,535,971	0	0	0	1,060,151		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/07/2023 BHF21MGL9	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/06/2020	04/07/2023	0	38,670,283	SPTR / (FEDL01+47BP)	0	0	149,106	325,309		325,309	3,405,071	0	0	0	238,208		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	111,150,953	Russell 2000 TR / (FEDL01+37BP)	0	0	363,309	2,132,510		2,132,510	20,220,528	0	0	0	684,686		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/13/2025 BHF21QT28	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/08/2020	04/13/2025	0	119,618,523	MSCI Daily TR Gross EAFE USD / (FEDL01+7	0	0	680,474	2,039,636		2,039,636	14,346,293	0	0	0	1,124,825		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	58,714,767	MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	303,076	169,762		169,762	6,931,178	0	0	0	552,762		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 7H6GLXDRUGQFU57RNE97	04/24/2020	04/24/2025	0	284,863,127	SPTR / (FEDL01+57BP)	0	0	1,279,529	6,644,110		6,644,110	30,032,092	0	0	0	2,690,081		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/28/2024 BHF22FL94	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/28/2020	04/28/2024	0	49,901,356	SPTR / (FEDL01+53BP)	0	0	208,509	924,559		924,559	6,498,039	0	0	0	400,618		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 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2024	0	43,393,840	NASDAQ 100 Total Return / (FEDL01+48BP)	0	0	166,249	890,698		890,698	5,966,507	0	0	0	348,375		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	145,773,934	MSCI Daily TR Gross EAFE USD / (FEDL01+5	0	0	674,370	1,167,578		1,167,578	22,608,976	0	0	0	552,857		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	273,335,807	MSCI Daily TR Gross EAFE USD / (FEDL01+8	0	0	1,672,263	12,698,796		12,698,796	18,904,983	0	0	0	2,621,550		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/04/2025 BHF244P28	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/04/2020	06/04/2025	0	302,461,719	NASDAQ 100 Total Return / (FEDL01+48BP)	0	0	1,075,124	18,940,293		18,940,293	25,921,622	0	0	0	2,900,895		0001

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Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 06/09/2025 BHF244PE2	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	06/04/2020	06/09/2025	0	497,910,148	Russell 2000 TR / (FEDL01+43BP)	0	0	1,859,803	9,506,157		9,506,157	25,902,657	0	0	0	4,784,312		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	95,938,338	SPTR / (FEDL01+54BP)	0	0	392,840	4,433,953		4,433,953	5,701,285	0	0	0	920,140		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 INTERN E58DKGMJYYYJLN8C3868	06/04/2020	06/04/2025	0	51,651,851	SPTR / (FEDL01+59BP)	0	0	226,109	2,387,178		2,387,178	3,069,492	0	0	0	495,390		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	152,533,369	MSCI Daily TR Gross EAFE USD / (FEDL01+7	0	0	922,693	6,145,269		6,145,269	9,830,976	0	0	0	1,466,204		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/17/2025 BHF24URS1	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/17/2020	06/17/2025	0	109,233,002	MSCI Daily TR Gross EAFE USD / (FEDL01+7	0	0	661,255	1,470,993		1,470,993	2,251,490	0	0	0	1,052,706		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/18/2025 BHF24URZ5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/17/2020	06/18/2025	0	69,687,393	MSCI Daily TR Gross EAFE USD / (FEDL01+7	0	0	421,861	938,450		938,450	1,436,383	0	0	0	671,843		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	30,791,734	SPTR / (FEDL01+56BP)	0	0	134,788	344,241		344,241	781,823	0	0	0	296,967		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	67,178,637	MSCI Daily TR Gross EAFE USD / (FEDL01+7	0	0	372,881	1,179,244		1,179,244	2,713,595	0	0	0	647,895		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	112,433,037	SPTR / (FEDL01+57BP)	0	0	498,202	1,256,963		1,256,963	2,487,907	0	0	0	1,083,945		0001
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	51,993,082	MSCI Daily TR Gross EAFE USD / (FEDL01+7	0	0	288,177	1,116,216		1,116,216	2,335,001	0	0	0	501,994		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	71,646,817	SPTR / (FEDL01+54BP)	0	0	302,204	1,415,200		1,415,200	2,543,558	0	0	0	691,751		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 01/16/2022 BHF29TM62	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/18/2020	01/16/2022	0	95,000,270	SPTR / (FEDL01+45BP)	0	0	(354,720)	(160,868)		(160,868)	(6,346,239)	0	0	0	258,381		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 09/29/2025 BHF2ABJY2	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZIWZ7FF32TIWEFA76	09/29/2020	09/29/2025	0	650,732,978	SPTR / (FEDL01+50.5BP)	0	0	(2,672,964)	(7,855,419)		(7,855,419)	(12,330,714)	0	0	0	6,507,330		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/29/2025 BHF2ABK79	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/29/2020	09/29/2025	0	390,439,787	SPTR / (FEDL01+50BP)	0	0	(1,592,358)	(4,712,600)		(4,712,600)	(7,397,778)	0	0	0	3,904,398		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 03/25/2022 BHF2APAC8	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/09/2020	03/25/2022	0	176,312,616	Russell 2000 TR / (FEDL01+23BP)	0	0	(397,040)	(5,451,479)		(5,451,479)	(31,368,878)	0	0	0	612,158		0001
Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY FEDL 03/25/2022 BHF2APAJ3	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/09/2020	03/25/2022	0	159,344,514	NASDAQ 100 Total Return / (FEDL01+36BP)	0	0	(489,979)	(1,237,756)		(1,237,756)	(14,133,855)	0	0	0	553,244		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 12/17/2021 BHF2E0006	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/17/2020	12/17/2021	0	601,960,940	SPTR / (FEDL01+40BP)	0	0	(1,961,390)	(16,831,367)		(16,831,367)	(21,590,555)	0	0	0	1,391,359		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 12/20/2021 BHF2E2NP2	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/18/2020	12/20/2021	0	17,531,276	SPTR / (FEDL01+38.5BP)	0	0	(20,328)	(195,993)		(195,993)	(6,696,920)	0	0	0	41,293		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/27/2022 BHF2FZZU4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/25/2021	01/27/2022	0	389,783,537	NASDAQ 100 Total Return / (FEDL01+39BP)	0	0	765,502	6,440,226		6,440,226	6,440,226	0	0	0	1,112,809		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/28/2022 BHF2G1SC6	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/25/2021	01/28/2022	0	87,419,258	NASDAQ 100 Total Return / (FEDL01+39BP)	0	0	253,847	1,794,695		1,794,695	1,794,695	0	0	0	250,623		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/02/2022 BHF2GECF8	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/01/2021	02/02/2022	0	86,402,965	NASDAQ 100 Total Return / (FEDL01+38BP)	0	0	243,554	1,469,179		1,469,179	1,469,179	0	0	0	252,818		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/30/2025 BHF2GWQW6	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/30/2020	01/30/2025	0	41,251,089	MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	194,429	455,906		455,906	455,906	0	0	0	376,775		0001
Total Return Swap With WELLS FARGO BANK NA R Tot Ret PAY FEDL 02/16/2022 BHF2H37NO	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/16/2021	02/16/2022	0	165,086,032	XNDX INDEX / (1D USOIS + 32BP)	0	0	(372,708)	(4,785,985)		(4,785,985)	(4,785,985)	0	0	0	509,379		0001
Total Return Swap With WELLS FARGO BANK NA RCV FEDL P Tot Ret 02/18/2022 BHF2H8QY4	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/17/2021	02/18/2022	0	244,799,500	Russell 2000 TR / (FEDL01+1BP)	0	0	134,238	(5,529,920)		(5,529,920)	(5,529,920)	0	0	0	760,753		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	633,902,254	SPTR / (FEDL01+40BP)	0	0	(1,667,290)	(24,412,708)		(24,412,708)	(24,412,708)	0	0	0	3,753,884		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 01/23/2025 BHF2JAAX0	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/03/2021	01/23/2025	0	367,505,400	SPTR / (FEDL01+42BP)	0	0	(971,242)	(7,712,280)		(7,712,280)	(7,712,280)	0	0	0	3,347,028		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/10/2023 BHF2KAX01	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/23/2021	10/10/2023	0	346,665,168	NASDAQ 100 Total Return / (FEDL01+42BP)	0	0	865,526	3,890,407		3,890,407	3,890,407	0	0	0	2,468,025		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	588,372,842	SPTR / (FEDL01+45BP)	0	0	(1,493,037)	(18,559,483)		(18,559,483)	(18,559,483)	0	0	0	5,289,531		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	302,461,719	NASDAQ 100 Total Return / (FEDL01+49BP)	0	0	(787,185)	(18,940,293)		(18,940,293)	(18,940,293)	0	0	0	2,900,895		0001
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 03/09/2025 BHF2KCYE6	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2021	03/09/2025	0	227,939,888	MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	(763,260)	(8,383,196)		(8,383,196)	(8,383,196)	0	0	0	2,114,164		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 O2RNE8IBXP4R0TD8PU41	03/24/2021	11/07/2022	0	133,797,298	MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	327,479	2,978,112		2,978,112	2,978,112	0	0	0	702,948		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	378,261,224	Russell 2000 TR / (FEDL01+31BP)	0	0	(749,416)	(7,068,339)		(7,068,339)	(7,068,339)	0	0	0	3,471,905		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 7H6GLXDRUGQFU57RNE97	03/24/2021	08/07/2023	0	134,178,455	MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	349,057	2,912,818		2,912,818	2,912,818	0	0	0	913,019		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	426,549,792	SPTR / (FEDL01+50BP)	0	0	(1,156,647)	(19,713,722)		(19,713,722)	(19,713,722)	0	0	0	3,951,562		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 7H6GLXDRUGQFU57RNE97	03/24/2021	11/07/2022	0	134,178,391	MSCI Daily TR Gross EAFE USD / (FEDL01+3	0	0	318,740	2,912,818		2,912,818	2,912,818	0	0	0	704,951		0001
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 7H6GLXDRUGQFU57RNE97	03/25/2021	04/07/2024	0	260,518,237	Russell 2000 TR / (FEDL01+22.5BP)	0	0	402,206	8,652,749		8,652,749	8,652,749	0	0	0	2,068,024		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 7H6GLXDRUGQFU57RNE97	03/24/2021	02/07/2023	0	134,178,468	MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	328,902	2,912,818		2,912,818	2,912,818	0	0	0	781,284		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 02/11/2025 BHF2KG9L9	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/25/2021	02/11/2025	0	260,506,467	Russell 2000 TR / (FEDL01+30BP)	0	0	(501,226)	(8,652,358)		(8,652,358)	(8,652,358)	0	0	0	2,391,083		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 11/08/2021 BHF2KGDA8	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/24/2021	11/08/2021	0	134,178,391	MSCI Daily TR Gross EAFE USD / (FEDL01+3	0	0	289,133	2,912,818		2,912,818	2,912,818	0	0	0	219,300		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 11/07/2021 BHF2KGS46	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/26/2021	11/07/2021	0	131,076,424	MSCI Daily TR Gross EAFE USD / (FEDL01+3	0	0	300,991	2,845,540		2,845,540	2,845,540	0	0	0	211,466		0001

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Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 08/07/2023 BHF2KGSB0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/26/2021	08/07/2023	0	131,066,015	...MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	373,024	2,845,314		2,845,314	2,845,314	0	0	0	891,840		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 11/07/2022 BHF2KGSJ3	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/26/2021	11/07/2022	0	131,076,424	...MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	333,808	2,845,540		2,845,540	2,845,540	0	0	0	688,653		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/07/2023 BHF2KGSZ7	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/26/2021	02/07/2023	0	131,066,015	...MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	340,344	2,845,314		2,845,314	2,845,314	0	0	0	763,161		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 03/09/2025 BHF2KGT29	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/26/2021	03/09/2025	0	532,486,980	...MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	(1,892,077)	(19,583,812)		(19,583,812)	(19,583,812)	0	0	0	4,938,868		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 02/18/2022 BHF2KGWZ2	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/26/2021	02/18/2022	0	246,301,679	Russell 2000 TR / (FEDL01+14BP)	0	0	(280,548)	5,563,854		5,563,854	5,563,854	0	0	0	765,421		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 O2RNE8IBXP4ROTD8PU41	03/24/2021	02/07/2023	0	133,797,298	...MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	324,168	2,978,112		2,978,112	2,978,112	0	0	0	779,065		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 O2RNE8IBXP4ROTD8PU41	03/24/2021	08/07/2023	0	133,797,298	...MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	350,656	2,978,112		2,978,112	2,978,112	0	0	0	910,425		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 O2RNE8IBXP4ROTD8PU41	03/24/2021	04/14/2025	0	536,974,250	...MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	(1,931,964)	(11,912,422)		(11,912,422)	(11,912,422)	0	0	0	5,051,360		0001
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/08/2021 BHF2KHDT5	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/24/2021	11/08/2021	0	134,243,678	...MSCI Daily TR Gross EAFE USD / (FEDL01+3	0	0	284,441	2,978,106		2,978,106	2,978,106	0	0	0	219,407		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	06/27/2022	0	229,975,488	Russell 2000 TR / (FEDL01+8BP)	0	0	186,440	2,168,688		2,168,688	2,168,688	0	0	0	992,635		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 04/15/2025 BHF2KN6J2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/25/2021	04/15/2025	0	516,436,847	...MSCI Daily TR Gross EAFE USD / (FEDL01+6	0	0	(1,859,819)	(3,534,032)		(3,534,032)	(3,534,032)	0	0	0	4,860,042		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 08/07/2023 BHF2KN7A0	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/25/2021	08/07/2023	0	131,076,424	...MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	375,221	2,845,540		2,845,540	2,845,540	0	0	0	891,911		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/07/2023 BHF2KN7H5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/25/2021	02/07/2023	0	131,076,424	...MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	342,100	2,845,540		2,845,540	2,845,540	0	0	0	763,222		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 11/07/2022 BHF2KN7M4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/25/2021	11/07/2022	0	131,066,015	MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	335,476	2,845,314		2,845,314	2,845,314	0	0	0	688,599		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 11/07/2021 BHF2KN7W2	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/25/2021	11/07/2021	0	131,066,015	MSCI Daily TR Gross EAFE USD / (FEDL01+3	0	0	302,492	2,845,314		2,845,314	2,845,314	0	0	0	211,449		0001
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	496,093,623	SPTR / (FEDL01+50.5BP)	0	0	(1,421,273)	(2,520,427)		(2,520,427)	(2,520,427)	0	0	0	3,931,623		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	246,971,172	Russell 2000 TR / (FEDL01+22BP)	0	0	327,369	55,548		55,548	55,548	0	0	0	1,818,999		0001
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 12/15/2023 BHF2M4OM1	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2021	12/15/2023	0	78,165,238	MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	174,797	2,807,190		2,807,190	2,807,190	0	0	0	580,771		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 O2RNE8IBXP4ROTD8PU41	05/13/2021	11/12/2024	0	35,784,489	RU20INTR INDEX / (1D USOIS + 29BP)	0	0	50,530	(69,511)		(69,511)	(69,511)	0	0	0	316,068		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	389,612,924	SPTR / (FEDL01+37.5BP)	0	0	486,620	2,745,371		2,745,371	2,745,371	0	0	0	3,084,375		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 7H6GLXDRUGQFU57RNE97	06/23/2021	04/12/2024	0	182,564,460	SPTR / (FEDL01+37BP)	0	0	225,447	2,667,900		2,667,900	2,667,900	0	0	0	1,453,151		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/11/2024 BHF2031H9	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2021	02/11/2024	0	439,441,715	SPTR / (FEDL01+39BP)	0	0	556,009	12,924,961		12,924,961	12,924,961	0	0	0	3,380,506		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	198,303,064	SPTR / (FEDL01+51.5BP)	0	0	(287,859)	2,857,269		2,857,269	2,857,269	0	0	0	1,732,190		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	106,085,578	SPTR / (FEDL01+51BP)	0	0	(151,097)	1,528,545		1,528,545	1,528,545	0	0	0	926,664		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	23,853,935	Russell 2000 TR / (FEDL01+10BP)	0	0	(8,905)	860,402		860,402	860,402	0	0	0	106,678		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	261,385,454	SPTR / (FEDL01+40BP)	0	0	(252,237)	4,807,490		4,807,490	4,807,490	0	0	0	1,168,951		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 07/19/2022 BHF2RSDN7	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/19/2021	07/19/2022	0	16,858,519	MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	(19,251)	392,365		392,365	392,365	0	0	0	75,394		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 01/15/2025 BHF2S6KM8	Variable Annuities	Exh 5	Equity/Index.	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/27/2021	01/15/2025	0	237,598,807	.SPTR / (FEDL01+52.5BP)	0	0	254,858	4,443,870		4,443,870	4,443,870	0	0	0	2,156,754		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 7H6GLXDRUGQFU57RNE97	07/27/2021	03/18/2025	0	282,631,258	.NASDAQ 100 Total Return / (FEDL01+49BP)	0	0	285,850	4,670,693		4,670,693	4,670,693	0	0	0	2,630,807		0001
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 7H6GLXDRUGQFU57RNE97	08/05/2021	04/02/2025	0	22,338,787	..MSCI Daily TR Gross EAFE USD / (FEDL01+5	0	0	20,030	484,953		484,953	484,953	0	0	0	209,165		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 11/08/2021 BHF2T5PV4	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2021	11/08/2021	0	132,313,968	.GDDUEAFE INDEX / (1D USOIS + 27.5BP)	0	0	0	(1,098,197)		(1,098,197)	(1,098,197)	0	0	0	216,253		0001
Total Return Swap With BARCLAYS BANK PLC R Tot Ret PAY FEDL 11/08/2021 BHF2T5QA9	Variable Annuities	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2021	11/08/2021	0	132,313,968	.GDDUEAFE INDEX / (1D USOIS + 27.5BP)	0	0	0	(1,098,108)		(1,098,108)	(1,098,108)	0	0	0	216,253		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	124,035,456	Russell 2000 TR / (FEDL01+28BP)	0	0	(51,165)	2,801,888		2,801,888	2,801,888	0	0	0	1,204,582		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 08/05/2025 BHF2T8R12	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/19/2021	08/05/2025	0	243,302,417	Russell 2000 TR / (FEDL01+30BP)	0	0	97,726	(8,551,489)		(8,551,489)	(8,551,489)	0	0	0	2,386,757		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	615,273,783	.SPTR / (FEDL01+50.5BP)	0	0	(380,957)	(12,809,198)		(12,809,198)	(12,809,198)	0	0	0	5,127,562		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	264,627,833	..MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	156,571	2,099,334		2,099,334	2,099,334	0	0	0	2,489,375		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	258,499,718	..MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	152,946	2,048,133		2,048,133	2,048,133	0	0	0	2,432,668		0001
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 02/24/2023 BHF2T8WB4	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	08/19/2021	02/24/2023	0	355,578,376	.SPTR / (FEDL01+47.5BP)	0	0	219,761	13,682,721		13,682,721	13,682,721	0	0	0	2,105,687		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 12/20/2021 BHF2T8X98	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/18/2021	12/20/2021	0	17,533,550	.SPTR / (FEDL01+31BP)	0	0	7,280	195,993		195,993	195,993	0	0	0	41,299		0001
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 12/17/2021 BHF2T9290	Variable Annuities	Exh 5	Equity/Index.	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/18/2021	12/17/2021	0	601,960,940	.SPTR / (FEDL01+31BP)	0	0	248,929	16,829,863		16,829,863	16,829,863	0	0	0	1,391,359		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	503,479,311	.SPTR / (FEDL01+47BP)	0	0	(293,137)	(10,481,923)		(10,481,923)	(10,481,923)	0	0	0	3,875,371		0001

