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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

Great American Life Insurance Company (known as MassMutual Ascend Life Insurance Company in FL, MO, NC & TN)

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 63312 Employer's ID Number 13-1935920

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 12/29/1961 Commenced Business 08/13/1963

Statutory Home Office 301 East Fourth Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 301 East Fourth Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-357-3300 (Area Code) (Telephone Number)

Mail Address Post Office Box 5420 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 East Fourth Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-357-3300 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-412-1735 (Area Code) (Telephone Number)
rearle@gaig.com (E-mail Address), 513-412-1673 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Christopher Patrick Miliano
Secretary	John Paul Gruber	Appointed Actuary	Richard Lee Sutton

OTHER

Adrienne Susan Baglier	Michael Robert Fanning	Michael Harrison Haney
Brian Patrick Sponaugle		

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Elizabeth Ward Chicares	Susan Marie Cicco
Geoffrey James Craddock	Roger William Crandall	Michael Robert Fanning
Paul Anthony Lapiana	Mark Francis Muething	Michael James O'Connor
Eric William Partlan	Gareth Fielding Ross	Arthur William Wallace III

State of Ohio
County of Hamilton SS:

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

Mark Francis Muething
President

John Paul Gruber
Secretary

Christopher Patrick Miliano
Treasurer

Subscribed and sworn to before me this
11th day of May 2022

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

NOTARIAL SEAL STATE OF OHIO

KELLY BULLER
Notary Public, State of Ohio
My Commission Expires 10-14-2023

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	32,427,078,872		32,427,078,872	31,141,557,754
2.	Stocks:				
	2.1 Preferred stocks	151,196,536		151,196,536	394,393,831
	2.2 Common stocks	523,545,862		523,545,862	663,654,272
3.	Mortgage loans on real estate:				
	3.1 First liens	2,251,541,245		2,251,541,245	2,148,469,101
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ 374,131,527), cash equivalents ($ 1,634,308,171) and short-term investments ($ 65,001,391)	2,073,441,088		2,073,441,088	1,008,880,265
6.	Contract loans (including $ premium notes)	33,599,054		33,599,054	64,178,436
7.	Derivatives	189,548,897		189,548,897	706,855,811
8.	Other invested assets	1,133,417,457		1,133,417,457	1,092,315,061
9.	Receivables for securities	33,096,367		33,096,367	84,612,970
10.	Securities lending reinvested collateral assets	0		0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	38,816,465,378	0	38,816,465,378	37,304,917,501
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	344,893,387	387,547	344,505,840	278,949,728
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,070,886	18,016	2,052,870	1,112,458
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	7,798,345	2,492,199	5,306,146	5,713,840
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,960,789	1,202,140	3,758,649	2,745,117
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	59,731,727		59,731,727	66,743,601
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	5,960,052		5,960,052	0
18.2	Net deferred tax asset	103,474,136		103,474,136	61,699,034
19.	Guaranty funds receivable or on deposit	2,114,276		2,114,276	2,114,276
20.	Electronic data processing equipment and software	247,375		247,375	342,845
21.	Furniture and equipment, including health care delivery assets ($)	210,683	210,683	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	1,402,415		1,402,415	278,029
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	667,568,452	9,496,010	658,072,442	656,701,762
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	40,016,897,901	13,806,595	40,003,091,306	38,381,318,191
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	60,569,985		60,569,985	67,583,584
28.	Total (Lines 26 and 27)	40,077,467,886	13,806,595	40,063,661,291	38,448,901,775
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Funds held as collateral	408,306,658		408,306,658	408,306,658
2502.	Company-owned life insurance	214,117,003		214,117,003	212,646,798
2503.	Accrued contractual fee income	34,988,287		34,988,287	35,607,832
2598.	Summary of remaining write-ins for Line 25 from overflow page	10,156,504	9,496,010	660,494	140,474
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	667,568,452	9,496,010	658,072,442	656,701,762

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 19,941,323,812 less $ included in Line 6.3 (including $ 565,088 Modco Reserve)	19,941,323,812	33,231,720,248
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	59,116,555	58,728,683
3.	Liability for deposit-type contracts (including $ Modco Reserve)	785,270,128	592,074,541
4.	Contract claims:		
	4.1 Life	160,719,671	270,181,600
	4.2 Accident and health	445,441	423,516
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 44,485 accident and health premiums	341,482	265,263
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 412,657 assumed and $ 8,773,207 ceded	9,185,864	4,434,323
	9.4 Interest Maintenance Reserve	248,696,277	95,332,234
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,619,899 , accident and health $ and deposit-type contract funds $	4,619,899	4,912,649
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	42,823,747	55,233,382
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	7,155,483	8,464,907
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		14,856,607
15.2	Net deferred tax liability		
16.	Unearned investment income	336,353	310,020
17.	Amounts withheld or retained by reporting entity as agent or trustee	623,248	650,859
18.	Amounts held for agents' account, including $ 952,078 agents' credit balances	952,078	936,969
19.	Remittances and items not allocated	74,537,186	40,337,453
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	551,003,163	504,145,594
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	13,934,450,834	
	24.04 Payable to parent, subsidiaries and affiliates	1,462,637	3,406,847
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	0
	24.09 Payable for securities	885,281,179	163,625,785
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	453,965,996	453,156,089
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	37,162,311,033	35,503,197,569
27.	From Separate Accounts Statement	60,569,985	67,583,584
28.	Total liabilities (Lines 26 and 27)	37,222,881,018	35,570,781,153
29.	Common capital stock	1,507,500	1,507,500
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	815,178,800	815,178,800
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	2,024,093,973	2,061,434,322
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,839,272,773	2,876,613,122
38.	Totals of Lines 29, 30 and 37	2,840,780,273	2,878,120,622
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	40,063,661,291	38,448,901,775
	DETAILS OF WRITE-INS		
2501.	Liability for funds held as collateral	407,526,855	407,526,855
2502.	Unclaimed property	18,683,041	17,308,394
2503.	Interest rate swap collateral payable	27,756,100	27,756,100
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	564,740
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	453,965,996	453,156,089
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	(12,908,965,213)	922,419,161	5,026,991,564
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	339,902,205	469,214,468	1,950,977,865
4.	Amortization of Interest Maintenance Reserve (IMR)	27,052,272	3,754,334	23,520,567
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	318,865,582	(7,866,590)	(50,838,072)
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts	958,206	697,377	2,982,321
	8.3 Aggregate write-ins for miscellaneous income	11,809,259	30,240,983	121,342,110
9.	Totals (Lines 1 to 8.3)	(12,210,377,689)	1,418,459,733	7,074,976,355
10.	Death benefits	6,314,045	6,769,016	21,971,707
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,705,651	143,624	2,455,222
12.	Annuity benefits	49,760,135	256,170,251	872,553,502
13.	Disability benefits and benefits under accident and health contracts	985,335	973,674	4,181,392
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	405,143,080	499,046,375	2,207,951,211
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	38,690,510	29,207,329	118,678,268
18.	Payments on supplementary contracts with life contingencies	92	92	368
19.	Increase in aggregate reserves for life and accident and health contracts	(13,053,826,161)	456,630,118	3,107,781,456
20.	Totals (Lines 10 to 19)	(12,550,227,313)	1,248,940,479	6,335,573,126
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	75,936,092	59,245,493	284,590,676
22.	Commissions and expense allowances on reinsurance assumed	93,832	154,860	588,438
23.	General insurance expenses and fraternal expenses	38,198,954	31,729,523	145,295,505
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,441,604	2,147,311	12,632,943
25.	Increase in loading on deferred and uncollected premiums	(31,008)	(264,811)	(145,778)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(17,641,216)	3,574,020	36,813,702
27.	Aggregate write-ins for deductions	331,212,665	1,618,496	3,885,365
28.	Totals (Lines 20 to 27)	(12,119,016,390)	1,347,145,371	6,819,233,977
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(91,361,299)	71,314,362	255,742,378
30.	Dividends to policyholders and refunds to members	2,798	2,810	12,787
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(91,364,097)	71,311,552	255,729,591
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(31,241,806)	7,715,098	45,462,513
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)	(60,122,291)	63,596,454	210,267,078
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (37,533,620) (excluding taxes of $ 47,958,767 transferred to the IMR)	25,274,069	64,576,393	118,746,759
35.	Net income (Line 33 plus Line 34)	(34,848,222)	128,172,847	329,013,837
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,878,120,622	2,897,191,788	2,897,191,788
37.	Net income (Line 35)	(34,848,222)	128,172,847	329,013,837
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (19,232,738)	(88,066,773)	83,645,044	25,495,993
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(38,256,625)	(25,247,662)	39,360,559
41.	Change in nonadmitted assets	(1,137,959)	(4,151,948)	(20,714,380)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(46,857,569)	(100,773,392)	(93,444,301)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles	(157,385,866)		
50.	Capital changes:			
	50.1 Paid in		0	
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	329,212,665		
52.	Dividends to stockholders		(100,000,000)	(300,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	170,006	1,217,126
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(37,340,349)	(18,185,105)	(19,071,166)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,840,780,273	2,879,006,683	2,878,120,622
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	10,325,319	16,571,961	67,569,563
08.302.	Interest on company-owned life insurance	1,470,205	1,489,625	6,026,711
08.303.	Reinsurance experience refund		12,025,205	47,552,846
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	13,735	154,192	192,990
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	11,809,259	30,240,983	121,342,110
2701.	Reinsurance fee	2,000,000	1,618,496	3,885,365
2702.	Amortization of ceding commission	329,212,665		
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	331,212,665	1,618,496	3,885,365
5301.	Employee and agent stock option contribution		170,006	1,218,126
5302.	Brothers Management transferred to GAFRI			(1,000)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	170,006	1,217,126

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,286,391,516	923,604,325	5,028,103,175
2.	Net investment income	384,130,468	588,827,297	2,392,399,707
3.	Miscellaneous income	331,293,674	30,356,553	69,951,201
4.	Total (Lines 1 to 3)	2,001,815,658	1,542,788,175	7,490,454,083
5.	Benefit and loss related payments	806,902,184	697,224,320	3,052,576,823
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(17,641,216)	3,574,020	36,813,702
7.	Commissions, expenses paid and aggregate write-ins for deductions	134,386,060	87,145,115	408,944,468
8.	Dividends paid to policyholders	2,798	2,810	12,787
9.	Federal and foreign income taxes paid (recovered) net of $ 10,425,147 tax on capital gains (losses)	46,220,408	1,491	140,276,464
10.	Total (Lines 5 through 9)	969,870,234	787,947,756	3,638,624,244
11.	Net cash from operations (Line 4 minus Line 10)	1,031,945,424	754,840,419	3,851,829,839
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,241,333,713	1,339,583,661	6,454,761,202
	12.2 Stocks	9	256,744,635	338,098,745
	12.3 Mortgage loans	182,570,029	10,707,907	506,760,031
	12.4 Real estate	0	0	65,817,352
	12.5 Other invested assets	47,303,771	22,453,392	716,484,529
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	2,595,138
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,471,207,522	1,629,489,595	8,084,516,997
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	6,920,294,774	2,592,178,397	9,899,663,224
	13.2 Stocks	52	12,473,359	78,640,444
	13.3 Mortgage loans	299,093,804	3,345,976	1,074,438,517
	13.4 Real estate	0	834,512	1,147,246
	13.5 Other invested assets	48,708,682	28,509,018	232,423,649
	13.6 Miscellaneous applications	(652,370,712)	28,653,461	389,280,435
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,615,726,600	2,665,994,723	11,675,593,515
14.	Net increase (or decrease) in contract loans and premium notes	(30,579,382)	(1,536,047)	(5,818,923)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(113,939,696)	(1,034,969,081)	(3,585,257,595)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	157,078,044	(179,154,973)	(1,056,126,755)
	16.5 Dividends to stockholders	0	100,000,000	300,000,000
	16.6 Other cash provided (applied)	(10,522,949)	2,070,972	51,035,532
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	146,555,095	(277,084,001)	(1,305,091,223)
	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)	1,064,560,823	(557,212,663)	(1,038,518,980)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,008,880,265	2,047,399,245	2,047,399,245
	19.2 End of period (Line 18 plus Line 19.1)	2,073,441,089	1,490,186,582	1,008,880,265

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

20.0001. Maturity extensions		62,029,222	385,903,573
20.0002. Exchanges	162,125	37,169,680	162,005,653
20.0003. Transfers	11,490,305	29,999,965	29,999,965
20.0004. Securities acquired from dividends/return of capital distributon		1,428,773	7,053,682
20.0005. Capitalized interest		1,282,571	5,571,301
20.0006. Securities acquired as capital contributions			721,839
20.0007. Correction of current year transaction			16,204

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
2.	Ordinary life insurance	6,869,900	5,942,347	25,608,217
3.	Ordinary individual annuities	1,352,147,583	1,137,766,390	5,627,619,203
4.	Credit life (group and individual)			0
5.	Group life insurance		0	0
6.	Group annuities	1,009,564	12,123,893	138,756,519
7.	A & H - group	17,458	17,725	79,523
8.	A & H - credit (group and individual)			0
9.	A & H - other	1,269,459	1,315,445	5,104,303
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	1,361,313,964	1,157,165,800	5,797,167,765
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	1,361,313,964	1,157,165,800	5,797,167,765
14.	Deposit-type contracts	2,887,636	2,646,412	9,707,132
15.	Total (Lines 13 and 14)	1,364,201,600	1,159,812,212	5,806,874,897
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Great American Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the State of Ohio.

In 2021 the Ohio Department of Insurance promulgated Ohio Administrative Code Section 3901-1-67, Alternative Derivative and Reserve Accounting Practices (OAC 3901-1-67), which constitutes a prescribed practice as contemplated by the NAIC SAP. The prescribed practice allows Ohio-domiciled insurance companies to utilize certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them. Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging equity indexed annuity products and equity indexed reserve liabilities.

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

Net Income	SSAP #	F/S Page	F/S Line #	03/31/2022	12/31/2021
(1) State basis	XXX	XXX	XXX	$ (34,848,222)	$ 329,013,837
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(120,450,152)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	(89,510,977)	-
Tax impact	101	2, 4	18.2, 32	10,052,041	-
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 165,060,866	$ 329,013,837
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 2,840,780,273	$ 2,878,120,622
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(412,723,145)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	146,671,427	-
Tax impact	101	2, 4	18.2, 32	70,851,030	-
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,035,980,961	$ 2,878,120,622

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

There were no changes that were considered significant to the Company, except for the following.

Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging equity indexed annuity products and equity indexed annuity reserve liabilities. Under OAC 3901-1-67, derivative instruments will be carried on the statutory balance sheet at amortized cost with the initial hedge cost amortized over the term and asset payoffs realized at the end of the term being reported through net investment income rather than derivative instruments being carried at fair value with asset payoffs realized over the term through change in net unrealized capital gains and losses. Additionally, the cash surrender value reserves for equity indexed annuity products will only reflect index interest credits at the end of the crediting term as compared to partial index interest credits accumulating throughout the crediting term in increase in aggregate reserves for life and accident and health contracts. As a result of the Company's election to apply OAC 3901-1-67 as of January 1, 2022, total statutory admitted assets decreased $393,568,270, total statutory liabilities decreased $236,182,404 and total statutory capital and surplus decreased $157,385,866. The following table summarizes the components of the total decrease in statutory surplus:

Change in reserve on account of change in valuation basis - fixed indexed annuity reserves	$ 236,182,404
Change in net deferred income tax	60,798,989
Derivatives instruments	(454,367,259)
Total decrease in statutory surplus	$ (157,385,866)

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
00256DAA0	$ 5,028,172	$ 3,890,891	$ 1,137,281	$ 3,890,891	$ 3,201,439	3/31/2022
05535DBG8	270,320	226,054	44,266	226,054	146,322	3/31/2022
36157NFL3	63,101	48,296	14,805	48,296	65,578	3/31/2022
86358RXZ5	730,465	680,597	49,868	680,597	653,004	3/31/2022
05951KAN3	769,516	727,854	41,662	727,854	725,932	3/31/2022
17309AAD1	1,178,157	1,157,862	20,295	1,157,862	1,143,417	3/31/2022
41161PMV2	381,790	294,193	87,597	294,193	400,491	3/31/2022
65535VNL8	2,434,448	2,223,472	210,976	2,223,472	2,443,775	3/31/2022
74928XBB6	5,618,112	4,942,615	675,497	4,942,615	6,168,357	3/31/2022
05949CHM1	951,691	869,857	81,834	869,857	894,663	3/31/2022
57643MLZ5	391,660	375,540	16,120	375,540	376,146	3/31/2022
59020UV77	84,020	82,288	1,732	82,288	80,945	3/31/2022
863579RP5	736,920	685,020	51,900	685,020	711,770	3/31/2022
885220KW2	2,541,472	2,529,769	11,703	2,529,769	2,530,102	3/31/2022
94984DAC8	474,157	426,688	47,469	426,688	439,204	3/31/2022
Total			$ 2,493,005			

(4) The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 122,322,829
2. 12 Months or Longer	6,099,884

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

1. Less than 12 Months	$ 5,851,678,704
2. 12 Months or Longer	136,459,448

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

N. Offsetting and Netting of Assets and Liabilities – Not applicable.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	15	24	$ 27,887,013	$ 28,474,328	$ 25,155,067	$ 31,625,455
(2) LB&SS - AC	0	7	-	2,248,168	-	2,695,950
(3) Preferred Stock - AC	1	0	2,623,830	-	3,329,760	-
(4) Preferred Stock - FV	1	25	811,629	85,479,033	811,629	85,479,033
(5) Total (1+2+3+4)	17	56	$ 31,322,472	$ 116,201,529	$ 29,296,456	$ 119,800,438

AC - Amortized Cost FV - Fair Value

P. Short Sales – Not applicable.

Q. Prepayment Penalties and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	4	0
(2) Aggregate amount of investment income	$ 1,170,150	$ -

R. Share of Cash Pool by Asset Type – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

(1) The components of the net deferred tax asset/ (liability) are as follows:

	03-2022			12-2021			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 141,647,900	$ 78,805,017	$ 220,452,917	$ 219,896,338	$ -	$ 219,896,338	$ (78,248,438)	$ 78,805,017	$ 556,579
b. Statutory valuation allow ance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	141,647,900	78,805,017	220,452,917	219,896,338	-	219,896,338	(78,248,438)	78,805,017	556,579
d. Deferred tax assets nonadmitted	47,515,468	(47,515,468)	-	104,817,872	(90,239,291)	14,578,581	(57,302,404)	42,723,823	(14,578,581)
e. Subtotal net admitted deferred tax asset	94,132,432	126,320,485	220,452,917	115,078,466	90,239,291	205,317,757	(20,946,034)	36,081,194	15,135,160
f. Deferred tax liabilities	50,118,407	66,860,374	116,978,781	53,379,432	90,239,291	143,618,723	(3,261,025)	(23,378,917)	(26,639,942)
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 44,014,025	$ 59,460,111	$ 103,474,136	$ 61,699,034	$ -	$ 61,699,034	$ (17,685,009)	$ 59,460,111	$ 41,775,102

(2) Admission calculation components, SSAP No. 101:

	03-2022			12-2021			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 78,805,017	$ 78,805,017	$ -	$ -	$ -	$ -	$ 78,805,017	$ 78,805,017
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	44,014,025	-	44,014,025	61,699,034	-	61,699,034	(17,685,009)	-	(17,685,009)
1. Adjusted gross deferred tax assets expected to be realized follow ing the balance sheet date	44,014,025	-	44,014,025	61,699,034	-	61,699,034	(17,685,009)	-	(17,685,009)
2. Adjusted gross deferred tax assets allow ed per limitation threshold	XXX	XXX	411,065,812	XXX	XXX	418,245,971	XXX	XXX	(7,180,159)
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	50,118,407	47,515,468	97,633,875	53,379,432	90,239,291	143,618,723	(3,261,025)	(42,723,823)	(45,984,848)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 94,132,432	$ 126,320,485	$ 220,452,917	$ 115,078,466	$ 90,239,291	$ 205,317,757	$ (20,946,034)	$ 36,081,194	$ 15,135,160

(3) Other admissibility criteria:

	03-2022	12-2021
a. Ratio percentage used to determine recovery period and threshold limitation amount	783%	791%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,740,438,750	$ 2,788,306,471

(4) Impact of tax planning strategies:

	03-2022		12-2021		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 141,647,900	$ 78,805,017	$ 219,896,338	$ -	$ (78,248,438)	$ 78,805,017
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	14.1%	0.0%	0.0%	0.0%	14.1%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	94,132,432	126,320,485	115,078,466	90,239,291	(20,946,034)	36,081,194
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	16.4%	0.0%	0.0%	0.0%	16.4%

b. Does the company's tax planning strategies include the use of reinsurance? Yes [ ] No [X]

B. The Company has recognized all of its deferred tax liabilities.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

(1) Current income tax expense:

	03-2022	12-2021	Change
a. Federal	$ (31,241,806)	$ 45,461,022	$ (76,702,828)
b. Foreign	-	1,491	(1,491)
c. Subtotal	(31,241,806)	45,462,513	(76,704,319)
d. Federal income tax (benefit) expense on net capital gains	10,425,147	118,330,831	(107,905,684)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ (20,816,659)	$163,793,344	$ (184,610,003)

(2) Deferred tax assets:

	03-2022	12-2021	Change
a. Ordinary			
1 Discounting of unpaid losses	$ -	$ -	$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	80,374,396	159,835,408	(79,461,012)
4 Investments	-	-	-
5 Deferred acquisition costs	50,765,258	48,440,883	2,324,375
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	-	-	-
9 Pension accrual	259,082	278,830	(19,748)
10 Receivables - nonadmitted	2,899,385	2,660,414	238,971
11 Net operating loss carry-forward	-	-	-
12 Tax credit carry-forward	-	-	-
13 Other	2,221,754	2,476,901	(255,147)
14 Accruals	5,128,025	6,203,902	(1,075,877)
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-	-	-
99 Subtotal	$141,647,900	$219,896,338	$ (78,248,438)
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	47,515,468	104,817,872	(57,302,404)
d. Admitted ordinary deferred tax assets	$ 94,132,432	$115,078,466	$ (20,946,034)
e. Capital			
1 Investments	$ 78,805,017	$ -	$ 78,805,017
2 Net capital loss carry-forward	-	-	-
3 Real estate	-	-	-
4 Other	-	-	-
5 Non-insurance subsidiaries	-	-	-
99 Subtotal	$ 78,805,017	$ -	$ 78,805,017
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	(47,515,468)	(90,239,291)	42,723,823
h. Admitted capital deferred tax assets	$126,320,485	$ 90,239,291	$ 36,081,194
i. Admitted deferred tax assets	$220,452,917	$205,317,757	$ 15,135,160