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Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 01/27/2022 BHF2TNEE5	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2021	01/27/2022	0	179,291,451	NASDAQ 100 Total Return / (FEDL01+37BP)	0	0	(67,135)	(8,543,060)		(8,543,060)	(8,543,060)	0	0	0	511,866		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 08/12/2024 BHF2TNJ42	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/26/2021	08/12/2024	0	67,490,509	Russell 2000 TR / (FEDL01+27BP)	0	0	20,303	208,800		208,800	208,800	0	0	0	571,531		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 11/12/2024 BHF2TNJL4	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/26/2021	11/12/2024	0	109,722,013	Russell 2000 TR / (FEDL01+28BP)	0	0	32,856	339,454		339,454	339,454	0	0	0	969,124		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	177,497,356	NASDAQ 100 Total Return / (FEDL01+47BP)	0	0	(84,015)	(6,748,965)		(6,748,965)	(6,748,965)	0	0	0	1,477,766		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 7H6GLXDRUGQFU57RNE97	08/26/2021	08/15/2025	0	104,476,900	MSCI Daily TR Gross EAFE USD / (FEDL01+5	0	0	51,339	2,641,700		2,641,700	2,641,700	0	0	0	1,028,542		0001
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 07/19/2022 BHF2TSWJ3	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/26/2021	07/19/2022	0	74,199,494	MSCI Daily TR Gross EAFE USD / (FEDL01+4	0	0	30,257	1,876,135		1,876,135	1,876,135	0	0	0	331,830		0001
Total Return Swap With CDS: (JPM) R Tot Ret PAY FEDL 11/08/2021 BHF2TT684	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/18/2021	11/08/2021	0	129,255,037	MSCI Daily TR Gross EAFE USD / (FEDL01+2	0	0	(44,521)	(1,024,107)		(1,024,107)	(1,024,107)	0	0	0	211,253		0001
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 03/25/2022 BHF2TTA63	Variable Annuities	Exh 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2021	03/25/2022	0	254,945,420	NASDAQ 100 Total Return / (FEDL01+42BP)	0	0	(103,189)	(8,623,552)		(8,623,552)	(8,623,552)	0	0	0	885,171		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 01/27/2022 BHF2TUNN9	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/30/2021	01/27/2022	0	143,777,197	NASDAQ 100 Total Return / (FEDL01+45BP)	0	0	(61,305)	(8,363,168)		(8,363,168)	(8,363,168)	0	0	0	410,475		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 08/12/2024 BHF2TUNW9	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/30/2021	08/12/2024	0	47,747,747	Russell 2000 TR / (FEDL01+26BP)	0	0	13,051	1,243,376		1,243,376	1,243,376	0	0	0	404,343		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 10/10/2023 BHF2TUP31	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/30/2021	10/10/2023	0	109,987,445	NASDAQ 100 Total Return / (FEDL01+42BP)	0	0	(44,239)	(6,367,477)		(6,367,477)	(6,367,477)	0	0	0	783,037		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 03/18/2025 BHF2TUP64	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/30/2021	03/18/2025	0	88,229,837	NASDAQ 100 Total Return / (FEDL01+47BP)	0	0	(40,139)	(1,879,864)		(1,879,864)	(1,879,864)	0	0	0	821,267		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 7H6GLXDRUGQFU57RNE97	08/30/2021	02/24/2023	0	215,276,001	SPTR / (FEDL01+47BP)	0	0	95,260	10,265,881		10,265,881	10,265,881	0	0	0	1,274,836		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 07/08/2024 BHF2TUYE7	Variable Annuities	Exh 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/30/2021	07/08/2024	0	133,105,307	NASDAQ 100 Total Return / (FEDL01+45BP)	0	0	(56,755)	(7,742,413)		(7,742,413)	(7,742,413)	0	0	0	1,108,177		0001
Total Return Swap With BNP PARIBAS SA R Tot Ret PAY FEDL 11/08/2021 BHF2TV1R2	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2021	11/08/2021	0	129,244,772	MSCI Daily TR Gross EAFE USD / (FEDL01+2	0	0	(43,908)	(1,024,636)		(1,024,636)	(1,024,636)	0	0	0	211,236		0001
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 03/25/2022 BHF2TV3F6	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/31/2021	03/25/2022	0	267,349,183	SPTR / (FEDL01+46BP)	0	0	(114,128)	(8,100,250)		(8,100,250)	(8,100,250)	0	0	0	928,237		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	24,867,240	Russell 2000 TR / (FEDL01+24BP)	0	0	(6,175)	(733,213)		(733,213)	(733,213)	0	0	0	197,399		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	16,486,425	GDDUEAFE INDEX / (1D USOIS + 52BP)	0	0	(7,419)	(610,317)		(610,317)	(610,317)	0	0	0	137,733		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	25,223,119	RU20INTR INDEX / (1D USOIS + 27BP)	0	0	0	(121,910)		(121,910)	(121,910)	0	0	0	247,435		0001
Total Return Swap With MORGANSTANLEYCAPITALSERVICE R Tot Ret PAY FEDL 02/11/2022 BHF2VD7Z5	Variable Annuities	Exh 5	Equity/Index.	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	09/30/2021	02/11/2022	0	257,416,271	SPTR INDEX / (1D USOIS + 50BP)	0	0	0	(1,999,135)		(1,999,135)	(1,999,135)	0	0	0	779,852		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	25,927,286	118,074,475	XXX	118,074,474	613,713,082	0	0	0	209,021,314	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(356,090)	0	78,238,962	508,832,770	XXX	508,832,759	487,309,314	0	0	0	249,143,172	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	200,198	0		476,914	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 7H6GLXDRUGQFU57RNE97	10/07/2019	12/20/2024	0	50,000,000	1%[0%]	600,345	0	379,167	391,589		966,316	0	0	(89,530)	0	50,000,000		N/A
Credit Default Swap With GOLDMAN SACHS INTERNATIONAL RCV 1.00 PAY 100.00 12/20/2024 BHF200324	CDX.NA.IG.33 7-15%	DB C	Credit	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/27/2020	12/20/2024	0	25,000,000	1%[0%]	336,111	0	189,583	226,784		483,158	0	0	(51,890)	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	164,711	0		459,328	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	261,625	0		960,911	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	1,857,917	0		6,839,353	0	0	0	0	175,000,000		N/A

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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%]	0	(1,495,588)	24,486	(1,355,134)		(1,202,927)	0	0	140,454	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%]	0	(368,853)	32,458	(327,726)		(158,077)	0	0	41,128	0	5,700,000		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	45,500	(21,268)		75,311	0	0	5,726	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	22,750	(10,634)		37,656	0	0	2,863	0	3,000,000		N/A
Credit Default Swap With CITIGROUP INC RCV 1.00 PAY 100.00 12/20/2021 BME1ZQGV3	ITRAXX.EUR.26 12-100%	DB C	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2016	12/20/2021	0	114,565,000	1%[0%]	1,452,967	0	986,817	166,463		326,108	0	0	(567,123)	0	114,565,000		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 7H6GLXDRUGQFU57RNE97	03/27/2018	12/20/2022	0	49,580,000	1%[0%]	522,922	0	358,842	215,897		567,875	0	0	(131,602)	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	358,842	163,550		567,875	0	0	(99,625)	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 7H6GLXDRUGQFU57RNE97	06/08/2018	12/20/2022	0	23,532,000	1%[0%]	50,658	0	179,421	20,967		283,937	0	0	(12,745)	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	379,167	(29,466)		858,467	0	0	9,779	0	50,000,000		N/A
Credit Default Swap With BNP PARIBAS SA RCV 1.00 PAY 100.00 12/20/2023 BME2ZYDV1	CDX.NA.IG.31 7-15%	DB C	Credit	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	12/14/2018	12/20/2023	0	25,000,000	1%[0%]	(28,146)	0	189,583	(15,886)		429,234	0	0	5,265	0	25,000,000		N/A
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2026 Z91ZC0LQ2	CDX.NA.IG.36.V1	DB C	Credit	Ice Clear US Inc 549300HWWR1D80TS2G29	03/22/2021	06/20/2026	0	612,000,000	1%[0%]	0	13,168,396	3,264,000	11,866,598		14,627,412	0	0	(1,301,799)	0	612,000,000		N/A
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2031 Z91ZC0LS8	CDX.NA.IG.36.V1	DB C	Credit	Ice Clear US Inc 549300HWWR1D80TS2G29	03/22/2021	06/20/2031	0	50,000,000	1%[0%]	0	67,834	266,667	64,522		501,650	0	0	(3,312)	0	50,000,000		N/A

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2026 Z91ZC0LX7	ITRAXX.EUR.35.V1	DB C	Credit	Ice Clear US Inc 549300HWWR1D80TS2G29	03/22/2021	06/20/2026	0	418,813,200	1%[0%]	0	9,972,923	2,209,768	8,985,995		10,614,816	0	0	(986,928)	0	418,813,200		N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										3,226,623	21,344,712	11,371,502	20,342,251	XXX	37,715,317	0	0	(3,039,339)	0	1,774,108,200	XXX	XXX
1229999999. Subtotal - Swaps - Replication										3,226,623	21,344,712	11,371,502	20,342,251	XXX	37,715,317	0	0	(3,039,339)	0	1,774,108,200	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	45,278,827	327,243,910	XXX	327,243,900	(130,356,015)	0	0	0	32,434,369	XXX	XXX
1369999999. Total Swaps - Credit Default										2,870,533	21,344,712	11,232,727	19,888,850	XXX	37,261,916	(10,273)	0	(3,039,339)	0	1,774,108,200	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										1,756,404	0	29,398,254	115,173,038	XXX	241,571,218	3,962,520	83,183,246	0	0	52,905,108	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	25,927,286	118,074,475	XXX	118,074,474	613,713,082	0	0	0	209,021,314	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										4,626,937	21,344,712	111,837,094	580,380,273	XXX	724,151,508	487,309,314	83,183,246	(3,039,339)	0	2,068,468,991	XXX	XXX
CALL OPTION BFWD 12/15/21 C UST30 BHF1NPFQ0	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/15/2019	12/15/2021	0	30,000,000	102.9317	0	0	0	4,055,121		4,055,121	(3,045,916)	0	0	0	68,447		100/100
CALL OPTION BFWD 3/15/22 C UST30 BHF1NPFR8	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/23/2019	03/14/2022	0	30,000,000	102.6655	0	0	0	3,928,660		3,928,660	(3,049,867)	0	0	0	100,853		100/100
CALL OPTION BFWD 6/15/22 C UST30 BHF1NPFS6	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/25/2019	06/15/2022	0	30,000,000	102.282	0	0	0	3,831,939		3,831,939	(3,051,770)	0	0	0	126,111		100/100
CALL OPTION BFWD 9/15/22 C UST30 BHF1NPFY3	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/25/2019	09/15/2022	0	30,000,000	102.3774	0	0	0	3,602,480		3,602,480	(3,048,156)	0	0	0	146,885		100/100
CALL OPTION BFWD 12/15/22 C UST30 BHF1NPFZ0	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/25/2019	12/15/2022	0	30,000,000	102.1412	0	0	0	3,482,143		3,482,143	(3,036,698)	0	0	0	164,879		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	1,959,335		1,959,335	(2,014,659)	0	0	0	120,615		100/100
CALL OPTION BFWD 6/15/23 C UST30 BHF1NPG55	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/26/2019	06/15/2023	0	20,000,000	101.616	0	0	0	2,182,464		2,182,464	(2,002,075)	0	0	0	130,646		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	102.85522	0	0	0	1,822,093		1,822,093	(1,985,692)	0	0	0	139,961		100/100
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	24,864,235	XXX	24,864,235	(21,234,833)	0	0	0	998,397	XXX	XXX
CALL OPTION BFWD 08/14/23 C UST30 BHF10FQN4	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/13/2019	08/14/2023	0	150,000,000	99.6013	0	0	0	546,205		546,205	(13,614,194)	0	0	0	1,025,948		0002
CALL OPTION BFWD 08/14/23 C UST30 BHF10FQX2	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	08/13/2019	08/14/2023	0	300,000,000	99.6133	0	0	0	1,056,576		1,056,576	(27,228,356)	0	0	0	2,051,895		0002
CALL OPTION BFWD 08/14/23 C UST30 BHF10HGD3	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	08/14/2019	08/14/2023	0	250,000,000	101.536	0	0	0	(3,903,251)		(3,903,251)	(22,686,129)	0	0	0	1,709,913		0002
CALL OPTION BFWD 08/18/23 C UST30 BHF10L967	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2019	08/18/2023	0	214,000,000	102.52152	0	0	0	(5,478,233)		(5,478,233)	(19,409,650)	0	0	0	1,467,965		0002
CALL OPTION BFWD 08/18/23 C UST30 BHF10L9V2	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2019	08/18/2023	0	225,000,000	102.47808	0	0	0	(5,662,559)		(5,662,559)	(20,407,431)	0	0	0	1,543,421		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION BFWD 08/18/22 C UST30 BHF100R17	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/19/2019	08/18/2022	0	225,000,000	101.87323	0	0	0	(182,736)		(182,736)	(20,879,823)	0	0	0	1,056,657		0002
CALL OPTION BFWD 11/12/21 C UST30 BHF1UCNH2	Macro Interest Rate Hedge	N/A	Interest Rate	MIZUHO CAPITAL MARKE 0V6WI8S6QX2D1J857QP30	11/13/2019	11/12/2021	0	173,000,000	99.10936	0	0	0	12,297,299		12,297,299	(16,263,664)	0	0	0	296,896		0003
CALL OPTION BFWD 11/02/21 C UST30 BHF1UCNU3	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/13/2019	11/02/2021	0	174,000,000	99.08733	0	0	0	12,518,479		12,518,479	(16,352,236)	0	0	0	261,595		0003
CALL OPTION BFWD 2/13/23 C UST30 BHF1YXT03	Macro Interest Rate Hedge	Exh 5	Interest Rate	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	02/12/2020	02/13/2023	0	70,000,000	103.98453	0	0	0	(354,233)		(354,233)	(6,546,330)	0	0	0	410,053		0002
CALL OPTION BFWD 2/23/23 C UST30 BHF1ZL629	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/24/2020	02/23/2023	0	144,000,000	101.89913	0	0	0	(8,878,025)		(8,878,025)	(12,902,984)	0	0	0	851,915		0002
CITNA_VCSA BFWD 3/09/23 C UST30 BHF1ZMUX2	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/25/2020	03/09/2023	0	50,000,000	101.9582	0	0	0	(3,142,392)		(3,142,392)	(4,475,950)	0	0	0	299,829		0002
CALL OPTION BFWD 5/28/24 C UST30 BHF23WDS3	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	05/28/2020	05/28/2024	0	44,000,000	91.06641	0	0	0	(5,047,449)		(5,047,449)	(3,319,327)	0	0	0	358,828		0003
CALL OPTION BFWD 5/31/2024 C UST30 BHF23XCJ2	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	05/29/2020	05/31/2024	0	46,000,000	91.70203	0	0	0	(5,566,418)		(5,566,418)	(3,466,194)	0	0	0	375,717		0003
CALL OPTION BFWD 5/31/2024 C UST30 BHF23XCL7	Macro Interest Rate Hedge	N/A	Interest Rate	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	05/29/2020	05/31/2024	0	46,000,000	91.81632	0	0	0	(5,618,362)		(5,618,362)	(3,465,919)	0	0	0	375,717		0003
UNITED STATES TREASURY BFWD 5/31/24 C UST30 BHF240P00	Macro Interest Rate Hedge	N/A	Interest Rate	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	06/01/2020	05/31/2024	0	85,000,000	91.31463	0	0	0	(9,960,417)		(9,960,417)	(6,406,643)	0	0	0	694,260		0003
UNITED STATES TREASURY BFWD 5/31/24 C UST30 BHF240P34	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	06/01/2020	05/31/2024	0	88,000,000	91.30185	0	0	0	(10,300,850)		(10,300,850)	(6,632,819)	0	0	0	718,763		0003
UNITED STATES TREASURY BFWD 6/03/24 C UST30 BHF241EV2	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	06/02/2020	06/03/2024	0	88,000,000	90.8963	0	0	0	(9,949,266)		(9,949,266)	(6,629,897)	0	0	0	719,869		0003
UNITED STATES TREASURY BFWD 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	(4,400,389)		(4,400,389)	(3,473,205)	0	0	0	375,524		0003
UNITED STATES TREASURY BFWD 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	88.65318	0	0	0	(4,181,996)		(4,181,996)	(3,468,640)	0	0	0	376,872		0003
CALL OPTION BFWD 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	(6,722,168)		(6,722,168)	(5,191,939)	0	0	0	567,324		0003
CALL OPTION BFWD 6/17/24 C UST30 BHF24UDY3	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	06/17/2020	06/17/2024	0	46,000,000	89.51632	0	0	0	(4,576,431)		(4,576,431)	(3,457,485)	0	0	0	378,982		0003
CALL OPTION BFWD 7/19/24 C UST30 BHF269162	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/16/2020	07/19/2024	0	45,000,000	94.96281	0	0	0	(6,899,886)		(6,899,886)	(3,341,008)	0	0	0	376,681		0003
CALL OPTION BFWD 7/19/24 C UST30 BHF2691J4	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/16/2020	07/19/2024	0	45,000,000	94.91533	0	0	0	(6,878,810)		(6,878,810)	(3,341,140)	0	0	0	376,681		0003
CALL OPTION BFWD 7/19/24 C UST30 BHF26CDS4	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/20/2020	07/19/2024	0	90,000,000	94.73963	0	0	0	(13,601,631)		(13,601,638)	(6,683,263)	0	0	0	753,362		0003

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CALL OPTION BFWD 7/19/24 C UST30 BHF26ES05	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/20/2020	07/19/2024	0	45,000,000	94.77128	0	0	0	(6,814,872)		(6,814,872)	(3,341,543)	0	0	0	376,681		0003
CALL OPTION BFWD 7/23/24 C UST30 BHF26JAS2	Macro Interest Rate Hedge	N/A	Interest Rate	MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	07/22/2020	07/23/2024	0	38,000,000	95.43788	0	0	0	(6,004,830)		(6,004,830)	(2,817,209)	0	0	0	318,708		0003
CALL OPTION BFWD 8/02/24 C UST30 BHF274E50	Macro Interest Rate Hedge	N/A	Interest Rate	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	07/31/2020	08/02/2024	0	38,000,000	96.77627	0	0	0	(6,506,597)		(6,506,597)	(2,806,422)	0	0	0	320,255		0003
CALL OPTION BFWD 8/09/24 C UST30 BHF27QV86	Macro Interest Rate Hedge	N/A	Interest Rate	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	08/10/2020	08/09/2024	0	34,000,000	96.38543	0	0	0	(5,690,616)		(5,690,616)	(2,507,101)	0	0	0	287,510		0003
UNITED STATES TREASURY BFWD 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	(35,033,036)		(35,033,036)	(31,152,935)	0	0	0	1,905,573		0003
CALL OPTION BFWD 12/15/22 C UST30 BHF2DJ1R6	Macro Interest Rate Hedge	N/A	Interest Rate	MIZUHO CAPITAL MARKE OV6WI8S6QX2D1J857QP30	12/15/2020	12/15/2022	0	113,400,000	96.79651	0	0	0	(10,194,300)		(10,194,300)	(10,057,467)	0	0	0	623,241		0003
CALL OPTION BFWD 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	94.04753	0	0	0	(3,421,209)		(3,421,209)	(3,421,209)	0	0	0	339,351		0002
CALL OPTION BFWD 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	(1,925,785)		(1,925,785)	(1,925,785)	0	0	0	343,888		0002
CALL OPTION BFWD 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	(1,294,550)		(1,294,550)	(1,294,550)	0	0	0	338,740		0002
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	(371,221)		(371,221)	(371,221)	0	0	0	340,774		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	95.78366	0	0	0	(114,989)		(114,989)	(114,989)	0	0	0	318,303		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	94.56052	0	0	0	1,567,623		1,567,623	1,567,623	0	0	0	1,005,734		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	93.78251	0	0	0	2,170,340		2,170,340	2,170,340	0	0	0	774,340		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	4,223,372		4,223,372	4,223,372	0	0	0	833,026		0002
CALL OPTION BFWD 3/6/23 C UST20 BHF2HQ5N1	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	3,115,167		3,115,167	3,115,167	0	0	0	657,736		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	93.18091	0	0	0	1,512,936		1,512,936	1,512,936	0	0	0	409,318		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	3,142,694		3,142,694	3,142,694	0	0	0	659,579		0002
CALL OPTION BFWD 4/10/24 C UST30 BHF2KWSA7	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/07/2021	04/10/2024	0	150,000,000	95.29945	0	0	0	9,287,064		9,287,064	9,287,064	0	0	0	1,192,657		0002
CALL OPTION BFWD 4/08/24 C UST30 BHF2KYJA3	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2021	04/05/2024	0	110,000,000	95.27699	0	0	0	6,854,686		6,854,686	6,854,686	0	0	0	872,243		0002