(3) Deferred tax liabilities:

	03-2022	12-2021	Change
a. Ordinary			
1 Investments	$ 1,015,796	$ 1,015,796	$ -
2 Fixed assets	831,687	803,600	28,087
3 Deferred and uncollected premium	1,948,268	1,843,125	105,143
4 Policyholder reserves	4,289,066	4,917,614	(628,548)
5 Other	404,470	404,470	-
6 Policy loans	286,515	296,049	(9,534)
7 Other - Reserve transition adjustment	41,342,605	44,098,778	(2,756,173)
99 Subtotal	$ 50,118,407	$ 53,379,432	$ (3,261,025)
b. Capital			
1 Investments	$ 66,860,374	$ 90,239,291	$ (23,378,917)
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	$ 66,860,374	$ 90,239,291	$ (23,378,917)
c. Deferred tax liabilities	$116,978,781	$143,618,723	$ (26,639,942)

(4) Net deferred tax assets/(liabilities)	$103,474,136	$ 61,699,034	$ 41,775,102

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred on operations is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	03-2022	12-2021
Provision computed at statutory rate (operations and realized gains/losses)	$ 20,516,824	$ 111,990,469
Permanent differences:		
Dividend exclusion	(14,450)	(738,523)
Stock options	-	(194,307)
Company-owned life insurance	(308,743)	(1,265,609)
Tax exempt interest	(399,181)	(1,838,119)
Provision to return adjustments	-	18,443
Other	97,498	577,569
Total permanent differences	(624,876)	(3,440,546)
Timing adjustments:		
Investment differences	(16,151,805)	(1,394,950)
Reserves	(26,879,576)	43,810,240
DAC tax adjustment	2,324,374	8,532,847
Deferred compensation	(300,197)	1,840,670
Deferred and uncollected premiums	(111,655)	205,733
Accounts payable	194,108	23,023
Provision to return (primarily investment-related items)	-	(19,973,553)
Sale of real estate and subs	-	20,122,430
Fixed assets	(28,087)	480,443
Bonus expense	(1,414,576)	1,608,129
Other	1,892,189	1,447,470
Total timing adjustments	(40,475,225)	56,702,482
Other adjustments		
Unrealized on options	-	(1,585,770)
Tax credits	-	(363,444)
Other	(233,382)	490,153
Total other adjustments	(233,382)	(1,459,061)
Federal income tax expense on operations and realized gains/losses	$ (20,816,659)	$ 163,793,344
Gross change in deferred tax asset:		
Timing adjustments	40,475,225	(36,580,052)
Impact of non-admitted assets	(238,971)	(1,288,518)
Unrealized gains/losses	(19,232,738)	2,053,602
Cumulative adjustment	(60,798,989)	-
Other	(1,979,629)	(1,491,989)
Total change in deferred tax asset recorded directly to surplus	(41,775,102)	(37,306,957)
Total statutory income tax expense	$ (62,591,761)	$ 126,486,387

E. (1) The Company does not have any operating loss carry-forwards or capital loss carry-forwards available to offset future net income subject to federal income taxes.

(2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Period	Ordinary	Capital	Total
2022	$ -	$ 10,425,147	$ 10,425,147
2021	$ -	$ 118,330,831	$ 118,330,831
2020	$ -	$ 52,360,895	$ 52,360,895

(3) The Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

F. (1) The Company's federal income tax return is consolidated with the following entities – No significant change.

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT) – Not applicable.

I. Alternative Minimum Tax – Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A., B. & C.

The Company is a wholly-owned subsidiary of Glidepath Holdings Inc. which is a subsidiary of Massachusetts Mutual Life Insurance Company ("MMLIC"); 100% of the Company's outstanding common stock is directly owned by Glidepath Holdings Inc. See Schedule Y, Part 1, Organizational Chart.

The Company did not pay or receive federal income tax payments in cash to (from) parent during the period.

The Company did not pay dividends to parent during the period.

The Company did not receive capital contributions during the period.

D. The Company reported $1,402,415 due from and $1,462,637 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.

E. Management or service contracts and all cost sharing arrangements involving the Company:

(1) The Company has an agreement with Barings (an affiliate) which provides investment advisory services to the Company.

(2) Certain administrative, management, underwriting, claims, accounting, data processing, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or the affiliate.

F. The Company has no material guarantees or undertakings for the benefit of an affiliate.

G. The Company's outstanding shares are 100% owned by Glidepath Holdings Inc., a subsidiary of MMLIC.

H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.

I. The Company has no investment in a subsidiary that exceeds 10% of admitted assets.

J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.

K. The Company has no investment in a foreign insurance subsidiary.

L. The Company owns 100% of the outstanding stock of Manhattan National Holding, LLC ("MNH"), a wholly-owned non-insurance subsidiary. MNH owns 100% of the stock of Manhattan National Life Insurance Company ("MNLIC"), a stock life insurance company domiciled in Ohio. The Company utilizes the look-through approach for the valuation of MNH instead of obtaining audited financial statements for MNH. The Company's carrying value in MNH is $12,721,349, and represents the carrying value of MNLIC, which is presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

M. All SCA Investments – No significant change.

N. Investment in Insurance SCAs

All U.S insurance subsidiaries owned by the Company prepare their statutory financial statement in compliance with NAIC statutory accounting practices and procedures.

O. SCA and SSAP No. 48 Entity Loss Tracking – Not applicable.

Note 11 – Debt

A. The Company has no capital notes or reverse repurchase agreements outstanding.

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $52,500,800 of FHLB stock at March 31, 2022 and December 31, 2021, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,270,337,827 as of March 31, 2022. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company's general account.

(2) FHLB Capital Stock

a. The Company held 250,000 shares of Class B membership stock at March 31, 2022 and December 31, 2021, respectively. The Company held 275,008 shares of activity and excess stock at March 31, 2022 and December 31, 2021, respectively.

b. The Company has no membership stock eligible for redemption.

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at March 31, 2022 was $1,270,337,827 (fair value) and $1,255,736,462 (carrying value). The total aggregate borrowing from the FHLB at March 31, 2022 was $500,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,270,337,827 (fair value) and $1,255,736,462 (carrying value) at March 31, 2022. The amount borrowed from the FHLB at the time of maximum collateral was $500,000,000.

(4) Borrowing from FHLB

a. The Company has accessed a total of $500,000,000 as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB during the period was $500,000,000.

c. The current borrowings related to fixed rate funding agreements are subject to prepayment penalties.

NOTES TO FINANCIAL STATEMENTS

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of GALIC. GALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were $36,916,347 as of March 31, 2022 and $34,792,881 as of December 31, 2021. The Company matches a percentage of employee contributions to the qualified 401(k) thrift savings plan. The Company's total matching thrift savings contributions included in general insurance expenses were $1,180,495 for the three months ended March 31, 2022 and $3,376,139 for the year ended December 31, 2021.

F. The Company did not participate in multiemployer plans.

G. The Company did not participate in consolidated or holding company plans.

H. The Company does not accrue for postemployment benefits and compensated absences.

I. The Company does not apply for a subsidy under the Medicare Part D under the Medicare Modernization Act.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item (4) below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Special revenue	$ -	$ 6,351	$ -	$ -	$ 6,351
Industrial and misc. (unaffiliated)	-	4,982,818	9,295,560	-	14,278,378
Total bonds	-	4,989,169	9,295,560	-	14,284,729
Non-affiliated preferred stock	29,298,498	-	9,871,123	-	39,169,621
Non-affiliated common stock	2,737,618	-	139,979,551	-	142,717,169
Separate account assets	-	60,569,985	-	-	60,569,985
Total assets at fair value	$ 32,036,116	$ 65,559,154	$ 159,146,234	$ -	$ 256,741,504
Liabilities at fair value					
Interest rate swaps	$ -	$ 18,813,397	$ -	$ -	$ 18,813,397
Separate account liabilities	-	60,569,985	-	-	60,569,985
Total liabilities at fair value	$ -	$ 79,383,382	$ -	$ -	$ 79,383,382

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

	Beginning Balance at 12/31/2021	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Other Adjustments	Ending Balance at 3/31/2022
Residential MBS	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Commerical MBS	8,420,083	-	-	(7,873,138)	(20,919,350)	-	-	29,667,965	9,295,560
Collateralized loan obligations	-	-	-	-	-	-	-	-	-
All other bonds	-	-	-	-	-	-	-	-	-
Non-affiliated preferred stock	143,350,757	-	(134,660,066)	-	1,180,431	-	-		9,871,123
Non-affiliated common stock	172,019,682	-	-	-	6,051,106	-	-	(38,091,237)	139,979,551
Total	$ 323,790,522	$ -	$ (134,660,066)	$ (7,873,138)	$ (13,687,813)	$ -	$ -	$ (8,423,272)	$ 159,146,234

(3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

(4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, Barings LLC ("Barings") is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by Barings internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, Barings communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) Derivative Assets and Liabilities

a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).

b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds:							
U.S. Governments	$ 60,497,860	$ 85,680,216	$ -	$ 60,497,860	$ -	$ -	$ -
All other government	21,502,587	19,670,288	-	21,502,587	-	-	-
States, territories and possessions	436,369,736	411,016,319	-	436,369,736	-	-	-
Political subdivisions of states, territories	207,245,390	192,170,822	-	207,245,390	-	-	-
Special revenue	1,896,801,201	1,822,661,701	-	1,896,801,201	-	-	-
Industrial and misc. (unaffiliated)	29,715,822,319	29,499,500,263	-	26,120,471,448	3,595,350,871	-	-
Hybrid securities	341,449,356	351,028,680	-	341,282,476	166,880		
Parent, subs and affiliates	44,324,757	45,350,583	-	-	44,324,757	-	-
Total bonds	$ 32,724,013,206	$ 32,427,078,872	$ -	$ 29,084,170,698	$ 3,639,842,508	$ -	$ -
Non affiliated preferred stock	212,586,240	151,196,536	45,988,274	-	166,597,966	-	-
Non affiliated common stock	142,717,169	142,717,169	2,737,618	-	139,979,551	-	-
Mortgage loans	2,172,159,503	2,251,541,245	-	-	2,172,159,503	-	-
Equity index call options	505,755,488	208,362,294	-	505,755,488	-	-	-
Interest rate sw aps	(18,813,397)	(18,813,397)	-	(18,813,397)	-	-	-
Variable annuity assets (separate accounts)	60,569,985	60,569,985	-	60,569,985	-	-	-
Cash, cash equivalents and short-term investments	2,073,441,088	2,073,441,088	2,073,441,088	-	-	-	-
Policy loans	33,599,054	33,599,054	-	-	33,599,054	-	-
Total financial instruments	$ 37,906,028,336	$ 37,329,692,846	$ 2,122,166,980	$ 29,631,682,774	$ 6,152,178,582	$ -	$ -

D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments – The Company has no financial investments that fall under this classification.

Note 21 – Other Items

On February 17, 2022, GALIC entered into a Funds Withheld Coinsurance agreement effective February 1, 2022, with Martello Re Limited, a Bermuda-domiciled Class E life and annuity reinsurer launched in 2022. GALIC ceded statutory reserves of $14,188,769,319 on a closed block of fixed, fixed-indexed and payout annuity policies, in exchange for a $320,000,000 ceding commission paid by Martello Re.

Effective January 1, 2022 the Company has recaptured the fixed-indexed annuity policies ceded to Hannover Life Reassurance Company of America in the agreement that became effective on December 31, 2018. The estimated financial impact of the reinsurance recapture is a decrease to statutory capital of approximately $141 million.

Note 22 – Events Subsequent/Other items

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the period. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 35 – Separate Accounts

No significant change.

Note 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 [ ] No [X]

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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. 12/31/2016

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). 01/11/2018

6.4 By what department or departments?
State of Ohio, 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
Barings LLC	Charlotte, NC	NO	NO	NO	YES
Baring International Investment Limited	London, UK	NO	NO	NO	YES
Baring Securities LLC	Charlotte, NC	NO	NO	NO	YES
Flourish Financial, LLC	New York, NY	NO	NO	NO	YES
Great American Advisors, LLC	Cincinnati, OH	NO	NO	NO	YES
MML Distributors, LLC	Springfield, MA	NO	NO	NO	YES
MML Investment Advisers, LLC	Springfield, MA	NO	NO	NO	YES
MML Investors Services	Springfield, MA	NO	NO	NO	YES
MML Strategic Distributors, LLC	Springfield, MA	NO	NO	NO	YES
The MassMutual Trust Company, OCC	Enfield, CT	NO	YES	NO	NO

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 117,095,540

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 120,361,779
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 384,058,681	$ 380,828,693
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 44,768,077
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 384,058,681	$ 545,958,549
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ARES Capital Management LLC	U
Barings LLC	A
Centerbridge Martello Advisors, LLC	U
Fractal Investments LLC	U
Western Asset Management Company	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 [ ] No [X]

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

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
131619	ARES Capital Management LLC	549300R4YHRZ85UZU385	SEC	NO
106006	Barings LLC	R6ZXK501NPHXSY1S07	SEC	DS

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

18.2 If no, list exceptions:

At 3/31/2022, 38 issues for 35 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled $278,905,776 or 0.70% of all assets.

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

			1 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	$	
	1.12 Residential Mortgages	$	1,075,516,583
	1.13 Commercial Mortgages	$	1,175,564,311
	1.14 Total Mortgages in Good Standing	$	2,251,080,894
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	460,351
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	460,351
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	2,251,541,245
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	0
2.	Operating Percentages:		
	2.1 A&H loss percent		%
	2.2 A&H cost containment percent		%
	2.3 A&H expense percent excluding cost containment expenses		%
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	AA-3191494	02/01/2022	Martello Re Limited	BMU	COFW/I	FA	Unauthorized		
00000	AA-3191494	02/01/2022	Martello Re Limited	BMU	COFW/I	IA	Unauthorized		
00000	AA-3191494	02/01/2022	Martello Re Limited	BMU	COFW/I	OA	Unauthorized		