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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	5,203,480		5,203,480	5,203,480	0	0	0	1,054,621		0002
CALL OPTION BFWD 4/09/24 C UST30 BHF2KYJH8	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2021	04/08/2024	0	125,000,000	95.27187	0	0	0	7,782,306		7,782,306	7,782,306	0	0	0	992,804		0002
CALL OPTION BFWD 4/08/24 C UST30 BHF2L44M8	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/09/2021	04/08/2024	0	95,000,000	94.99564	0	0	0	6,174,263		6,174,263	6,174,263	0	0	0	754,531		0002
CALL OPTION BFWD 4/25/2024 C UST30 BHF2LTA53	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/22/2021	04/25/2024	0	120,000,000	94.75079	0	0	0	5,050,515		5,050,515	5,050,515	0	0	0	961,848		0002
CALL OPTION BFWD 04/29/24 C UST30 BHF2M65F6	Macro Interest Rate Hedge	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/29/2021	04/29/2024	0	161,000,000	81.31907	0	0	0	8,029,037		8,029,037	8,029,037	0	0	0	1,293,227		0002
CALL OPTION BFWD 05/03/24 C UST30 BHF2M7XZ9	Macro Interest Rate Hedge	Exh 5	Interest Rate	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	04/30/2021	05/03/2024	0	215,000,000	81.61311	0	0	0	10,080,638		10,080,638	10,080,638	0	0	0	1,730,643		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	3,056,743		3,056,743	3,056,743	0	0	0	724,455		0002
CALL OPTION BFWD 5/16/24 C UST30 BHF2MW6D3	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	9,520,818		9,520,818	9,520,818	0	0	0	1,061,706		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	94.68125	0	0	0	6,952,130		6,952,130	6,952,130	0	0	0	809,194		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	12,939,726		12,939,726	12,939,726	0	0	0	1,483,919		0003
CALL OPTION BFWD 5/22/24 C UST30 BHF2N1W66	Macro Interest Rate Hedge	N/A	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/18/2021	05/22/2024	0	130,000,000	94.21094	0	0	0	9,601,873		9,601,873	9,601,873	0	0	0	1,056,892		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	103.74138	0	0	0	13,846,918		13,846,918	13,846,918	0	0	0	1,627,672		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	13,477,199		13,477,199	13,477,199	0	0	0	1,483,919		0003
CALL OPTION BFWD 06/18/24 C UST30 BHF2N61D4	Macro Interest Rate Hedge	N/A	Interest Rate	MIZUHO CAPITAL MARKE OV6WI8S6QX2D1J857QP30	05/20/2021	06/18/2024	0	200,000,000	103.91406	0	0	0	13,287,142		13,287,142	13,287,142	0	0	0	1,648,578		0003
CALL OPTION BFWD 6/18/24 C UST30 BHF2N6GQ0	Macro Interest Rate Hedge	N/A	Interest Rate	NOMURA GLOBAL FINANC OZ3VC5H2G7GRS05BHJ91	05/21/2021	06/18/2024	0	175,000,000	103.82031	0	0	0	11,788,249		11,788,249	11,788,249	0	0	0	1,442,505		0003
CALL OPTION BFWD 11/12/21 C UST30 BHF2NH9P5	Macro Interest Rate Hedge	N/A	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2021	11/12/2021	0	173,000,000	101.57074	0	0	0	(8,039,319)		(8,039,319)	(8,039,319)	0	0	0	296,896		0003
CALL OPTION BFWD 06/27/24 C UST30 BHF2NHAD0	Macro Interest Rate Hedge	N/A	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/26/2021	06/27/2024	0	173,000,000	96.63281	0	0	0	7,973,815		7,973,815	7,973,815	0	0	0	1,432,474		0003
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	6,245,888		6,245,888	6,245,888	0	0	0	941,219		0003
CALL OPTION BFWD 06/4/24 C UST30 BHF2NRUG9	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/01/2021	06/04/2024	0	112,000,000	92.87238	0	0	0	6,651,659		6,651,659	6,651,659	0	0	0	916,666		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 06/11/24 C UST30 BHF2NJAB5	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2021	06/11/2024	0	225,000,000	93.36159	0	0	0	12,227,266		12,227,266	12,227,266	0	0	0	1,848,095		0003
CALL OPTION BFWD 06/18/24 C UST30 BHF2NNI8S7	Macro Interest Rate Hedge	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/04/2021	06/18/2024	0	162,000,000	94.35852	0	0	0	7,174,287		7,174,287	7,174,287	0	0	0	1,335,348		0003
CALL OPTION BFWD 6/21/24 C UST30 BHF2NNI915	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	5,376,872		5,376,872	5,376,872	0	0	0	990,641		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	96.78193	0	0	0	8,793,733		8,793,733	8,793,733	0	0	0	1,588,608		0003
CALL OPTION BFWD 11/02/21 C UST30 BHF2P22T5	Macro Interest Rate Hedge	N/A	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2021	11/02/2021	0	174,000,000	102.35788	0	0	0	(6,827,972)		(6,827,972)	(6,827,972)	0	0	0	261,595		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	6,789,388		6,789,388	6,789,388	0	0	0	1,428,468		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	100.10551	0	0	0	1,067,274		1,067,274	1,067,274	0	0	0	1,822,959		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	7,508,921		7,508,921	7,508,921	0	0	0	2,206,739		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	1,323,594		1,323,594	1,323,594	0	0	0	1,926,740		0003
CALL OPTION BFWD 7/1/2024 C UST30 BHF2Q31U0	Macro Interest Rate Hedge	N/A	Interest Rate	NOMURA GLOBAL FINANC OZ3VO5H2G7GRS05BHJ91	06/24/2021	07/01/2024	0	200,000,000	109.936	0	0	0	1,287,165		1,287,165	1,287,165	0	0	0	1,659,345		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	3,086,927		3,086,927	3,086,927	0	0	0	1,654,384		0003
CALL OPTION BFWD 6/19/25 C UST30 BHF2QWB9	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	2,978,010		2,978,010	2,978,010	0	0	0	1,205,545		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	98.54181	0	0	0	1,629,655		1,629,655	1,629,655	0	0	0	773,535		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	108.48238	0	0	0	1,193,476		1,193,476	1,193,476	0	0	0	1,333,638		0003
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 01/20/2022	Pending Settlement	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2021	01/20/2022	0	880,324	1	0	0	0	17,645		17,645	0	17,645	0	0	2,438		0011
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	(2,856,884)		(2,856,884)	(2,856,884)	0	0	0	826,192		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	(1,342,302)		(1,342,302)	(1,342,302)	0	0	0	556,694		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	(2,248,283)		(2,248,283)	(2,248,283)	0	0	0	925,614		0002
CALL OPTION BFWD 2/26/24 C UST30 BHF2TH0U7	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/30/2021	02/26/2024	0	144,000,000	97.79864	0	0	0	(4,946,169)		(4,946,169)	(4,946,169)	0	0	0	1,117,328		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	71,663,442	1	0	0	0	868,900		868,900	0	868,900	0	0	97,455		0011
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	38,437,399	1	0	0	0	466,043		466,043	0	466,043	0	0	52,271		0011
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	15,573,572	1	0	0	0	188,825		188,825	0	188,825	0	0	21,178		0011
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	28,648,263	1	0	0	0	347,352		347,352	0	347,352	0	0	38,959		0011
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	40,274,695	1	0	0	0	488,320		488,320	0	488,320	0	0	54,769		0011
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	22,423	1	0	0	0	272		272	0	272	0	0	30		0011
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	32,802,069	1	0	0	0	599,991		599,991	0	599,991	0	0	44,607		0011
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	5,385,980	1	0	0	0	98,516		98,516	0	98,516	0	0	7,324		0011
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	16,132,640	1	0	0	0	295,086		295,086	0	295,086	0	0	21,939		0011
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	12,238,692	1	0	0	0	223,861		223,861	0	223,861	0	0	16,643		0011
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 10/27/2021	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2021	10/27/2021	0	5,272,638	1	0	0	0	96,443		96,443	0	96,443	0	0	7,170		0011

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY SPTR 12/16/2022 BRTA61AA5	Variable Annuities	Exh 5	Equity/Index.	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/11/2013	12/16/2022	9,074	90,744,100	27.55	0	0	0	3,694,000		3,694,000	411,000	0	0	0	499,290		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	(664,000)		(664,000)	(123,000)	0	0	0	221,132		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	(743,000)		(743,000)	(82,000)	0	0	0	99,677		0001
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/17/2021 BRTA6Y504	Variable Annuities	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2	0	0	0	(5,816,000)		(5,816,000)	(409,000)	0	0	0	179,455		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 INTERN W22LROWP2IHZNBB6K528	02/12/2013	12/16/2022	14,231	142,310,000	26.35	0	0	0	4,973,000		4,973,000	623,000	0	0	0	783,015		0001
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	56,588,226	XXX	56,588,219	(75,322,737)	3,691,254	0	0	76,664,913	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	81,452,461	XXX	81,452,454	(96,557,570)	3,691,254	0	0	77,663,310	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	22,226,630	76,069,487	XXX	202,467,667	(21,234,833)	83,183,246	0	0	46,216,016	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										867,693,168	436,874,210	78,238,962	878,677,149	XXX	878,677,139	207,001,830	3,691,254	8,220,193	0	350,779,204	XXX	XXX
1719999999. Subtotal - Replication										3,226,623	21,344,712	11,371,502	20,342,251	XXX	37,715,317	0	0	(3,039,339)	0	1,774,108,200	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										872,676,195	458,218,922	111,837,094	975,088,887	XXX	1,118,860,123	185,766,997	86,874,500	5,180,854	0	2,171,103,420	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	98,607,000	0	112,576,522	(27,982,043)	0	113,012,618	(27,280,851)	0	41,335,500	27,322,979
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Y	Y	64,018,000	9,851,765	203,940,009	(181,290,571)	0	246,734,300	(174,101,902)	8,614,398	32,446,209	0
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Y	Y	26,920,000	32,230,063	98,087,352	(49,377,561)	0	108,233,672	(49,923,123)	31,390,549	416,559,024	406,118,752
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	71,409,000	33,210,836	145,401,659	(97,926,283)	0	160,455,851	(89,762,976)	0	161,122,260	103,977,800
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Y	Y	49,266,230	0	31,592,062	(22,687,571)	0	50,799,269	(10,130,342)	0	14,413,659	0
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Y	Y	22,108,000	11,482,643	34,868,952	(247,548)	1,030,761	34,868,950	(247,548)	12,513,402	925,957	925,957
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	92,796,524	19,444,684	107,878,162	0	0	107,878,162	0	15,081,638	1,592,546	0
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Y	Y	9,360,000	0	19,164,920	(28,130,225)	0	19,164,920	(28,130,225)	0	4,461,969	0
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y	408,892,000	47,361,096	533,835,467	(147,453,919)	0	534,091,841	(147,453,918)	0	87,889,949	18,018,401
HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	Y	Y	890,000	0	2,336,724	0	1,446,724	2,336,724	0	1,446,724	932,064	932,064
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Y	Y	27,656,000	(36,493,885)	304,451,216	(438,583,716)	0	307,585,328	(438,536,394)	0	158,171,246	32,876,631
MIZUHO CAPITAL MARKE OV6WI8S6QX2D1J857OP30	Y	Y	15,800,000	0	25,584,441	(10,194,300)	0	25,584,441	(10,194,300)	0	2,568,715	2,158,856
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Y	Y	493,951	79,989,548	43,466,603	(48,195,129)	0	43,466,603	(48,195,129)	0	625,731	0
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Y	Y	316,214,499	0	315,050,991	(81,558,715)	0	315,549,690	(81,542,836)	0	68,688,171	0
NOMURA GLOBAL FINANC 0Z3VO5H2G7GRS05BHJ91	Y	Y	15,278,000	0	15,064,472	0	0	15,064,472	0	0	3,101,850	2,888,322
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	14,680,000	0	12,384,571	(1,329,886)	0	15,495,294	0	815,294	2,024,234	0
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Y	Y	73,593,000	161,735,653	154,059,217	(13,219,689)	0	154,059,217	(13,219,689)	67,246,528	31,652,236	0
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	9,760,000	0	3,217,243	(84,368)	0	8,630,245	0	0	1,932,046	0
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	114,908,299	(175,435,586)	0	121,109,869	(172,285,988)	0	59,846,854	0
0299999999. Total NAIC 1 Designation			1,317,742,204	358,812,403	2,277,868,882	(1,323,697,110)	2,477,485	2,384,121,466	(1,291,005,221)	137,108,533	1,090,290,220	595,219,762
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			26,522,444	0	20,917,115	0	0	25,743,878	0	0	1,080,813,200	1,075,207,871
0999999999 - Gross Totals			1,344,264,648	358,812,403	2,298,785,997	(1,323,697,110)	2,477,485	2,409,865,344	(1,291,005,221)	137,108,533	2,171,103,420	1,670,427,633
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					2,298,785,997	(1,323,697,110)						