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 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	51,655	41,835,706	13,925		41,901,286	
2. Alaska AK	L	2,521	(119,004)			(116,483)	
3. Arizona AZ	L	139,085	19,772,268	2,195		19,913,548	
4. Arkansas AR	L	34,854	11,661,360	293		11,696,507	
5. California CA	L	1,276,084	101,397,492	1,941		102,675,517	312,296
6. Colorado CO	L	60,503	16,320,337	17,912		16,398,752	
7. Connecticut CT	L	81,182	29,830,934	66		29,912,182	301,152
8. Delaware DE	L	19,510	6,727,718			6,747,228	
9. District of Columbia DC	L	7,011	265,000			272,011	
10. Florida FL	L	481,107	116,200,039	77,245		116,758,391	
11. Georgia GA	L	391,236	45,809,274	20,962		46,221,472	
12. Hawaii HI	L	74,808	14,046,110			14,120,918	
13. Idaho ID	L	23,167	8,359,256	6,530		8,388,953	
14. Illinois IL	L	226,357	33,786,872	50,740		34,063,969	18,849
15. Indiana IN	L	49,715	35,350,087	31,168		35,430,970	717,496
16. Iowa IA	L	49,872	14,425,491	34,046		14,509,409	
17. Kansas KS	L	38,320	3,000,523	47,959		3,086,802	
18. Kentucky KY	L	43,777	20,843,655	57,919		20,945,351	
19. Louisiana LA	L	62,214	31,301,930	(113)		31,364,031	
20. Maine ME	L	17,393	10,213,295	2,506		10,233,194	
21. Maryland MD	L	150,449	16,467,656	2,533		16,620,638	41,864
22. Massachusetts MA	L	116,093	33,618,783	350		33,735,226	
23. Michigan MI	L	74,078	45,066,340	771		45,141,189	
24. Minnesota MN	L	95,417	22,222,607	4,818		22,322,842	
25. Mississippi MS	L	38,503	15,681,422	1,843		15,721,768	
26. Missouri MO	L	76,464	64,132,636	59,838		64,268,938	
27. Montana MT	L	2,834	1,208,545	6,987		1,218,366	
28. Nebraska NE	L	49,120	8,829,288	12,467		8,890,875	
29. Nevada NV	L	80,647	5,080,931	3,031		5,164,609	
30. New Hampshire NH	L	18,963	11,681,369	18,821		11,719,153	87,216
31. New Jersey NJ	L	148,722	59,243,087	888		59,392,697	
32. New Mexico NM	L	59,164	1,578,928			1,638,092	17,443
33. New York NY	N	54,321	9,360,083	2,143		9,416,547	
34. North Carolina NC	L	267,832	66,109,452	382,760		66,760,044	
35. North Dakota ND	L	13,285	3,264,277			3,277,562	
36. Ohio OH	L	161,747	48,660,383	14,763		48,836,893	643,073
37. Oklahoma OK	L	115,768	3,795,048	24,268		3,935,084	69,773
38. Oregon OR	L	30,347	6,545,116	11,103		6,586,566	
39. Pennsylvania PA	L	285,662	81,159,621	2,958		81,448,241	330,840
40. Rhode Island RI	L	14,656	9,229,636	367		9,244,659	
41. South Carolina SC	L	103,585	38,661,288	80,230		38,845,103	347,634
42. South Dakota SD	L	8,770	2,761,957			2,770,727	
43. Tennessee TN	L	101,261	60,749,744	45,700		60,896,705	
44. Texas TX	L	643,849	66,893,992	46,632		67,584,473	
45. Utah UT	L	31,590	11,325,735	10,156		11,367,481	
46. Vermont VT	L	7,155	4,207,530	5,557		4,220,242	
47. Virginia VA	L	211,776	36,023,554	51,257		36,286,587	
48. Washington WA	L	120,526	23,492,876	51,665		23,665,067	
49. West Virginia WV	L	35,739	11,344,350	1,143		11,381,232	
50. Wisconsin WI	L	59,362	22,810,902	65,075		22,935,339	
51. Wyoming WY	L	5,400	921,667			927,067	
52. American Samoa AS	N					0	
53. Guam GU	N	22,647				22,647	
54. Puerto Rico PR	N	122				122	
55. U.S. Virgin Islands VI	L	1,137				1,137	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	301				301	
58. Aggregate Other Aliens OT	XXX	18,401	0	0	0	18,401	0
59. Subtotal	XXX	6,356,064	1,353,157,146	1,273,418	0	1,360,786,628	2,887,636
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	54,024		59,732		113,756	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	6,410,088	1,353,157,146	1,333,150	0	1,360,900,384	2,887,636
96. Plus Reinsurance Assumed	XXX	683,142	183,617	855,324		1,722,083	
97 Totals (All Business)	XXX	7,093,230	1,353,340,763	2,188,474	0	1,362,622,467	2,887,636
98. Less Reinsurance Ceded	XXX	4,417,301	14,379,060,503	1,333,150		14,384,810,954	
99. Totals (All Business) less Reinsurance Ceded	XXX	2,675,929	(13,025,719,740)	855,324	0	(13,022,188,487)	2,887,636
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	18,401				18,401	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	18,401	0	0	0	18,401	0
9401.	XXX						
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	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51
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 6

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

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of **Massachusetts Mutual Life Insurance Company** (Parent)

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities I I LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings IV LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Glidepath Holdings Inc.	86-2294635		Delaware
Great American Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio
Manhattan National Holding LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flouirish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MassMutual Ventures US IV LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings (U.K.) Limited	98-0432153		United Kingdom
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings North American Private Loan Fund Management III, LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Real Assets Fund LP	82-3867745		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	None		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
Miami Douglas Three MM LLC	04-1590850		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	None		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

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SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	IA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1041383				CML Mezzanine Investor III, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Special Situations Investor LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Global Capabilities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services India LLP	IND	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	NIA	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
0000							MM Global Capabilities II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Influence	0.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timber Sales, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
0000			86-2294635				Glidepath Holdings Inc.	DE	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000		63312	13-1935920				Great American Life Insurance Company	OH	RE	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		

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 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000		93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				Great American Advisors, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding LLC	OH	DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000		67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings IV LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0000							JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments UK Limited	GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			90-1005837				MMAF Equipment Finance LLC 2013-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			36-4785301				MMAF Equipment Finance LLC 2014-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			38-3969560				MMAF Equipment Finance LLC 2015-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0489588				MMAF Equipment Finance LLC 2016-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			35-2590691				MMAF Equipment Finance LLC 2017-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			82-5335801				MMAF Equipment Finance LLC 2018-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2021-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Rozier LLC	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC		
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Blueprint Income LLC	NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Digital Assets LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Holding Company LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Insurance Agency LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		

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0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Athens Fund Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Open Alternatives LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.900	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.2 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							LT Mortgage Finance Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management US LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		

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0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Pty Ltd	AUS	NIA	Baring Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings GmbH	DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Real Estate UK Holdings Limited	DE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-1012393				Barings Global Advisors Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457587				Baring International Investment Management Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
0000			98-0524272				Baring International Fund Managers (Ireland) Limited	IRL	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Switzerland Sàrl	CHE	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0497550				Baring France SAS	FRA	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							GPLF4(S) GP S.à r.l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		

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0000			82-2932156				GASL Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	BOARD		MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Barings LLC	Influence		MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Tamiami Citrus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
0000							Tamiami Citrus, LLC	DE	NIA	Barings LLC	Management/Board		MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	51.200	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management III, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings GPSF	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CHY Venture GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Loan Strategies Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Somerset Special Opportunities Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
0000							MassMutual Asia Limited (SPV)	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor III, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.400	MMLIC		

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0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	10.800	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	48.400	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	15.600	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.700	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.500	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	53.900	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		4
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		5
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	35.500	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.500	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.900	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.500	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	15.400	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.300	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.500	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.400	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Technology Equity Fund	IRL	NIA	Barings LLC	Ownership/Influence	74.300	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Ownership/Influence	54.300	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	36.500	MMLIC		

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0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.500	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.600	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Ownership	33.400	MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Influence		MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.500	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.100	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.500	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.100	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Barings LLC	Ownership	20.000	MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	21.300	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	26.900	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	3.000	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.400	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	58.400	MMLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		

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0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Influence	0.000	MMLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	52.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	1.700	MMLIC		
0000			85-3886824				NYDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	17.600	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.700	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.300	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.900	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	18.700	MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	62.800	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.300	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.300	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.800	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.000	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.700	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.500	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.300	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.800	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.100	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.100	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.000	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			82-3396442		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3417420		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3430358		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3439837		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3451779		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3472295		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3481715		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3502011		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3525148		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3533944		0000916053	0Q	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.500	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.300	MMLIC		
0000			27-1933389		0000916053	0Q	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.600	MMLIC		
0000			27-1932769		0000916053	0Q	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.400	MMLIC		
0000			46-3289207		0000916053	0Q	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.600	MMLIC		
0000			47-5326235		0000916053	0Q	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.500	MMLIC		
0000			45-1618155		0000916053	0Q	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			45-1618222		0000916053	0Q	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.700	MMLIC		
0000			03-0532464		0000916053	0Q	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
0000			45-1618262		0000916053	0Q	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			45-1618046		0000916053	0Q	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.300	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own .6% and includes only Great Lakes III, L.P.
3	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4	Debt investors own .5% and includes only Great Lakes III, L.P.
5	Debt investors own .2% and includes only Great Lakes III, L.P.