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 & CO 4PQUHN3JPFGFNF3BB653	Corporate	023135-BJ-4	AMAZON.COM INC	2,181,555	1,808,000	1,894,806	08/22/2047	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Corporate	023135-BJ-4	AMAZON.COM INC	15,223,823	12,617,000	13,222,779	08/22/2047	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	89417E-AH-2	TRAVELERS COMPANIES INC	2,498,029	1,819,000	1,818,614	11/01/2040	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	88579Y-BK-6	3M CO	861,949	812,000	817,003	08/26/2049	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA	1,834,530	1,755,000	1,883,681	05/15/2050	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	92826C-AJ-1	VISA INC	9,738,770	8,474,000	8,137,663	09/15/2047	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	89838Q-AA-1	TRUSTEES OF BOSTON UNIVERSITY	340,549	280,000	285,581	10/01/2048	IV
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912810-SS-8	United States Treasury	11,674,066	13,030,000	13,049,515	11/15/2050	I
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912810-QL-5	United States Treasury	6,150,056	4,485,000	4,344,130	11/15/2040	I
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Corporate	023135-BJ-4	AMAZON.COM INC	7,022,482	5,820,000	5,556,452	08/22/2047	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Corporate	023135-BJ-4	AMAZON.COM INC	12,066,120	10,000,000	9,547,169	08/22/2047	IV
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912810-QB-7	United States Treasury	2,446,875	1,800,000	1,799,633	05/15/2039	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	009158-AR-7	AIR PRODUCTS AND CHEMICALS INC	540,215	539,000	539,632	11/03/2021	IV
LCH Clearnet LLC WAM6YERMS7OXFZUOY219	Treasury	912803-BM-4	United States Treasury	46,949,651	50,594,000	38,218,665	11/15/2027	I
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	009158-AR-7	AIR PRODUCTS AND CHEMICALS INC	11,820,595	11,794,000	11,807,836	11/03/2021	IV
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912803-BM-4	United States Treasury	5,011,031	5,400,000	4,079,155	11/15/2027	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	002824-BB-5	ABBOTT LABORATORIES	514,340	483,000	468,072	03/15/2025	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	90265E-AR-1	UDR INC	8,699,004	8,340,000	8,871,819	08/15/2031	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	89838Q-AA-1	TRUSTEES OF BOSTON UNIVERSITY	746,774	614,000	616,158	10/01/2048	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	89838Q-AA-1	TRUSTEES OF BOSTON UNIVERSITY	4,496,458	3,697,000	3,709,993	10/01/2048	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	001306-AB-5	AHS HOSPITAL CORP	12,366,653	9,147,000	9,568,434	07/01/2045	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	001306-AB-5	AHS HOSPITAL CORP	1,351,990	1,000,000	1,058,785	07/01/2045	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	00115A-AJ-8	AEP TRANSMISSION COMPANY LLC	224,711	186,082	186,082	09/15/2048	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	00115A-AJ-8	AEP TRANSMISSION COMPANY LLC	619,768	513,000	513,227	09/15/2048	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Corporate	00115A-AJ-8	AEP TRANSMISSION COMPANY LLC	12,110,245	10,024,000	10,028,427	09/15/2048	IV
Ice Clear US Inc 549300HWWR1D8OTS2G29	Treasury	912810-RT-7	United States Treasury	22,141,641	21,500,000	22,415,799	08/15/2046	I
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	92343V-FD-1	VERIZON COMMUNICATIONS INC	5,055,646	4,486,000	5,576,080	03/22/2050	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	93884P-DY-3	WASHINGTON GAS LIGHT COMPANY	675,364	608,000	659,029	09/15/2049	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATION	1,164,222	1,111,000	1,109,792	09/01/2049	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATION	865,570	826,000	825,102	09/01/2049	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	872540-AU-3	TJX COMPANIES INC	637,316	488,000	518,355	04/15/2050	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	037833-BA-7	APPLE INC	678,397	612,000	636,716	02/09/2045	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	023135-BJ-4	AMAZON.COM INC	838,595	695,000	728,369	08/22/2047	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC	2,145,879	1,488,000	1,490,074	05/01/2037	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC	670,587	465,000	465,648	05/01/2037	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	478165-AH-6	SC JOHNSON & SON INC	979,799	750,000	771,614	10/15/2046	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	491674-BG-1	KENTUCKY UTILITIES COMPANY	9,695,228	7,500,000	7,435,427	11/01/2040	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	494368-BC-6	KIMBERLY-CLARK CORPORATION	245,326	161,000	168,021	08/01/2037	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	110122-DJ-4	BRISTOL-MYERS SQUIBB CO	0	965,000	0	08/15/2045	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	539830-AW-9	LOCKHEED MARTIN CORPORATION	400,533	288,000	279,847	06/01/2040	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	539830-BD-0	LOCKHEED MARTIN CORPORATION	2,740,263	2,380,000	2,357,755	03/01/2045	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	539830-BL-2	LOCKHEED MARTIN CORPORATION	881,578	671,000	730,462	05/15/2046	IV
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Corporate	548661-DW-4	LOWES COMPANIES INC	14,846	11,000	10,980	04/15/2050	IV
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Corporate	548661-DW-4	LOWES COMPANIES INC	2,010,892	1,490,000	1,487,344	04/15/2050	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	571676-AF-2	MARS INC	7,401,902	6,212,000	6,187,525	04/01/2049	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	571676-AF-2	MARS INC	3,768,869	3,163,000	3,150,538	04/01/2049	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	58013M-EN-0	MCDONALDS CORPORATION	4,394,748	4,000,000	3,371,557	02/15/2042	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	58013M-FC-3	MCDONALDS CORPORATION	6,085,545	5,000,000	4,761,524	03/01/2047	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	58013M-FK-5	MCDONALDS CORPORATION	502,365	461,000	527,696	09/01/2049	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	454889-AM-8	INDIANA MICHIGAN POWER CO	4,999,542	3,678,000	3,672,398	03/15/2037	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	454889-AM-8	INDIANA MICHIGAN POWER CO	361,576	266,000	265,595	03/15/2037	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	244199-AZ-8	DEERE & CO	3,846,292	2,646,000	2,763,876	05/15/2030	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	244199-AZ-8	DEERE & CO	648,317	446,000	465,869	05/15/2030	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Loan-backed and Structured	3128MJ-2Z-2	FGOLD 30YR GIANT	3,623,021	11,693,000	3,416,226	12/01/2047	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	219350-AR-6	CORNING INC	6,719,405	5,500,000	5,606,800	08/15/2036	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	20030N-CJ-8	COMCAST CORPORATION	3,671,064	3,221,000	3,207,466	03/01/2038	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Corporate	18013R-AA-5	CLAREMONT MCKENNA COLLEGE	21,847,576	19,979,000	19,973,157	01/01/2050	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	17275R-AF-9	CISCO SYSTEMS INC	2,750,228	1,967,000	1,927,275	01/15/2040	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	17275R-AF-9	CISCO SYSTEMS INC	865,476	619,000	606,499	01/15/2040	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Corporate	17275R-AF-9	CISCO SYSTEMS INC	45,320,736	32,414,000	31,759,376	01/15/2040	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	166756-AU-0	CHEVRON USA INC	9,449,643	7,000,000	9,724,738	11/15/2043	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Loan-backed and Structured	31418C-YL-2	FNMA 30YR	4,842,583	20,397,000	4,611,409	07/01/2048	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)
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	341081-FX-0	FLORIDA POWER & LIGHT CO	16,937,773	15,999,000	15,901,599	10/01/2049	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	166756-AU-0	CHEVRON USA INC	1,038,111	769,000	1,068,332	11/15/2043	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Corporate	166756-AU-0	CHEVRON USA INC	10,603,849	7,855,000	10,912,546	11/15/2043	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	391382-AB-4	GREAT-WEST LIFECO FINANCE DELAWARE LP	13,476,323	11,404,000	12,063,005	06/03/2047	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	149123-CF-6	CATERPILLAR INC	1,908,141	1,760,000	1,744,644	09/19/2049	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	141781-BJ-2	CARGILL INC	3,131,996	2,611,000	2,576,607	05/23/2049	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	141781-BJ-2	CARGILL INC	3,596,218	2,998,000	2,958,509	05/23/2049	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	141781-BJ-2	CARGILL INC	764,106	637,000	628,609	05/23/2049	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	404530-AB-3	HACKENSACK MERIDIAN HEALTH	2,894,404	2,378,000	2,378,000	07/01/2048	IV
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Corporate	416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP INC	259,692	238,000	235,436	08/19/2049	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	42250P-AC-7	HEALTHPEAK PROPERTIES INC	4,932,890	5,000,000	4,994,080	02/01/2027	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	437076-BX-9	HOME DEPOT INC	1,339,407	1,043,000	1,148,781	12/06/2048	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	166756-AU-0	CHEVRON USA INC	2,581,102	1,912,000	2,656,243	11/15/2043	IV
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Corporate	594918-CA-0	MICROSOFT CORPORATION	4,316,784	3,369,000	3,696,785	02/06/2047	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	040555-DC-5	ARIZONA PUBLIC SERVICE COMPANY	3,918,755	4,278,000	4,261,672	09/15/2050	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	713448-DD-7	PEPSICO INC	8,979,208	7,075,000	7,058,237	04/14/2046	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	717081-EK-5	PFIZER INC	4,833,872	3,931,000	3,922,192	09/15/2048	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	717081-EK-5	PFIZER INC	6,580,018	5,351,000	5,339,011	09/15/2048	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	717081-EK-5	PFIZER INC	2,954,921	2,403,000	2,354,721	09/15/2048	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	718172-BM-0	PHILIP MORRIS INTERNATIONAL INC	138,508	129,000	132,678	11/10/2024	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	744320-AY-8	PRUDENTIAL FINANCIAL INC	10,463,605	8,995,000	8,756,238	12/07/2047	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	744320-AY-8	PRUDENTIAL FINANCIAL INC	1,502,944	1,292,000	1,451,986	12/07/2047	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	744320-AY-8	PRUDENTIAL FINANCIAL INC	3,254,827	2,798,000	2,723,730	12/07/2047	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	745332-BU-9	PUGET SOUND ENERGY INC	4,927,333	3,906,000	3,737,242	06/01/2035	IV
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Corporate	74949L-AC-6	RELX CAPITAL INC	2,936,957	2,608,000	2,946,277	03/18/2029	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	74949L-AC-6	RELX CAPITAL INC	8,324,383	7,392,000	8,350,796	03/18/2029	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	037833-BX-7	APPLE INC	2,090,041	1,602,000	1,760,978	02/23/2046	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	756109-AG-9	REALTY INCOME CORPORATION	2,928,741	2,216,000	2,127,907	03/15/2035	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	037833-BA-7	APPLE INC	5,606,753	5,058,000	5,262,273	02/09/2045	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC	2,017,444	1,425,000	1,420,618	01/15/2038	IV
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Corporate	843646-AH-3	SOUTHERN POWER COMPANY	2,446,662	2,000,000	1,935,649	09/15/2041	IV
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Corporate	843646-AJ-9	SOUTHERN POWER COMPANY	2,483,340	2,000,000	1,862,241	07/15/2043	IV
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Corporate	615369-AT-2	MOODYS CORPORATION	2,058,562	2,000,000	1,973,172	05/20/2050	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	638671-AE-7	NATIONWIDE MUTUAL INSURANCE COMPANY	5,430,630	3,851,000	4,067,389	04/01/2033	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	641062-AL-8	NESTLE HOLDINGS INC.	4,783,809	4,067,000	4,028,105	09/24/2038	IV
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	039483-BQ-4	ARCHER DANIELS MIDLAND CO	2,906,942	2,240,000	2,217,337	03/15/2049	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Corporate	641062-AN-4	NESTLE HOLDINGS INC.	12,914,755	10,597,000	10,224,328	09/24/2048	IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Corporate	641062-AN-4	NESTLE HOLDINGS INC.	13,996,976	11,485,000	11,337,263	09/24/2048	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	641062-AN-4	NESTLE HOLDINGS INC.	1,706,205	1,400,000	1,350,765	09/24/2048	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Corporate	641062-AN-4	NESTLE HOLDINGS INC.	466,769	383,000	378,073	09/24/2048	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	040555-DC-5	ARIZONA PUBLIC SERVICE COMPANY	16,488	18,000	17,931	09/15/2050	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	641062-AN-4	NESTLE HOLDINGS INC.	1,463,680	1,201,000	1,158,764	09/24/2048	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	641062-AN-4	NESTLE HOLDINGS INC.	57,280	47,000	46,395	09/24/2048	IV
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Corporate	65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	2,465,440	2,250,000	2,215,036	05/01/2027	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC	2,169,544	2,164,000	2,219,604	06/01/2030	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	039483-BQ-4	ARCHER DANIELS MIDLAND CO	1,933,636	1,490,000	1,474,925	03/15/2049	IV
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Corporate	655844-CD-8	NORFOLK SOUTHERN CORPORATION	4,236,388	4,000,000	4,022,843	11/01/2049	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	667274-AD-6	NORTHWELL HEALTHCARE INC	3,134,958	2,792,000	2,912,674	11/01/2049	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	66988A-AE-4	NOVANT HEALTH INC	2,320,248	1,825,000	1,680,130	11/01/2043	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	641062-AN-4	NESTLE HOLDINGS INC.	2,533,715	2,079,000	1,987,338	09/24/2048	IV
SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	Corporate	641062-AL-8	NESTLE HOLDINGS INC.	4,801,453	4,082,000	4,042,962	09/24/2038	IV
0199999999 - Total				573,997,395	520,591,000	491,411,905	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)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	46625H-HF-0	JPMORGAN CHASE & CO	8,049,914	5,438,000	XXX	05/15/2038	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	46625H-HV-5	JPMORGAN CHASE & CO	12,387,564	8,900,000	XXX	10/15/2040	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	46647P-CJ-3	JPMORGAN CHASE & CO	13,200,660	13,200,000	XXX	06/01/2029	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	46647P-CL-8	JPMORGAN CHASE & CO	6,519,435	6,500,000	XXX	06/23/2025	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	46647P-CM-6	JPMORGAN CHASE & CO	6,965,560	7,000,000	XXX	08/09/2025	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	571676-AF-2	MARS INC	8,333,820	6,900,000	XXX	04/01/2049	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	404280-CV-9	HSBC HOLDINGS PLC	2,990,539	3,000,000	XXX	08/17/2029	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC	533,670	500,000	XXX	07/26/2023	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	713448-EM-6	PEPSICO INC	16,622,735	15,000,000	XXX	07/29/2049	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128HX-4M-4	FHLS_27-7	1,054,351	5,375,000	XXX	09/15/2042	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3128M9-N7-3	FGOLD 30YR GIANT	1,138,978	4,371,000	XXX	01/01/2043	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31307D-WK-8	FGOLD 15YR	2,059,524	8,784,000	XXX	08/01/2028	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31307U-ZV-3	FGOLD 15YR	2,143,632	3,305,000	XXX	11/01/2032	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132GR-3G-4	FHLMC GOLD 30YR	2,433,297	10,910,000	XXX	03/01/2042	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132LN-6T-6	FHLMC GOLD 20YR	1,214,546	3,120,000	XXX	05/01/2035	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132LP-SJ-9	FHLMC GOLD 20YR	1,234,229	3,347,000	XXX	10/01/2035	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132VN-H7-1	FHLMC GOLD 30YR	5,024,575	8,767,417	XXX	03/01/2049	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132WK-ZX-9	FHLMC GOLD 30YR	2,435,275	5,439,000	XXX	02/01/2047	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3137BS-YZ-0	FHLMC_46-31	726,842	2,734,000	XXX	05/15/2044	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138ER-NP-1	FNMA 30YR	1,522,417	3,233,000	XXX	10/01/2046	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140H1-V3-1	FNMA 30YR	3,859,819	5,887,000	XXX	03/01/2048	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140H9-AZ-6	FNMA 30YR	1,078,949	1,923,000	XXX	10/01/2048	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J8-LL-5	FNMA 30YR	2,411,161	6,370,000	XXX	09/01/2046	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140JA-BF-4	FNMA 30YR	2,308,053	4,780,000	XXX	05/01/2044	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Loan-backed and Structured	36179U-4B-5	GNMA2 30YR	9,451,288	24,716,000	XXX	10/20/2049	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	404280-AM-1	HSBC HOLDINGS PLC	10,466,521	7,300,000	XXX	01/14/2042	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	404280-CC-1	HSBC HOLDINGS PLC	7,820,376	7,000,000	XXX	05/22/2030	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	717081-EK-5	PFIZER INC	9,076,504	7,300,000	XXX	09/15/2048	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	91324P-BQ-4	UNITEDHEALTH GROUP INC	9,832,683	6,800,000	XXX	02/15/2041	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	983024-AL-4	WYETH LLC	14,491,014	10,200,000	XXX	02/15/2036	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	913017-BT-5	RAYTHEON TECHNOLOGIES CORPORATION	9,771,728	7,864,000	XXX	06/01/2042	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	822582-CC-4	SHELL INTERNATIONAL FINANCE BV	3,873,900	3,700,000	XXX	11/07/2024	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ N.V.	3,913,396	3,600,000	XXX	05/27/2025	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP INC	11,113,608	12,100,000	XXX	01/12/2041	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	86562M-CH-1	SUMITOMO MITSUI FINANCIAL GROUP INC	11,819,023	11,900,000	XXX	09/17/2026	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	886546-AD-2	TIFFANY & CO.	48,956,654	36,100,000	XXX	10/01/2044	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	89114T-ZG-0	TORONTO-DOMINION BANK/THE	12,222,141	12,300,000	XXX	09/10/2026	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-L5-7	United States Treasury	1,973,221	1,941,000	XXX	09/30/2022	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-M8-0	United States Treasury	657,219	639,000	XXX	11/30/2022	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-P3-8	United States Treasury	1,315,671	1,285,000	XXX	01/31/2023	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-Q2-9	United States Treasury	19,932,076	19,547,000	XXX	03/31/2023	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-V8-0	United States Treasury	1,554,592	1,484,000	XXX	01/31/2024	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-W4-8	United States Treasury	866,231	830,000	XXX	02/29/2024	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-W4-8	United States Treasury	51,435,362	49,284,000	XXX	02/29/2024	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-W7-1	United States Treasury	1,361,636	1,306,000	XXX	03/31/2024	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-X7-0	United States Treasury	4,962,500	4,732,000	XXX	04/30/2024	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-XT-2	United States Treasury	816,012	779,000	XXX	05/31/2024	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	744320-AY-8	PRUDENTIAL FINANCIAL INC	11,973,533	10,200,000	XXX	12/07/2047	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	24872B-AA-8	DENSO CORPORATION	11,416,740	11,500,000	XXX	09/16/2026	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	010392-EC-8	ALABAMA POWER COMPANY	32,185,027	24,800,000	XXX	02/15/2033	IV
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Cash		Cash	17,991,800	17,991,800	XXX		IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	133434-AD-2	CAMERON LNG LLC	4,975,349	4,477,000	XXX	01/15/2039	IV
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Corporate	037833-DB-3	APPLE INC	31,274,430	28,852,000	XXX	09/12/2027	IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Cash		Cash	14,318,000	14,318,000	XXX		IV
Ice Clear US Inc 549300HWWR1D8OTS2G29	Cash		Cash	26,522,444	26,522,444	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	9,760,000	9,760,000	XXX		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)
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	73,593,000	73,593,000	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	40,968,000	40,968,000	XXX		IV
GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	Cash		Cash	9,360,000	9,360,000	XXX		IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Cash		Cash	73,030,000	73,030,000	XXX		IV
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Cash		Cash	335,862,000	335,862,000	XXX		IV
HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	Cash		Cash	890,000	890,000	XXX		IV
JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Cash		Cash	27,656,000	27,656,000	XXX		IV
MIZUHO CAPITAL MARKE 0V6W8S6QX2D1J857QP30	Cash		Cash	15,800,000	15,800,000	XXX		IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	046353-AG-3	ASTRAZENECA PLC	2,969,185	2,500,000	XXX	09/18/2042	IV
MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	Cash		Cash	493,951	493,951	XXX		IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Cash		Cash	26,060,000	26,060,000	XXX		IV
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	14,680,000	14,680,000	XXX		IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	037833-CD-0	APPLE INC	7,485,120	6,400,000	XXX	08/04/2046	IV
CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	Cash		Cash	7,790,000	7,790,000	XXX		IV
NOMURA GLOBAL FINANC 0Z3V05H2G7GRS05BHJ91	Cash		Cash	15,278,000	15,278,000	XXX		IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	42,060,000	42,060,000	XXX		IV
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	29,349,000	29,349,000	XXX		IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	20030N-CE-9	COMCAST CORPORATION	5,142,429	4,381,000	XXX	11/01/2049	IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	023135-BJ-4	AMAZON.COM INC	440,688	363,000	XXX	08/22/2047	IV
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash		Cash	26,920,000	26,920,000	XXX		IV
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	64,018,000	64,018,000	XXX		IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Cash		Cash	2,500,000	2,500,000	XXX		IV
MORGAN STANLEY CAPIT I7331LVCZKQKX5T7XV54	Corporate	15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	7,569,051	5,900,000	XXX	04/01/2044	IV
0299999999 - Total				1,344,264,648	1,351,763,612	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	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	20,803,125	19,945,644	04/30/2023
91282C-BW-0	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	148,781,250	149,333,921	04/30/2026
91282C-CW-9	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	247,226,563	247,996,402	08/31/2026
91282C-CZ-2	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	99,421,875	99,273,828	09/30/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				516,232,813	516,549,795	XXX
36202E-6E-4	GOVERNMENTNATIONALMORTGAGEA POOL# 004469		1.A	2,540,350	2,275,920	06/20/2039
36225B-ND-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		1.A	723,946	628,433	05/15/2031
36241K-LQ-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 782		1.A	276,894	237,405	01/15/2037
36292C-BU-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 644		1.A	834,571	704,216	07/15/2035
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities				4,375,761	3,845,974	XXX
0599999. Total - U.S. Government Bonds				520,608,574	520,395,769	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
30711X-AF-1	CONNECTICUT AVENUE SECURITIES MEZZANIN M		1.D	731,095	711,127	05/25/2024
30711X-HT-4	FANNIE MAE FNMA_17-C02 MEZZANIN WHOLE_CM		1.D	4,828,178	4,806,256	09/25/2029
30711X-PM-0	FANNIE MAE FNMA_17-C05 MEZZANIN WHOLE_CM		1.D	5,004,536	5,006,699	01/25/2030
3128LB-2V-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A77		1.A	48,604	44,481	06/01/2038
3128M7-QY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G05		1.A	304,815	276,956	06/01/2039
3128M8-B6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	1,148,654	1,068,379	10/01/2040
3128M9-U2-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	951,473	906,800	10/01/2043
31292H-4K-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	241,623	206,757	12/01/2033
31292S-CF-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C09		1.A	135,069	130,829	12/01/2044
3131WQ-NR-4	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ0		1.A	2,823,354	2,608,664	09/01/2040
3131WQ-NU-7	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ0		1.A	7,069,823	6,555,126	09/01/2040
3131WQ-PX-9	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ0		1.A	5,528,577	5,129,892	09/01/2040
3131WQ-QQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ0		1.A	4,735,883	4,373,912	09/01/2040
3131WR-AS-4	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ0		1.A	3,697,546	3,514,132	12/01/2040
3131WR-FX-8	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ1		1.A	13,029,421	11,679,388	01/01/2041
3131WR-GC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# ZJ1		1.A	2,849,845	2,596,861	01/01/2041
3131X5-YM-8	FEDERAL HOME LOAN MORTGAGE COR POOL# ZK2		1.A	2,859,877	2,711,291	09/01/2025
3131XP-QJ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# ZL7		1.A	3,489,496	3,315,451	01/01/2044
3131XR-NV-2	FEDERAL HOME LOAN MORTGAGE COR POOL# ZL9		1.A	2,313,907	2,193,608	04/01/2045
3131XT-6S-4	FEDERAL HOME LOAN MORTGAGE COR POOL# ZM0		1.A	2,099,180	2,045,262	03/01/2046
3131XT-7C-8	FEDERAL HOME LOAN MORTGAGE COR POOL# ZM0		1.A	3,603,829	3,516,906	03/01/2046
3131XX-QU-8	FEDERAL HOME LOAN MORTGAGE COR POOL# ZM4		1.A	15,710,387	15,056,795	09/01/2047
3131XY-GY-9	FEDERAL HOME LOAN MORTGAGE COR POOL# ZM4		1.A	11,622,831	11,236,084	11/01/2047
31329J-FD-4	FEDERAL HOME LOAN MORTGAGE COR POOL# ZA1		1.A	7,192,393	6,663,210	09/01/2040
31329J-HT-7	FEDERAL HOME LOAN MORTGAGE COR POOL# ZA1		1.A	6,737,578	6,341,877	03/01/2042
31329K-NJ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# ZA2		1.A	4,202,344	3,923,152	01/01/2031
31329N-CC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# ZA4		1.A	13,968,616	13,278,871	09/01/2045
3132A5-HQ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS4		1.A	11,168,824	10,796,750	10/01/2047
3132A9-Q7-5	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS8		1.A	1,472,358	1,431,807	08/01/2030
3132AA-NA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS9		1.A	6,076,128	5,772,340	01/01/2044
3132AA-R7-1	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS9		1.A	9,182,277	8,721,199	01/01/2045
3132AA-RQ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# ZS9		1.A	3,032,412	2,825,149	10/01/2045
3132AC-EP-1	FEDERAL HOME LOAN MORTGAGE COR POOL# ZT0		1.A	26,668,238	25,493,657	09/01/2047
3132QT-HS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q36		1.A	341,797	329,957	10/01/2045
3133A7-NR-6	FEDERAL HOME LOAN MORTGAGE COR POOL# QB1		1.A	20,937,969	21,258,434	07/01/2050
3133AQ-PX-9	FEDERAL HOME LOAN MORTGAGE COR POOL# QC5		1.A	52,212,120	52,536,135	08/01/2051
3133AQ-SB-4	FEDERAL HOME LOAN MORTGAGE COR POOL# QC5		1.A	62,272,521	62,955,631	08/01/2051
3133KJ-GE-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RA2		1.A	19,922,440	19,924,051	06/01/2050
3133KK-FL-8	FEDERAL HOME LOAN MORTGAGE COR POOL# RA3		1.A	14,834,648	15,142,572	10/01/2050
3133KM-VJ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# RA6		1.A	49,432,458	50,245,026	10/01/2051
3138A4-X7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3		1.A	4,656,640	4,266,802	01/01/2041
3138A4-Y3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3		1.A	1,683,493	1,619,187	01/01/2026
3138E0-RK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ7		1.A	6,764,052	6,362,072	12/01/2041
3138EK-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2		1.A	4,098,521	3,882,816	11/01/2042
3138EK-H6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2		1.A	3,672,814	3,529,337	12/01/2042
3138EL-JN-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL3		1.A	5,656,497	5,185,381	06/01/2042
3138EQ-RZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7		1.A	28,756,324	27,378,167	11/01/2045
3138ER-JQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	2,832,608	2,701,629	10/01/2046
3138ER-P8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	6,396,484	5,924,452	10/01/2046
3138LT-L6-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO3		1.A	2,276,948	2,182,118	06/01/2042
3138LU-S2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO4		1.A	1,026,564	978,664	06/01/2042
3138M6-A4-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP2		1.A	1,205,031	1,161,085	10/01/2027
3138NX-RW-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR1		1.A	5,235,954	5,005,893	01/01/2043
3138WC-CL-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS2		1.A	809,847	773,975	07/01/2044
3138WD-3S-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	3,415,921	3,284,621	02/01/2045
3138WE-KK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	1,922,564	1,842,947	04/01/2045
3138WE-KT-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	1,788,909	1,715,816	04/01/2045
3138WE-QJ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	2,799,099	2,729,964	05/01/2030
3138WE-XE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		1.A	2,246,997	2,143,881	06/01/2045
3138WF-2Z-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		1.A	11,719,347	11,182,405	11/01/2045
3138WF-BX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		1.A	3,721,119	3,505,695	07/01/2045
3138WG-3W-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	15,824,959	15,388,783	05/01/2046
3138WG-5R-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	7,895,679	7,665,032	05/01/2046
3138WG-LA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		1.A	12,662,649	12,325,889	02/01/2046
3138WH-EX-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	9,903,260	9,446,046	06/01/2046
3138WK-4W-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		1.A	7,783,567	7,488,054	06/01/2032
3138WK-QV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		1.A	7,753,488	7,256,475	04/01/2047
3138WX-4U-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT9		1.A	1,600,783	1,488,084	06/01/2043
3138WZ-U2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU0		1.A	1,799,051	1,692,812	08/01/2043
3138XU-QR-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AW4		1.A	729,232	708,922	05/01/2029
3138XY-CD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AW8		1.A	30,066,516	28,739,514	02/01/2042
3138YK-WB-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6		1.A	1,022,450	964,457	05/01/2045
3138YK-X5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AY6		1.A	3,820,336	3,586,589	06/01/2045
3138YX-FR-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ5		1.A	2,158,631	2,043,535	08/01/2045
31392R-E3-1	FREDDIE MAC FHLMC_2469 SENIOR AGENCY_CMO		1.A	317,683	264,218	07/15/2032
3140E1-AW-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ8		1.A	2,475,048	2,398,320	09/01/2045
3140E8-YM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4		1.A	5,986,653	5,746,372	11/01/2045
3140E8-YT-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA4		1.A	1,896,648	1,809,406	11/01/2045
3140EU-GT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0		1.A	5,137,654	5,006,536	02/01/2046
3140F0-G5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC4		1.A	5,159,881	4,929,073	10/01/2046
3140FE-4E-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BD7		1.A	18,732,359	18,160,628	04/01/2047
3140GS-PZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH4		1.A	11,404,520	10,951,836	09/01/2032
3140H6-N8-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ4		1.A	3,258,914	3,113,730	02/01/2048
3140HB-JA-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ9		1.A	5,092,881	4,776,794	06/01/2048
3140HN-AX-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BK8		1.A	13,091,398	13,402,011	10/01/2050
3140J6-A3-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		1.A	7,652,125	7,336,022	10/01/2047
3140J7-LR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	4,494,099	4,280,114	10/01/2047
3140KC-NY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BP4		1.A	9,190,328	9,160,318	04/01/2050
3140KY-LC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR1		1.A	25,376,865	25,620,636	05/01/2051
3140L7-XU-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR8		1.A	28,951,514	29,034,421	05/01/2051
3140Q7-UC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		1.A	10,885,790	10,460,617	10/01/2032
3140Q9-C2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		1.A	5,268,827	4,947,795	06/01/2048
3140QC-5Q-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5		1.A	8,444,381	8,439,781	03/01/2050
3140QC-MR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA4		1.A	24,810,711	24,575,330	12/01/2049
3140QD-L4-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA5		1.A	11,456,548	11,415,587	05/01/2050
3140QE-A5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		1.A	40,344,853	41,214,310	07/01/2050
3140QE-DP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		1.A	63,332,333	64,505,230	07/01/2050
3140QE-J9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA6		1.A	31,779,782	32,686,989	08/01/2050

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 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
31400E-ZC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	63,131,128	63,135,067	09/01/2050
31400E-ZE-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	23,839,124	24,354,889	09/01/2050
31400E-ZS-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	21,909,362	22,028,668	09/01/2050
31400F-BS-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	45,607,791	46,315,511	10/01/2050
31400F-F4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA7		1.A	10,116,306	10,159,191	10/01/2050
31400K-C9-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB0		1.A	51,588,713	51,843,401	04/01/2051
31400L-DE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		1.A	20,329,104	20,783,181	07/01/2051
31400L-R5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB1		1.A	52,520,546	52,690,853	08/01/2051
3140X9-N4-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM5		1.A	24,185,029	24,003,403	01/01/2051
3140XA-JL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM6		1.A	54,133,372	53,857,210	03/01/2051
31410L-K3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 890		1.A	769,745	724,857	12/01/2042
31416Q-EZ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AA6		1.A	4,480,619	4,192,300	09/01/2040
31416X-RN-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2		1.A	2,918,239	2,726,967	02/01/2031
31417A-H8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3		1.A	1,876,575	1,733,598	11/01/2041
31417F-3E-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8		1.A	3,037,564	2,868,139	04/01/2043
31417G-RY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		1.A	11,033,104	10,547,925	05/01/2043
31417G-XM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		1.A	448,458	431,787	06/01/2043
31417Y-UM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	3,905,076	3,641,091	12/01/2030
31417Y-VJ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	5,517,871	5,079,905	01/01/2031
31417Y-WV-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	3,589,625	3,358,040	02/01/2031
31418A-KW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1		1.A	367,069	351,233	10/01/2042
31418B-T5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2		1.A	142,341	139,239	08/01/2045
31418C-S5-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		1.A	2,438,384	2,361,294	01/01/2048
31418C-XN-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		1.A	1,893,704	1,783,063	06/01/2048
31418M-XJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0		1.A	231,436	210,358	09/01/2036
31418S-2E-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD5		1.A	4,713,686	4,407,868	09/01/2040
31418W-DA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD8		1.A	3,849,327	3,658,196	09/01/2025
31419D-MM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE3		1.A	128,796	122,334	09/01/2025
35564K-HE-2	STRUCTURED AGENCY CREDIT RISK SENIOR WH0		1.A	1,006,900	1,000,000	01/25/2034
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				1,374,440,247	1,356,228,215	XXX
3137G0-AD-1	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.D	693,124	676,170	11/25/2023
3137G0-KX-6	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.D	332,555	332,434	03/25/2029
3137G0-NL-9	STRUCTURED AGENCY CREDIT RISK AJ WHOLE_C		1.D	9,151,924	9,178,179	08/25/2029
3137G0-NW-5	FREDDIE MAC - STACR MEZZANIN WHOLE_CMO _		1.D	698,704	698,476	10/25/2029
3137G0-PE-3	FREDDIE MAC FHLMC_17-DNA2 MEZZANIN WHOLE		1.D	7,493,750	7,485,382	10/25/2029
3137G0-QC-6	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.D	11,321,705	11,251,834	12/25/2029
35563T-AH-4	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.A	3,031,815	3,017,396	12/25/2030
35563T-AL-5	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1.D FM	4,269,955	4,274,939	12/25/2030
35563W-AB-0	STRUCTURED AGENCY CREDIT RISK WHOLE_CMO		1.A	2,020,159	2,011,294	09/25/2048
35563X-AQ-5	STRUCTURED AGENCY CREDIT RISK WHOLE_CMO		1.A	16,326,998	16,318,329	10/25/2048
35564C-AN-7	FREDDIE MAC - SLST SLST_18-2 SENIOR AGEN		1.A	8,621,741	8,110,935	11/25/2028
57563N-AB-4	MASSACHUSETTS EDL FING AUTH SENIOR ABS_A		1.A FE	2,084,079	1,961,050	05/25/2033
63939F-AC-4	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A		1.C FE	11,953,213	11,771,725	07/25/2052
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				77,999,722	77,088,143	XXX
3199999. Total - U.S. Special Revenues Bonds				1,452,439,969	1,433,316,358	XXX
05964H-AD-7	BANCO SANTANDER SA SRBN CORP_BND		1.G FE	10,122,860	10,000,000	02/23/2023
17401Q-AR-2	CITIZENS BANK NA SENIOR CORP_BND		2.A FE	5,048,925	5,000,000	03/29/2023
20030N-CX-7	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	3,022,743	2,982,369	04/15/2024
225433-AT-8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO		2.A FE	3,155,997	2,997,741	06/09/2023
257469-AJ-5	DOMINION ENERGY INC SENIOR CORP_BND		2.B FE	4,097,991	3,410,254	08/01/2033
36962G-X7-4	GENERAL ELECTRIC CO SENIOR CORP_BND		2.B FE	14,779,885	16,051,371	08/15/2036
66765R-AZ-9	NORTHWEST NATURAL GAS COMPANY SECURED CO		1.F FE	15,871,884	13,194,828	11/10/2027
751277-AQ-7	NESTLE PURINA PETCARE CO SENIOR CORP_BND		1.E FE	10,254,940	10,211,180	02/15/2022
90331H-PD-9	US BANK NATIONAL ASSOCIATION SENIOR CORP		1.D FE	2,505,463	2,494,735	05/23/2022
00912X-B@-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	5,401,447	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	31,410,048	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 PL	10,028,219	9,700,000	06/11/2023
62927#-AD-8	NFL VENTURES LP SENIOR CORP_BND		1.E FE	2,453,076	2,387,853	03/31/2024
63486*-AA-9	NATIONAL BASKETBALL ASSOCIATIO SECURED C		1.G FE	2,591,370	2,500,000	12/16/2023
Q0458*-AE-9	AQUASURE FINANCE PTY LTD SECURED CORP_BN		1.G FE	23,115,200	23,115,200	07/12/2027
Q9194#-AK-1	TRANSURBAN FINANCE COMPANY PTY SENIOR CO		2.A	5,032,461	5,014,653	11/14/2021
05537G-AA-3	BANCO BBVA PERU SA SENIOR CORP_BND 144A		2.A FE	4,650,426	4,543,464	08/26/2022
62877P-AA-2	NBK SPC LTD SENIOR CORP_BND 144A		1.E FE	3,038,337	2,997,851	05/30/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				231,671,224	227,511,547	XXX
004375-BP-5	ACCREDITED MORTGAGE LOAN TRUST SENIOR AB		1.D FM	6,719,143	6,856,067	10/25/2034
00968F-AA-4	AJAX MORTGAGE LOAN TRUST AJAXM SENIOR WH		1.A FE	5,892,257	5,854,099	09/25/2065
00969P-AA-1	AJAX MORTGAGE LOAN TRUST AJAXM SENIOR WH		1.A FE	2,108,757	2,090,550	07/25/2059
00971A-AA-0	AJAX MORTGAGE LOAN TRUST AJAXM WHOLE_CMO		1.A FE	2,964,419	2,974,854	09/25/2065
009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH		1.A FE	19,206,893	19,077,305	12/25/2060
02151D-AC-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.D FM	9,025,205	8,371,747	09/25/2047
03463U-AA-5	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WH0		1.D FM	775,562	770,702	07/26/2049
04542B-KB-7	ASSET BACKED FUNDING CERTIFICA SENIOR AB		1.D FM	1,995,073	2,267,628	06/25/2034
05990T-AJ-6	BANC OF AMERICA FUNDING CORPOR SENIOR WH		1.D FM	281,181	280,680	09/29/2036
05991B-AD-7	BANC OF AMERICA FUNDING CORPOR SENIOR WH		1.D FM	194,526	191,704	06/26/2046
07325N-DV-1	BAYVIEW FINANCIAL ACQUISITION SUB ABS_AB		1.D FM	4,239,246	4,103,692	04/28/2036
07331Q-AA-5	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		1.D FM	2,314,646	2,281,349	06/28/2053
07332G-AA-6	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		1.D FM	428,681	424,962	10/28/2057
07333B-AA-6	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		1.D FM	339,002	332,432	06/28/2054
10569B-AA-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.D FM	1,267,281	1,273,265	05/25/2059
12553H-AA-6	CIM TRUST CIM_17-7 SENIOR WHOLE_CMO _17-		1.D FM	534,945	533,086	04/25/2057
12557L-AC-9	CIM TRUST CIM_19-INV3 SUPSEN WHOLE_CMO _		1.D FM	306,409	305,346	08/25/2049
12596X-AA-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		1.D FM	3,885,506	3,901,680	07/25/2049
12653T-BX-8	CSMC TRUST 2018-J1 CSMC_18-J1 WHOLE_CMO		3.B FM	3,688,655	3,847,495	02/25/2048
12661G-AA-7	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		1.A FE	4,326,202	4,318,970	01/25/2060
126671-PV-2	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		1.D FM	2,028	2,031	05/25/2032
126673-BB-7	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		1.D FM	669,342	680,174	11/25/2034
161546-GC-4	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN		1.D FM	126,020	122,225	03/25/2033
162765-AC-5	CHEC LOAN TRUST CHEC_04-1 SENIOR ABS_ABS		1.D FM	1,292,535	1,243,618	07/25/2034
172987-BA-6	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WH0		1.D FM	2,335,176	1,939,164	11/25/2036
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		1.D FM	521,748	528,865	10/25/2043
17329M-CL-1	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WH0		1.A FE	9,831,644	9,876,946	07/25/2051
19687Y-AA-3	COLT FUNDING LLC COLT_20-RPL1 SENIOR WH0		1.A FE	9,421,887	9,421,823	01/25/2065
19688J-AC-1	COLT FUNDING LLC COLT_20-2 WHOLE_CMO _20		1.F FE	1,425,111	1,427,907	03/25/2065
225470-UB-7	CREDIT SUISSE MORTGAGE CAPITAL SUB ABS_A		1.D FM	4,389,270	4,301,579	11/25/2035
302985-AA-4	FWD SECURITIZATION TRUST FWD_2 SENIOR WH		1.A FE	1,077,642	1,062,541	01/25/2050
31574P-AA-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		1.D FM	1,302,278	1,293,774	05/25/2065
31738Q-AA-4	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		1.A PL	14,259,010	14,308,602	07/25/2051
31738Q-AB-2	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		1.C PL	3,382,687	3,394,897	07/25/2051
33767C-AG-2	FIRSTKEY MORTGAGE TRUST FKMT_1 SENIOR WH		1.D FM	242,036	242,686	03/25/2045
33851H-AD-5	FLAGSTAR MORTGAGE TRUST FSMT_1 SUPSEN WH		1.D FM	487,609	491,615	04/25/2048
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST FSMT_2 SUPSEN WH		1.D FM	976,291	969,875	03/25/2050
33852E-AF-6	FLAGSTAR MORTGAGE TRUST FSMT_2 WHOLE_CMO		1.A FE	2,013,693	2,033,670	04/25/2051
36166X-AA-9	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _		1.A FE	923,817	925,097	05/25/2066
36166X-AB-7	GCAT LLC GCAT_21-NQM2 SENIOR WHOLE_CMO _		1.C FE	923,823	925,102	05/25/2066
36167C-AA-4	ANGELO GORDON MORTGAGE TRUST G SENIOR WH		1.D FM	2,274,688	2,220,820	10/25/2068
36167F-AA-7	GCAT GCAT_20-NQM1 SENIOR WHOLE_CMO _20-N		1.D FM	1,134,217	1,125,618	01/25/2060
36167V-AA-2	GCAT_19-NQM3 SENIOR WHOLE_CMO _19-NQM3 1		1.D FM	586,207	574,171	11/25/2059
36168K-AD-9	GCAT LLC GCAT_21-NQM5 WHOLE_CMO _21-NQM5		1.F FE	8,600,950	8,600,950	07/26/2066
36228F-6M-3	GSAMP TRUST GSAMP_04-AR1 SENIOR ABS_ABS		1.D FM	1,595	1,544	06/25/2034