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?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

7.

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]



7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Accounts receivable	10,156,504	9,496,010	660,494	140,474
2505.	Interest rate swap collateral receivable			0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	10,156,504	9,496,010	660,494	140,474

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Accounts payable		564,740
2597.	Summary of remaining write-ins for Line 25 from overflow page	0	564,740

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Miscellaneous income	13,735	154,192	192,990
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	13,735	154,192	192,990

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

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	2,148,469,101	1,577,832,226
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	293,826,480	1,065,850,975
	2.2 Additional investment made after acquisition	5,267,324	8,587,542
3.	Capitalized deferred interest and other	52,515	
4.	Accrual of discount	239,087	51,155
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		4,365,328
7.	Deduct amounts received on disposals	182,570,029	506,760,031
8.	Deduct amortization of premium and mortgage interest points and commitment fees	13,743,233	1,458,094
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,251,541,245	2,148,469,101
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	2,251,541,245	2,148,469,101
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	2,251,541,245	2,148,469,101

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	1,092,315,061	1,408,757,597
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,950,956	142,542,945
	2.2 Additional investment made after acquisition	45,757,726	89,880,704
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		610
5.	Unrealized valuation increase (decrease)	40,229,338	51,297,222
6.	Total gain (loss) on disposals		150,728,722
7.	Deduct amounts received on disposals	47,303,771	716,484,529
8.	Deduct amortization of premium and depreciation	531,853	2,040,116
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		32,368,095
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,133,417,457	1,092,315,061
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,133,417,457	1,092,315,061

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	32,199,605,856	28,727,651,645
2.	Cost of bonds and stocks acquired	6,920,294,826	10,140,309,320
3.	Accrual of discount	45,367,621	74,926,601
4.	Unrealized valuation increase (decrease)	(17,648,583)	43,987,374
5.	Total gain (loss) on disposals	229,993,234	195,424,182
6.	Deduct consideration for bonds and stocks disposed of	6,242,503,872	6,988,129,182
7.	Deduct amortization of premium	20,639,512	10,850,251
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	13,818,450	19,659,867
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,170,150	35,946,032
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	33,101,821,270	32,199,605,856
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	33,101,821,270	32,199,605,856

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)	18,068,142,228	19,681,186,516	20,135,318,581	(99,244,352)	17,514,765,811			18,068,142,228
2.	NAIC 2 (a)	12,294,836,321	11,019,058,518	9,045,623,588	684,692,812	14,952,964,063			12,294,836,321
3.	NAIC 3 (a)	762,956,837	269,544,595	78,455,808	(26,916,877)	927,128,747			762,956,837
4.	NAIC 4 (a)	545,276,253	34,955,097	65,432,271	(72,129,258)	442,669,821			545,276,253
5.	NAIC 5 (a)	69,958,371	20,778,250	10,455,708	24,752,395	105,033,308			69,958,371
6.	NAIC 6 (a)	33,977,827	6,794,698	2,193,824	81,442,605	120,021,306			33,977,827
7.	Total Bonds	31,775,147,837	31,032,317,674	29,337,479,780	592,597,325	34,062,583,056	0	0	31,775,147,837
	PREFERRED STOCK								
8.	NAIC 1	32,063,025			(26,684,774)	5,378,251			32,063,025
9.	NAIC 2	266,398,958			(166,921,503)	99,477,455			266,398,958
10.	NAIC 3	0				0			
11.	NAIC 4	0				0			
12.	NAIC 5	95,931,848			(54,500,216)	41,431,632			95,931,848
13.	NAIC 6	0			4,909,197	4,909,197			
14.	Total Preferred Stock	394,393,831	0	0	(243,197,296)	151,196,535	0	0	394,393,831
15.	Total Bonds and Preferred Stock	32,169,541,668	31,032,317,674	29,337,479,780	349,400,029	34,213,779,591	0	0	32,169,541,668

(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 $ 596,053,952 ; NAIC 2 $ 1,039,450,231 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	65,001,391	XXX	64,956,283		

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	476,420,524	1,002,537,349
2.	Cost of short-term investments acquired	144,466,028	1,152,817,938
3.	Accrual of discount	(1,053,705)	1,267,117
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	98,242	2,640,722
6.	Deduct consideration received on disposals	554,929,698	1,682,648,804
7.	Deduct amortization of premium		187,313
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		6,486
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	65,001,391	476,420,524
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	65,001,391	476,420,524

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)	706,855,811
2.	Cost Paid/(Consideration Received) on additions	112,991,880
3.	Unrealized Valuation increase/(decrease)	(454,367,259)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	205,163,727
6.	Considerations received/(paid) on terminations	260,645,110
7.	Amortization	(120,450,152)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	189,548,897
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	189,548,897

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-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	189,548,903	
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)		189,548,903
4.	Part D, Section 1, Column 6	201,119,822	
5.	Part D, Section 1, Column 7	(11,570,925)	
6.	Total (Line 3 minus Line 4 minus Line 5)		6

		Fair Value Check	
7.	Part A, Section 1, Column 16	189,548,903	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		189,548,903
10.	Part D, Section 1, Column 9	201,119,822	
11.	Part D, Section 1, Column 10	(11,570,925)	
12	Total (Line 9 minus Line 10 minus Line 11)		6

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	16,952,665	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		16,952,665

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	279,044,687	1,084,926,782
2.	Cost of cash equivalents acquired	23,867,837,921	28,528,066,742
3.	Accrual of discount	806,471	732,556
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	(10,687)	(45,584)
6.	Deduct consideration received on disposals	22,513,370,221	29,334,620,480
7.	Deduct amortization of premium		15,329
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,634,308,171	279,044,687
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,634,308,171	279,044,687

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	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
151315BC1	Various	AZ		03/01/2022	6.270	460,351	0	460,351
155020JK7	Various	FL		01/14/2022	2.870	(5,953,194)	0	19,715,964
155020KL3	Various	TX		10/01/2021	2.990	8,332,449	0	12,671,423
155020N04	Various	TX		01/03/2022	2.560	36,256,905	0	35,067,405
155020P07	Various	TX		02/01/2022	3.290	4,905,352	0	4,878,900
7093010P3	Various	TX		01/03/2022	3.360	33,562,767	0	32,213,543
709301R00	Various	TX		02/01/2022	3.560	25,985,114	0	25,152,516
709301SR7	Various	FL		03/01/2022	4.220	8,971,491	0	8,971,491
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						112,521,235	0	139,131,593
155020QR4	Various	NC		03/01/2022	4.130	7,375,727	0	7,375,727
15912ZCD7	Various	CA		01/28/2022	5.280	25,656,238	0	25,656,238
62938XAA2	Various	FL		03/09/2022	5.100	13,724,992	0	13,500,000
749002AB7	Various	NY		01/25/2022	5.570	31,350,000	0	29,405,431
749002AC5	Various	NY		02/23/2022	5.750	36,277,500	0	36,277,500
749002AD3	Various	NY		03/29/2022	5.690	24,427,988	0	24,427,988
0399999. Mortgages in good standing - Residential mortgages-all other						138,812,445	0	136,642,884
N214111	The Woodlands	TX		01/31/2022	2.640	7,192,800		11,535,000
N216193	Hazlewood	MO		09/24/2021	3.050		4,485,010	62,643,281
NAC0011	Stafford	TX		02/24/2022	6.000	20,000,000		166,850,000
NAG0641	Chatham	MA		06/01/2021	5.100		465,314	107,843,620
NAG0711	Brooklyn	NY		06/01/2021	4.750		317,000	88,900,000
NAG0971	Beloit	WI		02/24/2022	4.000	15,300,000		5,854,278
0599999. Mortgages in good standing - Commercial mortgages-all other						42,492,800	5,267,324	443,626,179
0899999. Total Mortgages in good standing						293,826,480	5,267,324	719,400,656
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						293,826,480	5,267,324	719,400,656