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
362341-DJ-5	GSAA HOME EQUITY TRUST GSAA_05 SENIOR WH		1.D FM	353,919	349,534	06/25/2035
39539M-AA-7	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		1.D FM	3,665,841	3,250,484	06/25/2037
43789X-AA-2	HOMEWARD OPPORTUNITIES FUND I SUPSEN WHO		1.A FE	3,823,638	3,808,234	05/25/2065
43789X-AB-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		1.C FE	1,024,694	1,010,154	05/25/2065
43800K-AA-5	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		1.D FM	2,702,563	2,700,290	11/25/2059
46591H-BL-3	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN		1.F FE	4,710,172	4,706,905	11/25/2036
46591H-BM-1	JP MORGAN WEALTH MANAGEMENT JP MEZZANIN		2.B FE	1,265,050	1,260,977	11/25/2036
46591H-BX-7	CHASE MORTGAGE FINANCE CORPORA MEZZANIN		1.D FE	7,850,730	7,846,533	02/25/2050
465964-AD-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.D FM	241,541	244,440	04/25/2049
46650H-AL-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.D FM	485,339	484,687	05/25/2049
46651D-AC-0	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.D FM	2,928,605	2,915,787	02/25/2050
46651X-AG-7	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.D FM	39,448	39,513	06/25/2050
46653P-AM-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FE	2,491,523	2,492,470	10/25/2051
512368-AA-9	BVRT FINANCING TRUST BVRT_20-C WHOLE_CMO		1.G PL	76,349	76,254	07/10/2032
52524G-AA-0	LEHMAN XS TRUST LXS_07-7N SUPSEN WHOLE_C		1.D FM	3,575,785	3,290,993	06/25/2047
52525B-AD-4	LEHMAN XS TRUST LXS_07-16N SUPSEN WHOLE_		1.D FM	13,580,669	12,225,988	09/25/2047
55283Q-AA-2	MRFA TRUST MFRA_21-RPL1 WHOLE_CMO _21-RP		1.A FE	2,311,908	2,322,442	07/25/2060
57643L-CJ-3	MASTR ASSET BACKED SECURITIES MEZZANIN A		1.D FM	224,340	210,768	02/25/2034
57643L-EZ-5	MASTR ASSET BACKED SECURITIES MEZZANIN A		1.D FM	317,293	292,928	09/25/2034
585494-AK-3	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO		1.A FE	4,684,599	4,702,003	06/01/2051
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTA SENIOR WH		1.D FM	11,915,985	12,083,995	03/25/2048
58549K-AF-8	MELLO MORTGAGE CAPITAL ACCEPTA WHOLE_CMO		1.A FE	4,909,744	4,916,941	06/25/2051
58549R-AJ-5	MELLO MORTGAGE CAPITAL ACCEPTA SUPSEN WH		1.A FE	2,988,866	2,991,749	07/01/2051
585505-AA-8	MELLO WAREHOUSE SECURITIZATION SENIOR WH		1.A FE	3,508,696	3,500,000	10/25/2053
585505-AB-6	MELLO WAREHOUSE SECURITIZATION MEZZANIN		1.C FE	4,501,452	4,511,125	10/25/2053
58550L-AA-3	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		1.A FE	2,385,448	2,380,000	02/25/2055
58550L-AB-1	MELLO WAREHOUSE SECURITIZATION MEZZANIN		1.C FE	2,665,193	2,678,599	02/25/2055
58550L-AC-9	MELLO WAREHOUSE SECURITIZATION MEZZANIN		1.F FE	2,664,393	2,677,236	02/25/2055
58551V-AC-6	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		1.F FE	1,994,103	2,005,316	11/25/2053
58551V-AD-4	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		2.B FE	2,891,471	2,906,999	11/25/2053
58551V-AE-2	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		2.C FE	997,148	1,002,248	11/25/2053
58552N-AB-5	MELLO WAREHOUSE SECURITIZATION WHOLE_CMO		1.C FE	1,201,231	1,200,000	04/25/2055
58552N-AC-3	MELLO WAREHOUSE SECURITIZATION MEZZANIN		1.F FE	1,201,535	1,200,000	04/25/2055
59980T-AA-4	MILL CITY MORTGAGE LOAN TRUST SENIOR WHO		1.D FM	122,812	122,724	04/25/2057
61744C-NT-9	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		1.D FM	2,786,613	2,722,032	02/25/2035
61744C-PK-6	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		1.D FM	579,270	578,537	03/25/2035
61915R-AU-0	MORTGAGEIT TRUST MHL_05-5 SUPSEN WHOLE_C		1.D FM	1,056,106	1,041,845	12/25/2035
61916B-BC-3	MORTGAGE REPURCHASE AGREEMENT WHOLE_CMO		1.E FE	2,500,811	2,500,000	03/10/2022
64352V-LM-1	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		1.D FM	912,705	877,772	07/25/2035
64352V-NY-3	NEW CENTURY HOME EQUITY LOAN T SENIOR AB		1.D FM	273,672	273,538	12/25/2035
64830H-AA-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.D FM	4,047,481	3,943,542	02/25/2059
65246P-AB-7	NEWREZ WAREHOUSE SECURITIZATIO WHOLE_CMO		1.C FE	3,003,185	3,000,000	05/25/2055
670857-AB-7	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		1.C FE	2,803,481	2,798,430	05/25/2061
670857-AC-5	ONSLOW BAY FINANCIAL LLC TRUST WHOLE_CMO		1.F FE	2,803,493	2,798,429	05/25/2061
670857-AD-3	ONSLOW BAY FINANCIAL LLC TRUST MEZZANIN		2.B FE	1,001,710	999,906	05/25/2061
67112V-AL-9	ONSLOW BAY FINANCIAL LLC OBX_1 SUPSEN WH		1.D FM	1,824,547	1,824,753	05/25/2049
67113A-AZ-3	ONSLOW BAY FINANCIAL LLC OBX_1 SENIOR WH		1.D FM	369,368	368,685	10/25/2059
67113C-AE-6	ONSLOW BAY FINANCIAL LLC OBX_2 SUPSEN WH		1.D FM	474,141	475,422	05/25/2049
67113K-AJ-7	ONSLOW BAY FINANCIAL LLC OBX_1 SENIOR WH		1.D FM	1,256,095	1,252,151	06/25/2059
67448Q-AT-8	OBXT_19-EXP1 WHOLE_CMO _19-EXP1 144A		1.D FM	2,521,765	2,523,345	01/25/2059
67448W-BB-3	ONSLOW BAY FINANCIAL LLC OBX_2 SUPSEN WH		1.D FM	1,948,862	1,946,435	01/25/2060
676477-AA-0	OCEANVIEW MORTGAGE LOAN TRUST SENIOR WHO		1.D FM	834,203	830,338	05/28/2050
67647V-AD-1	OCMT_21-3 WHOLE_CMO _21-3 144A		1.A FE	5,925,653	5,964,844	06/25/2051
68389F-GL-2	OPTION ONE MORTGAGE LOAN TRUST MEZZANIN		1.D FM	1,124,151	437,974	02/25/2035
71336W-AA-3	PEPPER RESIDENTIAL SECURITIES SENIOR WHO		1.A FE	409,165	408,536	01/16/2060
71337H-AB-3	PEPPER RESIDENTIAL SECURITIES SENIOR WHO		1.A FE	7,496,801	7,494,552	03/10/2058
743874-AJ-8	PROVIDENT FUNDING MORTGAGE LOA SENIOR WH		1.D FM	1,666,057	1,672,805	02/25/2050
74936R-AE-4	RCKT MORTGAGE TRUST RCKT_21-2 SUPSEN WHO		1.A FE	5,033,112	5,021,097	06/25/2051
75409J-AG-2	RATE MORTGAGE TRUST RATE_21-J1 SUPSEN WH		1.A FE	3,073,409	3,078,187	07/25/2051
76110W-G3-4	RESIDENTIAL ASSET SECURITIES C MEZZANIN		1.D FM	557,016	556,013	11/25/2034
76110W-YM-2	RESIDENTIAL ASSET SECURITIES C MEZZANIN		1.D FM	1,619,278	1,436,284	06/25/2034
76112B-AM-2	RESIDENTIAL ASSET MORTGAGE PRO MEZZANIN		1.D FM	423,696	423,506	08/25/2034
76112B-TV-2	RESIDENTIAL ASSET MORTGAGE PRO MEZZANIN		1.D FM	988,545	986,787	06/25/2035
76119C-AA-9	RESIDENTIAL MORTGAGE LOAN TRUS SENIOR WH		1.D FM	979,122	972,387	02/25/2024
76119H-AA-8	RESIMAC MBS TRUST RESI_18-1A SENIOR WHOL		1.A FE	422,284	423,287	11/10/2049
76119U-AA-9	RESIMAC BASTILLE TRUST IN RESP SENIOR WH		1.A FE	1,932,679	1,934,097	09/05/2057
76120G-AA-7	RESIMAC RESI_20-1A SENIOR WHOLE_CMO _20-		1.A FE	2,242,483	2,239,539	02/07/2052
76120L-AA-6	RESIMAC PREMIER SERIES RESI_19 SENIOR WH		1.A FE	3,701,164	3,732,904	02/10/2051
76120L-AB-4	RESIMAC PREMIER SERIES RESI_19 SENIOR WH		1.A FE	2,525,433	2,500,000	02/10/2051
81733Y-BN-8	SEQUOIA MORTGAGE TRUST SEMT_15 SUPSEN WH		1.D FM	846,944	849,949	05/25/2045
81744Y-AA-4	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH		1.D FM	682,582	685,780	04/25/2043
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH		1.D FM	526,020	531,917	07/25/2043
81747J-AA-4	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		1.D FM	145,249	146,405	07/25/2048
81747L-CE-9	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE		1.D FM	971,918	982,502	10/25/2048
81748W-AD-8	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		1.A FE	4,997,832	5,013,213	06/25/2051
81748X-AD-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUPSEN WH		1.A FE	8,925,912	8,942,262	07/25/2051
85573A-AA-3	STARLI_20-1 SENIOR WHOLE_CMO _20-1 144A		1.D FM	653,366	647,794	02/25/2050
85573J-AB-2	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		1.D FE	1,867,392	1,869,262	06/25/2056
857740-AB-0	STATION PLACE SECURITIZATION T WHOLE_CMO		1.C FE	4,298,267	4,301,084	01/26/2054
857740-AC-8	STATION PLACE SECURITIZATION T WHOLE_CMO		1.E FE	2,788,877	2,790,491	01/24/2054
85777Q-AA-2	STATION PLACE SECURITIZATION T WHOLE_CMO		1.A FE	2,500,128	2,500,000	03/25/2054
85777Q-AB-0	STATION PLACE SECURITIZATION T WHOLE_CMO		1.C FE	2,499,937	2,500,000	03/25/2054
86360L-AE-6	STRUCTURED ASSET SECURITIES CO SUB ABS_A		1.D FM	2,043,074	1,981,834	07/25/2036
88156P-AA-9	TERWIN MORTGAGE TRUST TMTS_06 SENIOR ABS		1.D FM	1,661,082	1,656,608	07/25/2037
88156T-AB-9	TERWIN MORTGAGE TRUST TMTS_06 SENIOR WHO		1.D FM	141,556	140,750	10/25/2037
89172R-AA-3	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		1.D FM	69,952	69,835	04/26/2055
89172R-AR-6	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.D FM	65,634	65,507	04/25/2055
89173F-AA-8	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		1.D FM	205,040	204,137	10/25/2056
89173U-AA-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.D FM	2,431,198	2,337,663	06/25/2057
89175M-AA-1	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.D FM	8,953,680	8,557,502	05/25/2058
89177E-AA-7	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.D FM	2,765,777	2,751,096	10/25/2048
89177E-AD-1	TOWD POINT MORTGAGE TRUST TPMT ABS_ABS _		1.D FM	2,701,454	2,692,478	10/25/2048
89177H-AA-0	TOWD POINT MORTGAGE TRUST TPMT LCF ABS_A		1.D FM	4,344,926	4,321,538	05/25/2058
89177X-AA-5	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.D FM	2,068,334	2,063,830	10/25/2059
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		1.D FM	1,314,771	1,278,659	10/25/2059
92536P-AA-2	VERUS SECURITIZATION TRUST VER SENIOR WH		1.D FM	705,949	697,621	01/25/2060
92537H-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A FE	759,865	752,296	07/25/2059
92537M-AA-8	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A FE	1,755,698	1,729,633	11/25/2059
92537Q-AF-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.F FE	1,476,249	1,479,199	01/25/2066
92537T-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A FE	4,217,001	4,188,062	03/25/2060
92537U-AA-0	VERUS SECURITIZATION TRUST VER SENIOR WH		1.D FM	3,212,417	3,192,902	05/25/2060
92538B-AB-9	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.C FE	561,338	562,164	10/25/2063
92538B-AC-7	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.G FE	999,183	999,363	10/25/2063
92538D-AC-3	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.C FE	1,790,843	1,791,275	02/25/2064
92538D-AD-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.F FE	2,044,455	2,045,516	02/25/2064
92538F-AB-0	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.C FE	975,671	974,954	02/25/2066
929227-4D-5	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		2.B FM	98,356	95,438	06/25/2033
94980G-BF-7	WELLS FARGO HOME EQUITY TRUST SENIOR ABS		1.D FM	2,933,815	2,881,724	10/25/2034
95002F-AA-2	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.D FM	332,215	333,348	09/25/2049
95003J-AC-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FE	4,674,440	4,709,426	12/25/2050
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				397,122,929	392,534,199	XXX
00217L-AA-0	AREIT CRE TRUST AREIT_19-CRE3 LCF SENIOR		1.A FE	1,294,253	1,298,390	09/14/2036
03880K-AA-2	ARBOR REALTY COLLATERALIZED LO LCF SENIO		1.A FE	3,500,000	3,500,000	08/15/2034

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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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
03881C-AA-9	ARBOR REALTY COLLATERALIZED LO SENIOR_CM		1.A FE	3,499,999	3,501,920	12/15/2035
03881E-AA-5	ARBOR REALTY COLLATERALIZED LO LCF SENIO		1.A FE	2,002,462	2,000,000	05/15/2036
04002P-AA-2	AREIT LTD AREIT_21-CRE5 LCF SENIOR_CMBS		1.A FE	4,500,000	4,500,000	07/17/2026
04410R-AA-4	ASHFORD HOSPITALITY TRUST INC SENIOR SEN		1.D FM	703,989	704,836	04/15/2035
04410R-AG-1	ASHFORD HOSPITALITY TRUST INC SUB SENIOR		1.D FM	4,494,391	4,500,000	04/15/2035
04410R-AJ-5	ASHFORD HOSPITALITY TRUST INC SUB SENIOR		1.D FM	6,699,320	6,754,081	04/15/2035
05497Q-AA-6	BFLD TRUST BFLD_19-DPLO LCF SENIOR_CMBS		1.D FM	1,000,313	997,188	10/15/2034
05497Q-AG-3	BFLD TRUST BFLD_19-DPLO SUB SUB_CMBS _19		1.D FM	1,999,999	1,994,412	10/15/2034
05552E-AA-8	BARCLAYS COMMERCIAL MORTGAGE S SENIOR SE		1.D FM	3,999,920	3,858,400	08/15/2036
05587T-AA-4	BSPRT 2019-FL5 ISSUER LTD BSPR SENIOR SE		1.A FE	1,815,831	1,816,896	05/15/2029
05592A-AA-8	BPR TRUST BPR_21-TY LCF SENIOR_CMBS _21-		1.A FE	6,014,995	6,000,000	09/15/2038
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		1.D FM	9,418,654	9,341,877	10/15/2036
056054-AE-9	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.D FM	1,768,447	1,767,339	10/15/2036
056059-AA-6	BX TRUST BX_18-IND SENIOR SENIOR_CMBS _1		1.D FM	2,431,722	2,430,850	11/15/2035
05608V-AE-6	BXT_21-MFM1 SUB SUB_CMBS _21-MFM1 144A		1.D FE	1,500,942	1,500,000	01/15/2034
05608V-AG-1	BXT_21-MFM1 SUB SUB_CMBS _21-MFM1 144A		1.G FE	1,901,784	1,900,000	01/15/2034
05609G-AA-6	BXMT LTD BXMT_21-FL4 SENIOR_CMBS _21-FL4		1.A FE	3,002,545	3,000,938	05/15/2038
05609V-AJ-4	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		1.G FE	2,001,252	2,000,000	09/15/2036
10482T-AG-7	BRAEMAR HOTELS & RESORTS TRUST SUB SUB_C		1.D FM	4,977,565	4,997,762	06/15/2035
12433Y-AA-5	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		1.D FM	1,753,275	1,750,000	10/15/2037
12434L-AA-2	BXMT LTD BXMT_20-FL2 SENIOR SENIOR_CMBS		1.A FE	16,985,179	16,830,597	02/15/2038
12565D-AA-1	CLNC_19-F1 SENIOR SENIOR_CMBS _19-FL1 14		1.A FE	5,002,382	4,990,603	08/20/2035
12598G-AC-1	COMM MORTGAGE TRUST COMM_21-LB SUB SUB_C		1.D FE	2,999,096	3,000,000	03/15/2038
21871F-AA-6	CORE INDUSTRIAL TRUST BCORE_19 SENIOR SE		1.D FM	681,633	681,475	12/15/2031
23306G-AA-5	DBGS MORTGAGE TRUST DBGS_18-BI SENIOR SE		1.D FM	1,858,202	1,856,278	05/15/2035
23306G-AC-1	DBGS MORTGAGE TRUST DBGS_18-BI SUB SUB_C		1.D FM	1,858,600	1,860,867	05/15/2035
23306G-AE-7	DBGS MORTGAGE TRUST DBGS_18-BI SUB SUB_C		1.D FM	1,857,926	1,855,760	05/15/2035
30227F-AA-8	EXTENDED STAY AMERICA TRUST ES LCF SENIO		1.A FE	4,988,164	4,974,123	07/15/2038
30227F-AE-0	EXTENDED STAY AMERICA TRUST ES SUB SENIO		1.D FE	1,498,822	1,492,237	07/15/2038
30227F-AG-5	EXTENDED STAY AMERICA TRUST ES SUB SENIO		1.G FE	2,003,424	1,989,649	07/15/2038
30319Y-AA-6	FSR_21-FL2 SENIOR_CMBS _21-FL2		1.A FE	6,997,488	7,000,000	04/16/2028
33830C-AC-4	DBGS MORTGAGE TRUST DBGS_18-5B SUB SUB_C		1.D FE	4,916,623	4,931,450	06/15/2033
36264B-AA-8	GPMTLTDGPMT_21-FL3 SENIOR_CMBS _21-FL3 1		1.A FE	4,366,663	4,358,608	07/16/2035
39809P-AA-3	GREYSTONE COMMERCIAL REAL ESTA SENIOR SE		1.A FE	4,998,149	5,000,000	07/15/2039
42704R-AA-9	HERA_21-FL1 SENIOR_CMBS _21-FL1 144A		1.A FE	3,996,400	4,000,000	02/18/2038
432885-AA-9	HILTON USA TRUST HILT_18-ORL LCF SENIOR_		1.D FM	6,204,954	6,205,317	12/15/2034
43730T-AA-1	HOME PARTNERS OF AMERICA TRUST SENIOR SE		1.A FE	3,250,605	3,249,065	07/17/2034
43733R-AA-2	HOME PARTNERS OF AMERICA TRUST SENIOR SE		1.A FE	11,540,698	11,526,143	07/17/2037
44974A-AA-5	INTERSTAR MILLENNIUM TRUST IMT SENIOR SE		1.D FM	3,344,502	3,344,814	06/15/2034
46633Q-AJ-6	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		1.G FE	2,502,322	2,500,000	04/15/2038
46641J-AW-6	JPMBB COMMERCIAL MORTGAGE SECU LCF SENIO		1.D FM	3,733,811	3,648,968	02/15/2047
48275R-AA-5	KREF_21-FL2 LCF SENIOR_CMBS _21-FL2 144A		1.A FE	8,004,514	8,000,000	02/15/2039
53218C-AC-4	LIFE_21-BMR SUB SENIOR_CMBS _21-BMR 144A		1.D FE	2,001,880	2,000,000	03/15/2038
55283T-AA-6	MF1 MULTIFAMILY HOUSING MORTGA SENIOR SE		1.A FE	6,002,157	6,000,000	07/16/2036
55316V-AE-4	MHC COMMERCIAL MORTGAGE TRUST SENIOR_CMB		1.G FE	7,008,412	7,005,179	04/15/2038
55352N-AA-5	MSCG TRUST MSCCG_15-ALDR SENIOR SENIOR_C		1.D FM	1,691,329	1,651,189	06/07/2035
59319W-AA-9	MF1 MULTIFAMILY HOUSING MORTGA SENIOR SE		1.A FE	1,211,696	1,203,395	07/15/2035
67118A-AJ-4	OPGT_21-PORT SUB CMBS PORT-C 144A		1.G FE	4,165,058	4,165,058	10/15/2036
67118A-AL-9	OPGT_21-PORT SUB CMBS PORT-D 144A		2.C FE	2,231,314	2,231,314	10/15/2036
68249D-AA-7	ONE NEW YORK PLAZA TRUST ONYP SENIOR_CMB		1.D FM	4,303,450	4,290,000	01/15/2026
69290L-AE-7	PFP III LTD PFP_21-7 SUB SUB_CMBS _21-7		1.D FE	4,987,112	4,999,751	04/14/2038
69346T-AA-2	PFP III LTD PFP_19-5 SENIOR SENIOR_CMBS		1.A FE	508,452	495,730	04/14/2036
69357X-AA-9	PFP_21-8 SENIOR_CMBS _21-8 144A		1.A FE	4,991,140	5,000,000	08/09/2037
74331C-AA-6	PROGRESS RESIDENTIAL TRUST PRO SENIOR SE		1.A FE	3,526,866	3,499,884	04/17/2037
78485G-AG-9	SANTANDER RETAIL AUTO LEASE TR SUB SUB_C		1.D FE	3,495,794	3,491,839	07/15/2036
78485W-AA-7	STARWOOD COMMERICAL MORTGAGE T SENIOR SE		1.A FE	13,400,000	13,365,884	07/15/2038
78486B-AA-2	STARWOOD COMMERICAL MORTGAGE T SENIOR_CM		1.A FE	6,752,093	6,750,000	04/18/2038
85521D-AC-6	STAR TRUST STAR_21-SFR1 SENIOR_CMBS _21-		1.D FE	1,124,126	1,125,000	04/17/2038
87276V-AA-3	TPG REAL ESTATE FINANCE ISSUER SENIOR SE		1.A FE	9,250,000	9,249,315	10/15/2034
90205F-AA-8	280 PARK AVENUE MORTGAGE TRUST SENIOR SE		1.D FM	6,499,923	6,503,047	09/15/2034
90205F-AJ-9	280 PARK AVENUE MORTGAGE TRUST SUB SUB_C		1.D FM	1,999,971	2,000,000	09/15/2034
92257C-AA-8	VELOCITY COMMERCIAL CAPITAL LO SUB SENIO		1.A FE	568,293	564,660	03/25/2049
92257H-AA-7	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	3,988,034	3,908,698	10/25/2049
92257H-AB-5	VELOCITY COMMERCIAL CAPITAL LO SUB SENIO		1.C FE	2,763,115	2,716,257	10/25/2049
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	2,230,417	2,175,912	07/25/2049
92258V-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		1.A FE	337,463	341,355	11/25/2047
92259B-AA-8	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	3,248,671	3,135,774	10/25/2048
92259B-AD-2	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		1.C FE	524,049	501,789	10/25/2048
92259L-AB-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR SE		1.A FE	4,759,119	4,580,482	02/25/2050
92259M-AA-4	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		1.A FE	6,433,800	6,453,029	08/25/2051
92259M-AE-6	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		1.D FE	4,342,080	4,356,521	08/25/2051
92259M-AH-9	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		1.G FE	986,722	992,855	08/25/2051
92259M-AL-0	VELOCITY COMMERCIAL CAPITAL LO SUB SUB_C		2.C FE	2,075,567	2,085,147	08/25/2051
95001C-AA-0	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		1.A FE	1,994,990	1,972,635	12/15/2034
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				293,274,908	292,222,542	XXX
000806-AA-7	ABPCI DIRECT LENDING FUND CLO ABS_ABS _2		1.A FE	3,009,018	3,007,500	11/18/2031
000848-AA-9	ABPCI DIRECT LENDING FUND CLO ABS_ABS _2		1.A FE	5,576,315	5,570,000	01/20/2032
001746-AN-6	AMERICAN MONEY MANAGEMENT CORP SENIOR AB		1.A FE	5,473,896	5,473,235	05/26/2031
001746-AQ-9	AMERICAN MONEY MANAGEMENT CORP MEZZANIN		1.C FE	2,000,066	2,000,000	05/26/2031
00175L-AQ-5	AMERICAN MONEY MANAGEMENT CORP ABS_ABS _		1.A FE	4,501,369	4,500,000	07/25/2029
00176A-AX-3	AMERICAN MONEY MANAGEMENT CORP SENIOR AB		1.A FE	2,000,607	2,002,453	04/30/2031
00176C-AW-1	AMERICAN MONEY MANAGEMENT CORP ABS_ABS _		1.A FE	15,011,636	15,000,000	11/10/2030
00832P-AA-6	AFFIRM ASSET SECURITIZATION TR SENIOR AB		1.F FE	2,524,136	2,494,473	10/15/2024
00834C-AA-3	AFFIRM INC AFFRM_21-Z1 ABS_ABS _21-Z1 14		1.C FE	9,375,219	9,354,307	08/15/2025
03328W-AS-7	ANCHORAGE CAPITAL CLO ANCHC_16 ABS_ABS _		1.A FE	7,499,681	7,500,000	07/15/2032
03329F-AN-4	ANCHORAGE CAPITAL CLO LTD ANCH ABS_ABS _		1.A FE	7,995,751	8,000,000	07/20/2034
03330N-AJ-3	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB		1.A FE	14,993,708	15,000,000	07/22/2032
03666L-AA-0	ANTARES CLO ANTR_20-1A SENIOR ABS_ABS _2		1.A FE	5,999,982	6,000,000	10/23/2031
03765L-AP-7	APIDOS CLO APID_15-20A SUPSEN ABS_ABS _1		1.A FE	10,746,767	10,762,900	07/16/2031
03765P-AL-7	APIDOS CLO APID_15-21A SENIOR ABS_ABS _1		1.B FE	13,296,543	13,300,000	07/18/2027
03842V-AA-5	AQUA FINANCE TRUST AQFIT_21-A SENIOR ABS		1.G FE	4,048,392	4,054,468	04/17/2046
04009A-AL-4	ARES CLO LTD ARES_52-R SENIOR ABS_ABS _1		1.A FE	13,522,262	13,500,000	04/22/2031
04016D-AS-4	ARES CLO LTD ARES_16-41A ABS_ABS _16-41A		1.A FE	9,972,225	10,000,000	04/15/2034
04016V-AA-3	ARES CLO LTD ARES_18-47A SENIOR ABS_ABS		1.A FE	4,998,655	5,000,000	04/15/2030
04206R-AA-2	CROP_21-T1 ABS_ABS _21-T1 144A		1.F FE	1,990,893	1,999,954	11/15/2027
05377R-DG-6	AVIS BUDGET RENTAL CAR FUNDING SENIOR AB		1.A FE	8,063,279	7,998,882	03/20/2023
05532B-AJ-7	BCC MIDDLE MARKET CLO 2018-1 L SENIOR AB		1.A FE	3,000,434	2,989,500	10/20/2030
05601D-AA-1	BREX INC BREX_21-1 ABS_ABS _21-1 144A		1.F FE	10,104,232	9,999,312	07/15/2024
05616Q-AQ-3	BABSON CLO LTD BABSN_15-1A MEZZANIN ABS_		1.C FE	6,967,223	7,000,000	01/20/2031
05682V-AA-3	BAIN CAPITAL CREDIT CLO LTD BC SENIOR AB		1.A FE	2,501,249	2,502,543	07/19/2031
05765X-AE-1	BALBOA BAY LOAN FUNDING LTD BO MEZZANIN		1.C FE	999,242	1,000,000	07/20/2034
05766B-AA-6	BALBOA BAY LOAN FUNDING LTD BO ABS_ABS _		1.A FE	7,024,609	7,015,313	01/20/2032
06616P-AA-5	BANKERS HEALTHCARE GROUP SECUR SENIOR AB		1.C FE	617,171	608,359	09/17/2031
07134Q-AA-4	BATTALION CLO LTD BATLN_20-18 SENIOR ABS		1.A FE	2,000,779	2,000,000	10/15/2032
07331U-AA-6	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		1.D FM	575,554	570,242	06/28/2057
07333N-AA-0	BAYVIEW OPPORTUNITY MASTER FUN SENIOR AB		1.D FM	2,809,564	2,760,974	10/28/2064
08861Y-AA-4	BANKERS HEALTHCARE GROUP SECUR SENIOR AB		1.C FE	1,552,431	1,550,258	11/17/2033
08861Y-AC-0	BANKERS HEALTHCARE GROUP SECUR SUB ABS_A		1.G FE	2,473,564	2,489,848	11/17/2033
09631B-AE-3	BLUEMOUNTAIN CLO LTD BLUEM_21 MEZZANIN A		1.C FE	1,999,989	2,000,000	04/19/2034
12510F-AD-6	CCG RECEIVABLES TRUST CCG_19-2 SUB ABS_A		1.F FE	2,450,808	2,399,629	03/15/2027
12547U-AN-8	CIFC FUNDING LTD CIFC_15-5A SUB ABS_ABS		1.A FE	7,988,806	8,000,000	10/25/2027
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A		1.A FE	4,000,000	4,000,000	04/19/2029
12550M-AN-0	CIFC FUNDING LTD CIFC_15-3A MEZZANIN ABS		1.F FE	3,984,420	4,000,000	04/19/2029

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
12550T-AW-5	CIFC FUNDING LTD CIFC_15-4A ABS_ABS _15-		1.A FE	1,426,902	1,425,000	04/20/2034
13079W-DC-9	SYMPHONY CLO LTD SYMP_12-9A SENIOR ABS_A		1.A FE	7,830,814	7,830,000	07/16/2032
14311N-AL-8	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB		1.A FE	5,000,835	5,000,000	07/20/2032
14311U-AN-8	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		1.A FE	5,799,989	5,800,000	07/20/2034
143120-AJ-2	CARLYLE US CLO LTD CGMS_21-8 ABS_ABS _21		1.A FE	1,500,000	1,500,000	10/15/2034
14312J-AY-8	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		1.A FE	5,000,530	5,000,000	01/20/2032
14315N-AF-7	CARMAX AUTO OWNER TRUST CARMX SUB ABS_AB		1.F FE	1,129,420	1,078,049	01/15/2025
14317D-AG-5	CARMAX AUTO OWNER TRUST CARMX SUB ABS_AB		2.A FE	3,082,531	3,099,948	01/15/2028
14317X-AU-0	CGMS_20-1A MEZZANIN ABS_ABS _20-1A 144A		1.C FE	5,000,213	5,000,000	07/20/2034
14317X-AY-2	CGMS_20-1A MEZZANIN ABS_ABS _20-1A 144A		2.C FE	1,500,008	1,500,000	07/20/2034
14856J-AA-2	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB		1.F FE	3,074,750	3,078,624	08/15/2041
15032E-AL-3	CEDAR FUNDING LTD CEDF_17-8 SENIOR ABS_A		1.A FE	13,066,612	13,000,000	10/17/2034
15033E-AA-6	CEDAR FUNDING LTD CEDF_18-9A SENIOR ABS_		1.A FE	2,999,997	3,000,000	04/20/2031
15674R-AC-7	CERBERUS LOAN FUNDING XXXI LP ABS_ABS _2		1.A FE	13,000,000	13,000,000	09/22/2033
17181T-AG-6	CIFC FUNDING LTD CIFC_18-4A MEZZANIN ABS		2.C FE	1,500,031	1,500,000	10/17/2031
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST SENIOR ABS		1.A FE	873,619	869,875	10/25/2040
23802W-AA-9	DATABANK ISSUER LLC COLO_21-1A ABS_ABS _		1.G FE	9,979,810	9,998,173	02/27/2051
23802W-AC-5	DATABANK ISSUER LLC COLO_21-1A SUB ABS_A		2.B FE	824,014	811,701	02/25/2051
25273C-AB-6	DIAMOND RESORTS OWNER TRUST DR SUB ABS_A		1.F FE	2,878,113	2,857,940	11/20/2033
25273C-AC-4	DIAMOND RESORTS OWNER TRUST DR SUB ABS_A		2.B FE	3,092,688	3,062,651	11/20/2033
254683-CE-3	DISCOVER CARD EXECUTION NOTE T SENIOR AB		1.A FE	3,008,789	2,982,645	08/15/2025
26244G-AG-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.C FE	14,000,979	14,000,000	08/15/2031
26244K-AS-5	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.F FE	2,982,726	3,000,000	04/15/2031
26245M-AG-6	DRSLF_55A MEZZANIN ABS_ABS _55A 144A		1.C FE	998,911	1,001,000	04/15/2031
26249B-AU-5	DRYDEN 30 SENIOR LOAN FUND LLC MEZZANIN		1.F FE	3,830,888	3,842,817	11/15/2028
26249M-AN-7	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		1.A FE	999,717	997,350	01/15/2031
26249M-AQ-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.C FE	8,977,606	9,000,000	01/15/2031
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		1.A FE	3,295,444	3,299,101	04/15/2029
26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		1.A FE	11,296,554	11,313,768	04/18/2031
26252V-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		1.A FE	1,250,377	1,250,000	05/20/2034
26829H-AA-4	ECMC GROUP STUDENT LOAN TRUST SENIOR ABS		1.A FE	3,573,536	3,502,105	11/25/2069
289338-AB-1	ELM TRUST MDCP_20-3A SENIOR ABS_ABS _20-		1.F FE	4,156,901	4,159,283	08/20/2029
29001V-AL-3	ELMWOOD CLO VI LTD ELMW6_20-3A ABS_ABS _		1.A FE	2,000,000	2,000,000	10/20/2034
29001V-AN-9	ELMWOOD CLO VI LTD ELMW6_20-3A MEZZANIN		1.C FE	3,000,000	3,000,000	10/20/2034
29002V-AA-6	ELM10_21-3A SENIOR ABS_ABS _21-3A 144A		1.A FE	12,997,088	13,000,000	10/20/2034
29003E-AC-9	ELMWOOD CLO VIII LTD ELMW8_21 MEZZANIN A		1.C FE	996,528	1,000,000	01/20/2034
29003E-AE-5	ELMWOOD CLO VIII LTD ELMW8_21 ABS_ABS _2		1.F FE	992,528	1,000,000	01/20/2034
36318W-AK-6	GALAXY CLO LTD GALXY_13-15A SENIOR ABS_A		1.A FE	7,752,316	7,750,000	10/15/2030
36320M-AL-2	GALAXY CLO LTD GALXY_15-20A SENIOR ABS_A		1.A FE	2,000,968	2,000,000	04/20/2031
36320U-AC-4	GALAXY CLO LTD GALXY_18-27A SENIOR ABS_A		1.A FE	2,170,244	2,171,305	05/16/2031
36320W-AL-0	GALAXY CLO LTD GALXY_15-21A SENIOR ABS_A		1.A FE	11,540,098	11,546,476	04/20/2031
36320W-AN-6	GALAXY CLO LTD GALXY_15-21A SENIOR ABS_A		1.C FE	3,979,695	4,000,000	04/20/2031
36321J-AE-4	GALAXY CLO LTD GALXY_18-28A SENIOR ABS_A		1.A FE	1,400,449	1,400,742	07/15/2031
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20 SENIOR AB		1.F FE	8,118,476	8,024,034	10/17/2040
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20 SUB ABS_A		2.A FE	989,679	974,545	10/17/2040
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20 SENIOR AB		1.F FE	3,657,080	3,604,104	11/19/2040
37959P-AG-2	SEACO_21-2A SUB ABS_ABS _21-2A 144A		1.F FE	4,956,849	4,957,586	08/17/2041
38172H-AA-2	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB		1.A FE	4,700,907	4,700,000	10/20/2031
38172H-AC-8	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN		1.C FE	3,752,360	3,750,000	10/20/2031
38172H-AE-4	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN		1.F FE	1,701,782	1,700,000	10/20/2031
381740-AA-7	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _		1.A FE	4,001,349	4,000,000	05/05/2034
38175N-AA-6	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB		1.A FE	2,136,286	2,144,186	05/05/2030
38176V-AA-7	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _		1.A FE	6,005,764	6,001,200	05/05/2032
38177X-AA-2	GOLUB CAPITAL BDC 3 CLO GBDC3 ABS_ABS _2		1.A FE	1,001,118	1,000,000	04/15/2033
38217U-AC-6	GOODGREEN TRUST GOODG_21-1A SUB ABS_ABS		2.B FE	297,293	274,746	10/15/2056
40436V-AE-1	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB		1.A FE	5,898,651	5,902,090	05/06/2030
40436V-AG-6	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN		1.C FE	3,168,006	3,175,000	05/06/2030
40439H-AA-7	HIN TIMESHARE TRUST HINTT_20-A SENIOR AB		1.A FE	717,811	712,668	10/09/2039
40441J-AF-8	HPEFS EQUIPMENT TRUST HPEFS_21 SUB ABS_A		2.B FE	7,748,722	7,771,871	03/20/2029
42806M-AB-5	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A		1.F FE	2,509,888	2,499,783	12/25/2025
42806M-AC-3	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A		2.B FE	1,763,707	1,749,528	12/25/2025
42806M-AF-6	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A		1.F FE	2,262,314	2,248,976	12/25/2027
42806M-AG-4	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A		2.B FE	1,263,469	1,249,664	12/25/2027
43285H-AA-6	HILTON GRAND VACATIONS TRUST H SENIOR AB		1.A FE	1,413,651	1,359,425	02/25/2039
43285H-AB-4	HILTON GRAND VACATIONS TRUST H SUB ABS_A		1.F FE	1,087,642	1,019,610	02/25/2039
43285H-AC-2	HILTON GRAND VACATIONS TRUST H SUB ABS_A		2.B FE	1,134,441	1,019,590	02/25/2039
449259-AN-0	ICG US CLO LTD ICG_17-1A MEZZANIN ABS_AB		1.F FE	1,500,067	1,500,000	07/28/2034
449303-AA-4	ICG US CLO LTD ICG_21-1A ABS_ABS _21-1A		1.A FE	1,000,820	1,000,000	04/17/2034
449303-AE-6	ICG US CLO LTD ICG_21-1A MEZZANIN ABS_AB		1.C FE	1,992,815	2,000,000	04/17/2034
44931N-AU-5	ICG US CLO LTD ICG_16-1A MEZZANIN ABS_AB		1.C FE	1,000,835	1,000,000	04/29/2034
44931N-AV-3	ICG US CLO LTD ICG_16-1A MEZZANIN ABS_AB		1.F FE	500,414	500,000	04/29/2034
46591H-AP-5	CHASE AUTO CREDIT LINKED NOTES SUB ABS_A		1.F FE	1,141,265	1,135,913	01/25/2028
46592N-AF-3	JP MORGAN MORTGAGE TRUST JPMMT ABS_ABS _		1.A FE	1,955,506	1,969,640	11/25/2051
466365-AA-1	JACK IN THE BOX FUNDING LLC JA SENIOR AB		2.B FE	3,443,434	3,423,370	08/25/2049
466365-AB-9	JACK IN THE BOX FUNDING LLC JA SENIOR AB		2.B FE	1,870,780	1,786,500	08/25/2049
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE ABS_ABS _		2.B FE	2,764,095	2,791,012	02/15/2050
48128U-2P-3	CHASE AUTO CREDIT LINKED NOTES SUB ABS_A		2.B FE	2,250,723	2,250,000	12/25/2028
50188Y-AE-4	LCM LTD PARTNERSHIP LCM_24A MEZZANIN ABS		1.A FE	1,000,500	1,000,000	03/20/2030
50189P-AC-6	LCM LTD PARTNERSHIP LCM_25A SENIOR ABS_A		1.A FE	2,000,177	1,995,347	07/20/2030
50190A-AK-8	LCM LTD PARTNERSHIP LCM_17A SENIOR ABS_A		1.A FE	1,999,335	1,992,692	10/15/2031
50200J-AC-5	LCM_27-A SENIOR ABS_ABS _27A 144A		1.A FE	999,383	1,000,500	07/16/2031
50200J-AJ-0	LCM LTD PARTNERSHIP LCM_27A MEZZANIN ABS		1.F FE	1,994,820	1,977,581	07/16/2031
52603J-AA-8	LENDMARK FUNDING TRUST LFT_18 SENIOR ABS		1.F FE	9,018,000	8,999,605	04/20/2027
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA ABS_ABS _		1.A FE	8,502,660	8,500,000	10/18/2036
55284A-AC-2	MF1 MULTIFAMILY HOUSING MORTGA ABS_ABS _		1.A FE	4,999,998	5,000,000	10/18/2036
55389T-AB-7	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS		1.F FE	1,654,272	1,655,725	01/20/2041
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS		2.B FE	1,306,255	1,301,729	01/20/2041
55400E-AA-7	MVW_20-1A SENIOR ABS_ABS _20-1A 144A		1.A FE	1,366,773	1,351,734	10/20/2037
55400E-AB-5	MVW_20-1A SUB ABS_ABS _20-1A 144A		1.F FE	658,185	647,173	10/20/2037
55400E-AC-3	MVW_20-1A SUB ABS_ABS _20-1A 144A		2.B FE	354,897	337,945	10/20/2037
55818Y-BW-0	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.F FE	997,935	1,000,000	07/21/2030
55821K-AE-6	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.C FE	999,972	1,000,000	07/17/2034
55821K-AG-1	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.F FE	992,101	1,000,000	07/17/2034
55955L-AA-0	MAGNETITE CLO LTD MAGNE_20-28A ABS_ABS _		1.A FE	1,000,192	1,000,000	10/25/2031
63935B-AA-1	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		1.A FE	3,535,940	3,512,333	01/15/2069
63941C-AC-7	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		1.A FE	2,813,269	2,812,527	12/15/2059
63941H-AA-0	NAVIENT PRIVATE EDUCATION LOAN SENIOR AB		1.A FE	3,889,641	3,850,440	05/15/2069
64031M-AB-6	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	6,020,599	5,808,962	06/25/2051
64033D-AB-4	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	4,964,320	4,913,675	07/25/2047
64033F-AB-9	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	12,843,362	12,606,198	01/25/2047
64033N-AB-2	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	6,010,451	5,799,478	05/25/2049
64033Q-AC-3	NELNET STUDENT LOAN TRUST NSLT SUB ABS_A		1.C FE	10,752,081	10,446,651	05/25/2054
64132D-AJ-7	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1		1.A FE	5,498,162	5,500,000	01/19/2032
64132T-AJ-2	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS		1.A FE	10,000,000	10,000,000	10/16/2033
64132T-AL-7	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A		1.C FE	4,750,499	4,750,000	10/16/2033
65357L-AJ-4	NIAPK_19-1A ABS_ABS _19-1A 144A		1.A FE	14,996,930	15,000,000	07/17/2032
67576F-AA-7	OCTAGON INVESTMENT PARTNERS XV SENIOR AB		1.A FE	2,990,093	2,993,393	04/16/2031
67590B-AQ-3	OCT16_13-1A SENIOR ABS_ABS _13-1A 144A		1.A FE	999,365	1,000,000	07/17/2030
67590E-BG-8	OCTAGON INVESTMENT PARTNERS XV ABS_ABS _		1.A FE	14,993,000	15,000,000	07/19/2030
68268L-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		1.A FE	1,141,784	1,140,285	11/20/2028
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		1.A FE	6,821,907	6,599,561	05/14/2032
68269L-AC-0	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A		1.F FE	1,611,729	1,527,726	05/14/2032
68377B-AA-5	OPORTUN FUNDING LLC OPTN_21-A ABS_ABS _2		1.F FE	1,519,108	1,514,802	03/08/2028
68377B-AB-3	OPORTUN FUNDING LLC OPTN_21-A SUB ABS_AB		2.B FE	731,899	729,944	03/08/2028

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
69145A-AB-4	OXFORD FINANCE FUNDING TRUST 0 SENIOR AB		1.F FE	1,451,510	1,453,056	02/15/2027
69547P-AA-7	PAGAYA AI DEBT SELECTION TRUST ABS_ABS _		1.G FE	6,952,142	6,945,857	01/16/2029
70015Q-AC-2	PARK AVENUE INSTITUTIONAL ADVI MEZZANIN		1.C FE	3,999,590	4,000,000	01/20/2034
70015Q-AE-8	PARK AVENUE INSTITUTIONAL ADVI MEZZANIN		1.F FE	1,504,160	1,500,000	01/20/2034
70018A-AA-8	PARK AVENUE INSTITUTIONAL ADVI SENIOR AB		1.A FE	2,501,063	2,500,000	10/15/2032
70018A-AC-4	PARK AVENUE INSTITUTIONAL ADVI MEZZANIN		1.C FE	2,500,847	2,500,000	10/15/2032
70018A-AJ-9	PARK AVENUE INSTITUTIONAL ADVI ABS_ABS _		1.A Z	2,500,000	2,500,000	10/15/2034
70018A-AL-4	PARK AVENUE INSTITUTIONAL ADVI MEZZANIN		1.C FE	2,500,000	2,500,000	10/15/2034
74983A-AA-1	RR LTD RRAM_21-19A SENIOR ABS_ABS _19 14		1.A FE	8,000,000	8,000,000	10/15/2035
78442G-RA-6	SLM STUDENT LOAN TRUST SLMA_05 SENIOR AB		1.A FE	6,151,504	6,074,837	01/25/2041
78447Y-AD-4	SLM STUDENT LOAN TRUST SLMA_13 SUB ABS_A		1.C FE	976,303	1,019,087	09/25/2043
78471W-AD-7	SOFI CONSUMER LOAN PROGRAM TRU ABS_ABS _		2.B FE	566,684	571,162	04/26/2027
78472J-AA-1	SPS SERVICER ADVANCE RECEIVABL SENIOR AB		1.A FE	8,040,318	8,000,000	11/15/2052
78472J-AB-9	SPS SERVICER ADVANCE RECEIVABL SUB ABS_A		1.C FE	692,670	689,200	11/15/2052
78472J-AC-7	SPS SERVICER ADVANCE RECEIVABL SUB ABS_A		1.F FE	603,020	600,000	11/15/2052
78472J-AD-5	SPS SERVICER ADVANCE RECEIVABL SUB ABS_A		2.B FE	1,186,952	1,181,000	11/15/2052
78486A-AA-4	STARWOOD PROPERTY MORTGAGE TRU ABS_ABS _		1.A FE	7,494,240	7,500,000	04/15/2032
78486A-AC-0	STARWOOD PROPERTY MORTGAGE TRU MEZZANIN		1.D FE	1,993,393	1,998,896	04/15/2032
81742L-AA-4	SEQUOIA INFRASTRUCTURE FUNDING ABS_ABS _		1.A FE	1,998,361	2,000,000	04/15/2031
826525-AB-3	SIERRA TIMESHARE RECEIVABLES F MEZZANIN		1.F FE	1,968,774	1,952,169	07/20/2037
826525-AC-1	SIERRA TIMESHARE RECEIVABLES F SUB ABS_A		2.B FE	688,749	671,832	07/20/2037
82652M-AB-6	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		1.F FE	800,256	793,045	05/20/2036
82653D-AC-3	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		2.B FE	538,595	535,339	06/20/2035
82653G-AB-8	SIERRA RECEIVABLES FUNDING CO SUB ABS_AB		1.F FE	347,061	343,860	09/20/2035
82667C-AA-3	SRL SRL_21-1 ABS_ABS _21-1 144A		1.F FE	4,964,739	4,981,109	08/17/2051
83406C-AC-3	SOFI CONSUMER LOAN PROGRAM TRU SUB ABS_A		1.E FE	478,668	479,424	04/25/2028
83407C-AC-2	SOFI CONSUMER LOAN PROGRAM LLC SUB ABS_A		1.F FE	999,683	999,683	09/25/2030
83407C-AD-0	SOFI CONSUMER LOAN PROGRAM LLC SUB ABS_A		2.B FE	999,785	999,785	09/25/2030
83608G-AN-6	SOUND POINT CLO LTD SNDPT_13-1 SENIOR AB		1.A FE	2,002,011	2,000,000	01/26/2031
83608G-AQ-9	SOUND POINT CLO LTD SNDPT_13-1 SENIOR AB		1.C FE	1,995,255	2,000,000	01/26/2031
83609G-BN-4	SOUND POINT CLO LTD SNDPT_15-2 ABS_ABS _		1.A FE	12,499,474	12,500,000	07/20/2032
83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1 SENIOR AB		1.A FE	1,998,779	2,000,000	04/15/2031
85236K-AD-4	STACK INFRASTRUCTURE ISSUER LL ABS_ABS _		1.G FE	6,910,917	6,875,000	08/25/2045
85521D-AE-2	STAR TRUST STAR_21-SFR1 SUB ABS_ABS _21-		1.C FE	625,000	625,000	04/17/2038
860444-AS-7	STEWART PARK CLO LTD STWRT_15 MEZZANIN A		1.F FE	11,470,397	11,500,000	01/15/2030
86268H-AA-6	STRTA_18-1A SENIOR ABS_ABS _18-1A 144A		1.A FE	4,996,430	5,000,000	01/15/2031
87154E-BE-9	SYMPHONY CLO LTD SYMP_14-15A ABS_ABS _14		1.A FE	999,089	1,000,000	01/17/2032
87154E-BL-3	SYMPHONY CLO LTD SYMP_14-15A MEZZANIN AB		1.F FE	2,000,802	2,000,000	01/17/2032
87190G-AJ-0	SYMPHONY CLO LTD SYMP_21-26A MEZZANIN AB		1.F FE	995,402	1,000,000	04/20/2033
87407R-AA-4	TAL ADVANTAGE VII LLC TAL_20-1 SENIOR AB		1.F FE	1,229,699	1,221,239	09/20/2045
88165G-AG-5	TESLA AUTO LEASE TRUST TESLA_1 SUB ABS_A		2.B FE	1,124,813	1,094,902	01/20/2023
88315L-AG-3	TEXTAINER MARINE CONTAINERS LI SENIOR AB		1.F FE	1,145,533	1,135,638	09/20/2045
88315L-AH-1	TEXTAINER MARINE CONTAINERS LI SUB ABS_A		2.B FE	403,167	398,322	09/20/2045
883310-AJ-3	THAYER PARK CLO LTD THAYR_17-1 MEZZANIN		1.A FE	952,478	950,000	04/20/2034
88432G-AL-1	WIND RIVER CLO LTD WINDR_15-2A SENIOR AB		1.A FE	1,163,566	1,163,668	10/15/2027
88432G-AQ-0	WIND RIVER CLO LTD WINDR_15-2A MEZZANIN		1.A FE	4,994,067	5,000,000	10/15/2027
89173H-AA-4	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.D FM	1,970,196	1,969,717	04/25/2057
89177W-AA-7	TOWD POINT MORTGAGE TRUST TPMT ABS_ABS _		1.A FE	1,307,339	1,314,358	11/25/2058
89179J-AA-4	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.D FM	3,313,755	3,331,328	10/25/2060
89289E-AA-2	TRALEE CDO LTD TRAL_19-6A SENIOR ABS_ABS		1.A FE	9,000,001	9,000,000	10/25/2032
89289E-AC-8	TRALEE CDO LTD TRAL_19-6A SENIOR ABS_ABS		1.A FE	1,000,092	1,000,000	10/25/2032
89680H-AF-9	TRITON CONTAINER FINANCE LLC T SUB ABS_A		2.B FE	494,038	497,661	03/20/2046
92325Q-AA-5	VENTURE CDO LTD VENTR_18-32A SENIOR ABS_		1.A FE	2,101,107	2,100,926	07/18/2031
92329V-AU-6	VENTURE CDO LTD VENTR_16-25A MEZZANIN AB		1.B FE	3,405,420	3,408,332	04/20/2029
92331M-AG-3	VENTURE CDO LTD VENTR_17-26A MEZZANIN AB		1.B FE	2,998,503	3,000,000	01/20/2029
92912Q-AB-2	VOYA CLO LTD VOYA_14-3A SENIOR ABS_ABS _		1.A FE	614,848	614,850	07/25/2026
92913U-AS-5	VOYA CLO LTD VOYA_15-3A MEZZANIN ABS_ABS		1.C FE	10,000,738	10,000,000	10/20/2031
92914X-AN-9	VOYA CLO LTD VOYA_15-2A MEZZANIN ABS_ABS		1.B FE	9,996,919	9,991,925	07/23/2027
92915Q-AY-9	VOYA CLO LTD VOYA_17-3A MEZZANIN ABS_ABS		1.F FE	3,999,980	4,000,000	04/20/2034
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO SENIOR ABS		1.A FE	16,994,800	17,000,000	04/25/2031
92916W-AC-3	ING INVESTMENT MANAGEMENT CLO SENIOR ABS		1.C FE	10,973,420	11,000,000	04/25/2031
92917A-AA-4	VOYA CLO LTD VOYA_18-1A SENIOR ABS_ABS _		1.A FE	10,461,881	10,475,653	04/19/2031
92918N-AE-7	VOYA CLO VOYA_20-3 ABS_ABS _20-3 144A		1.C FE	15,001,116	15,011,803	10/20/2031
92918N-AS-6	VOYA CLO LTD VOYA_20-3A MEZZANIN ABS_ABS		1.C FE	15,000,000	15,000,000	10/20/2034
97314C-AA-8	WIND RIVER CLO LTD WINDR_13-2A ABS_ABS _		1.A FE	14,996,270	15,000,000	10/18/2030
97314J-AA-3	WIND RIVER CLO LTD WINDR_19-3A ABS_ABS _		1.A FE	12,530,889	12,500,000	04/15/2031
98875J-AC-8	ZAIS MATRIX CDO I ZAIS_20-16A MEZZANIN A		1.A FE	2,001,088	2,000,000	10/20/2031
98877G-AQ-1	Z CAPITAL CREDIT PARTNERS CLO ABS_ABS _1		1.A FE	7,000,742	7,000,000	07/16/2031
98878F-AA-7	Z CAPITAL CREDIT PARTNERS CLO ABS_ABS _2		1.A FE	5,016,530	5,000,000	07/15/2033
848588-AA-3	SPIRIT AIRLINES 2015-1C PASS T SECURED C		3.A PL	6,319,170	6,179,556	04/01/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				953,256,074	950,642,969	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,875,325,135	1,862,911,257	XXX
R57779-BC-4	DNBBANKASA CAPSEC CORP BND		2.B FE	11,930,880	11,930,880	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations				11,930,880	11,930,880	XXX
857477-AX-1	STATE STREET CORP JRSUB CORP_BND		2.A FE	4,505,697	4,658,000	05/15/2028
86788L-AA-8	SUNTRUST CAPITAL III CAPSEC CORP_BND		2.B FE	23,348,320	24,075,000	03/15/2028
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities				27,854,017	28,733,000	XXX
4899999. Total - Hybrid Securities				39,784,897	40,663,880	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
000000-00-0	CTL LOGISTICS SA SECURED TERM_LOAN		6. *	8,387	8,387	06/30/2023
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC SECURED T		2.C FE	1,991,260	1,986,656	01/15/2025
08579J-BG-6	BERRY GLOBAL INC SECURED TERM_LOAN		3.A FE	2,875,519	2,871,183	07/01/2026
16384Y-AF-4	CHEMOURS COMPANY SECURED TERM_LOAN		3.A FE	3,010,585	3,059,949	04/03/2025
23582L-AK-7	DANA INC SECURED TERM_LOAN		2.C FE	4,886,047	4,878,290	02/27/2026
24702N-BF-6	DELL INTERNATIONAL LLC SECURED TERM_LOAN		2.C FE	2,317,285	2,318,422	09/19/2025
24736C-BS-2	DELTA AIR LINES INC SECURED TERM_LOAN		2.B FE	2,657,350	2,498,172	10/20/2027
28414B-AF-3	ELANCO ANIMAL HEALTH INC SECURED TERM_LO		3.A FE	2,435,003	2,442,413	08/01/2027
29362L-AH-7	ENTEGRIS INC SECURED TERM_LOAN		2.C FE	3,348,095	3,343,600	11/06/2025
43289D-AH-6	HILTON WORLDWIDE FINANCE LLC SECURED TER		2.C FE	6,068,622	6,113,646	06/22/2026
46611V-AU-9	JBS USA LUX SA SECURED TERM_LOAN		2.B FE	4,957,761	4,952,870	05/01/2026
52729K-AP-1	LEVEL 3 FINANCING INC SECURED TERM_LOAN		3.A FE	7,993,213	8,092,785	03/01/2027
62675K-AB-5	MURPHY OIL USA INC SECURED TERM_LOAN		2.C FE	1,496,250	1,492,836	01/31/2028
68371Y-AJ-2	OPEN TEXT CORP SECURED TERM_LOAN		2.C FE	9,165,740	9,152,540	05/30/2025
81683U-AN-7	SEMINOLE TRIBE OF FLORIDA INC SECURED TE		2.B FE	7,692,540	7,689,268	07/08/2024
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC SECURED TE		2.C FE	2,956,576	2,964,029	12/31/2025
91136E-AJ-4	UNITED RENTALS INC SECURED TERM_LOAN		2.C FE	10,563,843	10,473,553	10/31/2025
91335P-AH-2	UNIVAR SOLUTIONS USA INC SECURED TERM_LO		2.C FE	3,728,535	3,716,678	07/01/2026
95810D-AR-2	WESTERN DIGITAL CORPORATION SECURED TERM		2.C FE	1,137,605	1,139,200	04/29/2023
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC SECURED TER		3.A FE	4,043,805	4,045,538	05/30/2025
98379E-AE-6	XPO LOGISTICS INC SECURED TERM_LOAN		3.A FE	3,480,330	3,496,146	02/24/2025
L2324E-AE-1	DELOS FINANCE SARL SECURED TERM_LOAN		2.B FE	9,379,765	9,387,653	10/06/2023
N8233B-AC-6	STARS GROUP HOLDINGS BV SECURED TERM_LOA		2.C FE	984,021	988,445	07/21/2026
6199999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired				97,178,137	97,112,259	XXX
6299999. Subtotal - Unaffiliated Bank Loans				97,178,137	97,112,259	XXX
6399999. Total - Issuer Obligations				759,834,917	755,992,222	XXX
6499999. Total - Residential Mortgage-Backed Securities				1,775,938,937	1,752,608,388	XXX
6599999. Total - Commercial Mortgage-Backed Securities				293,274,908	292,222,542	XXX
6699999. Total - Other Loan-Backed and Structured Securities				1,059,109,813	1,056,464,112	XXX

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
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				97,178,137	97,112,259	XXX
7099999. Total Bonds				3,985,336,712	3,954,399,523	XXX
26433C-3#-0	DUFF & PHELPS UTILITIES INCOME SENIOR PF		1.F FE	6,000,000	6,000,000	
26433C-4#-9	DUFF & PHELPS UTILITIES INCOME SENIOR PF		1.F FE	6,000,000	6,000,000	
7199999. Subtotal - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred				12,000,000	12,000,000	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				12,000,000	12,000,000	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				12,000,000	12,000,000	XXX
000000-00-0				0	0	
8699999. Total - Real Estate (Schedule A type)				0	0	XXX
000000-00-0				0	0	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				0	0	XXX
000000-00-0	UNITED STATES TREASURY TBILL_CASH		1.A	187,168,874	187,168,874	02/24/2022
000000-00-0	UNITED STATES TREASURY TBILL_CASH		1.A	53,096,039	53,096,039	12/14/2021
000000-00-0	UNITED STATES TREASURY TBILL_CASH		1.A	169,788,536	169,788,536	01/11/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				410,053,449	410,053,449	XXX
000000-00-0	JP MORGAN			37,321,274	37,321,274	
9099999. Total - Cash (Schedule E Part 1 type)				37,321,274	37,321,274	XXX
313385-QQ-2	FEDERALHOMELOANBANKS AGENCY_CASH		1.A	70,494,270	70,494,270	12/17/2021
313385-QV-1	FEDERALHOMELOANBANKS AGENCY_CASH		1.A	99,993,167	99,993,167	12/22/2021
912796-P6-0	UNITED STATES TREASURY TBILL_CASH		1.A	144,890,037	144,890,037	12/14/2021
825252-38-0	INVESCO TREASURY PORTFOLIO OPEN_ENDFUND		1.A	1,521,617	1,521,617	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				316,899,091	316,899,091	XXX
000000-00-0	Derivatives			4,438,402	4,438,402	
9299999. Total - Other Assets				4,438,402	4,438,402	XXX
9999999 - Totals				4,766,048,928	4,735,111,739	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 901,274,797 — Book/Adjusted Carrying Value $ 922,869,125
2. Average balance for the year — Fair Value $ 4,047,563,600 — Book/Adjusted Carrying Value $ 4,008,422,771

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	(152,733,132)	(138,258,933)	(142,770,546)	XXX
Bank of Montreal ... Chicago, IL		0.000	451	218	1,000,000	1,000,000	1,350,098	XXX
Bank of New York Mellon, NA ... New York, NY		0.000	0	0	(281,572)	(961,254)	(776,485)	XXX
Canadian Imperial Bank of Commerce ... New York, NY		0.000	(260)	267	0	0	849,946	XXX
Citibank Bahamas ... Nassau, Bahamas		0.000	0	0	52,636,524	19,543,329	18,643,754	XXX
Citibank, NA ... New York, NY		0.000	99,138	0	(13,129,630)	(10,942,919)	(33,931,785)	XXX
Credit Industriel et Commercial SA ... New York, NY		0.000	1,139	506	2,000,473	2,000,353	3,500,332	XXX
Credit Suisse AG ... New York, NY		0.000	0	347	0	1,000,000	1,000,000	XXX
Federal Home Loan Bank ... Atlanta, GA		0.000	0	0	107,963	395,724	395,723	XXX
Federal Home Loan Bank ... Pittsburgh, PA		0.000	0	0	411,048	467,901	437,019	XXX
Fifth Third Bank ... Cincinnati, OH		0.000	0	0	127,026,778	147,037,972	136,049,743	XXX
JPMorgan Chase Bank, NA ... London, UK		0.000	0	0	12,336,276	11,922,478	12,831,205	XXX
JPMorgan Chase Bank, NA ... New York, NY		0.000	0	0	2,450,159,653	2,201,788,619	1,537,007,150	XXX
Lloyds Bank Corporate Markets PLC ... New York, NY		0.000	1,097	128	1,750,000	1,750,000	1,750,000	XXX
Mizuho Bank Ltd ... New York, NY		0.000	1,167	0	1,000,025	0	0	XXX
PNC Bank ... Pittsburgh, PA		0.000	0	0	57,396,206	131,932,006	877,820	XXX
Standard Chartered Bank ... New York, NY		0.000	1,516	111	2,000,257	2,000,222	2,000,189	XXX
Sumitomo Mitsui Banking Corporation ... New York, NY		0.000	(4)	349	886,000	886,000	886,000	XXX
The Bank of Nova Scotia ... Houston, TX		0.000	1,091	652	2,000,000	2,000,000	2,000,000	XXX
The Northern Trust Company .... New York, NY		0.000	0	0	67,781,254	45,597,575	23,877,588	XXX
US Bank ... Minneapolis, MN		0.000	0	0	34,640,078	37,474,295	22,312,581	XXX
Wells Fargo Bank ... Raleigh, NC		0.000	0	0	2,481,575	2,156,993	617,031	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	(123)	126	111,012	119,803	369,775	XXX
0199999. Totals - Open Depositories	XXX	XXX	105,212	2,704	2,649,580,788	2,458,910,164	1,589,277,138	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	105,212	2,704	2,649,580,788	2,458,910,164	1,589,277,138	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	105,212	2,704	2,649,580,788	2,458,910,164	1,589,277,138	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
	UNITED STATES TREASURY TBILL_CASH		09/30/2021	0.026	12/16/2021	33,998,709	0	17
	UNITED STATES TREASURY TBILL_CASH		09/29/2021	0.041	10/28/2021	76,997,661	0	87
	UNITED STATES TREASURY TBILL_CASH		09/29/2021	0.056	10/19/2021	76,997,863	0	119
	UNITED STATES TREASURY TBILL_CASH		09/15/2021	0.034	12/14/2021	144,890,037	0	2,154
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						332,884,270	0	2,377
0599999. Total - U.S. Government Bonds						332,884,270	0	2,377
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERALHOMELOANBANKS AGENCY_CASH		09/17/2021	0.038	12/17/2021	70,494,270	0	1,042
	FEDERALHOMELOANBANKS AGENCY_CASH		09/23/2021	0.030	12/22/2021	99,993,167	0	667
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						170,487,437	0	1,709
3199999. Total - U.S. Special Revenues Bonds						170,487,437	0	1,709
	MORGAN STANLEY SENIOR CORP_BND		09/22/2021	2.625	11/17/2021	1,083,459	10,553	(515)
	SHEFFIELD RECEIVABLES COMPANY ABCP CP_CA		09/23/2021	0.110	12/21/2021	1,999,505	0	49
	NATIONWIDE BUILDING SOCIETY CP_CASH		09/22/2021	0.075	10/13/2021	2,199,945	0	37
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,282,909	10,553	(429)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,282,909	10,553	(429)
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						508,654,616	10,553	3,657
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						508,654,616	10,553	3,657
31846V-54-2	FIRST AMERICAN TREASURY OBLIG CLASS Z		09/30/2021	0.000		10,577,295	0	231
665279-87-3	NORTHERN INSTITUTIONAL TREASUR		09/29/2021	0.000		50,031,261	0	1,144
825252-38-0	INVESCO TREASURY PORTFOLIO OPEN_ENDFUND		09/30/2021	0.000		170,545,752	0	2,333
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						231,154,308	0	3,708
608919-71-8	FEDERATED GOVERNMENT OBLI		09/29/2021	0.000		1,984,103	0	114
000000-00-0	US BANK MONEY MARKET IT C 2 STIFFUND		09/30/2021	0.000		8,200,262	0	192
46699K-WY-6	JPMORGAN CHASE BANK NA STIFFUND		09/29/2021	0.000		14,218,329	0	39
8699999. Subtotal - All Other Money Market Mutual Funds						24,402,694	0	345
9999999 - Total Cash Equivalents						764,211,618	10,553	7,710