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					
Residential	Various	TX									0		170,313,352	170,313,352			0
Commercial	Various	WI									0		12,256,677	12,256,677			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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	182,570,029	182,570,029	0	0	0
0599999 - Totals						0	0	0	0	0	0	0	182,570,029	182,570,029	0	0	0

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	6118 Yukon Capital Partners II LP	Minneapolis	MN	Yukon Partners II LLC		07/17/2014	2		11,004		637,669	2.420
000000-00-0	6120 Northcreek Mezzanine Fund III LP	Cincinnati	OH	NMF GP III LLC		09/10/2019	2		200,342		994,753	3.080
000000-00-0	6123 NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opp Assocs LP		06/07/2017			16,074		1,482,925	0.860
000000-00-0	6124 Yukon Capital Partners III LP	Minneapolis	MN	Yukon Partners III LLC		07/18/2017	2		26,063		1,147,800	1.200
000000-00-0	6130 SAAS Capital Fund III (B) LP	Cincinnati	OH	SC GP III LLC		08/26/2020			131,250		225,000	5.350
000000-00-0	6132 Sagard Credit Partners LP	Toronto		Sagard Credit Partners Cayman GP Inc		10/09/2018			4,033		4,309,534	1.310
000000-00-0	6133 PineBridge Private Credit Feeder LP	New York	NY	PineBridge Private Credit Gen Part LP		11/28/2018			638,231		717,936	9.910
000000-00-0	6137 Cyprium Parallel Investors V LP	Cleveland	OH	Cyprium V Management LLC		08/15/2019			3,581,912			
000000-00-0	6148 TTGA SBIC Pioneer Feeder Fund LP	Cincinnati	OH	TTGA SBIC Feeder GP LLC		05/25/2021			355,345		1,341,428	43.280
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	4,964,254	0	10,857,045	XXX
000000-00-0	2250 Goldner Hawn Fund VII LP	Minneapolis	MN	Goldner Hawn GP LLC		04/29/2019	3		15,695		2,160,596	
000000-00-0	2416 Gryphon Partners VI LP	San Francisco	CA	Gryphon GenPar VI LP		11/26/2021	3		326,423		2,510,486	
000000-00-0	2556 FSS Software Topco LP	McHenry	IL	Francisco Partners		08/27/2021	2		74			
000000-00-0	2557 FSS Content Topco LP	McHenry	IL	Francisco Partners		08/27/2021	2		(74)			
000000-00-0	2558 JFL-NG Continuation Fund	New York	NY	J F Lehman and Company LLC		10/27/2021			(13,326)			
000000-00-0	2581 Energy Impact Fund II LP	New York	NY	Energy Impact Fund II GP LLC		11/12/2021			(1,974,456)			
000000-00-0	2584 One Equity Partners VIII LP	New York	NY	One Equity Partners		01/26/2022	3	1,253,370			3,752,259	0.250
000000-00-0	2620 JFL-NARDA Partners LLC	New York	NY	J F Lehman and Company LLC		12/28/2021	2		36,064			
000000-00-0	2624 KLCP Domestic Fund III LP	New York	NY	Kennedy Lewis GP III LLC		12/27/2021	3		463,466		3,729,212	
000000-00-0	2633 Weatherby Parent Holdings LLC	Boston	MA	TA Associates		02/07/2022	2	6,509	0			
000000-00-0	2635 Karakoram Fund I LP	Manhattan Beach	CA	K5 Capital Advisors LP		01/28/2022	3	1,406,250	0		1,593,750	0.087
000000-00-0	6003 Allos III-Q LP	Rowayton	CT	Allos Ventures III LLC		12/19/2018			160,000		620,000	5.190
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	NB Secondary Opportunities Assoc III LP		05/23/2013	3		138,265		4,014,339	0.830
000000-00-0	6018 Greenspring Opportunities IV LP	Owing Mills	MD	Greenspring Opportunities Gen Part IV LP		04/25/2016			105,000			0.990
000000-00-0	6019 Narya Capital Fund I LP	Cincinnati	OH	Narya Capital Fund I LP		03/20/2020			320,000		1,067,606	2.180
000000-00-0	6030 Snow Phipps II LP	New York	NY	Snow Phipps GP II LP		01/08/2010	3		36,607		210,566	1.060
000000-00-0	6031 Snow Phipps III LP	New York	NY	Snow Phipps GP III LLC		06/08/2016	3		18,141		1,697,474	1.090
000000-00-0	6034 Solamere Capital Fund II-A LP	Boston	MA	Snow Phipps GP III LLC		08/19/2013	3		35,815		721,298	1.760
000000-00-0	6037 Thorley Industries LLC	Elmsford	NY	BTM Ventures LLC		09/23/2015			541,182			3.560
000000-00-0	6039 Tritium Partners LLC	Austin	TX	Tritium I GP LLC		06/26/2015			202,126		551,497	2.200
000000-00-0	6049 A&M Capital Opportunities Fund LP	Greenwich	CT	A&M Capital Opportunities-GP LP		10/01/2021			137,496		1,553,301	1.430
000000-00-0	6050 ManchesterStory Venture Fund LP	West Des Moines	IA	ManchesterStory GP1 LLC		03/23/2017			143,262		420,873	2.400
000000-00-0	6053 Energy Impact Fund LP	Owing Mills	MD	Energy Impact Partners LLC		05/11/2017			1,124,945		1,266,782	1.240
000000-00-0	6058 Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II LLC		09/18/2017	1		171,377		963,846	4.460
000000-00-0	6063 Rivercrest Capital Partners LP	Fort Worth	TX	Rivercrest Capital GP LLC		04/02/2018			649,739		3,378	4.380
000000-00-0	6065 Corsair Boomer Investors LP	New York	NY	Corsair Boomer Management LP		06/25/2018			9,767			9.770
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Solamere Capital Fund III GP LP		11/20/2018			309,860		2,567,682	1.470
000000-00-0	6073 Roark Capital Partners Fund V LP	New York	NY	Roark Capital GenPar V LP		11/01/2018			12,027		1,166,721	0.140
000000-00-0	6075 Greenspring Global Partners IX-B LP	Owing Mills	MD	Greenspring General Partner IX LP		02/08/2019			123,790			0.270
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Blackstone Tac Opportunities Assoc 3 LLC		02/08/2019			452,814		2,694,029	0.190
000000-00-0	6082 Nutraceutical Investco LP	River Side	CT	M&S GP LLC		10/18/2019			7,216			2.290
000000-00-0	6085 Corsair Blade Investors LP	New York	NY	Corsair Blade Management LP		12/16/2019			15,576			15.580
000000-00-0	6087 Refinery Venture Fund II LP	Cinicinnati	OH	Refinery Management LLC		11/19/2019			25,000		350,016	12.780
000000-00-0	6088 Cross Creek Capital III LP	Salt Lake City	UT	Cross Creek Capital III GP LP		03/09/2021			137,081		1,975,419	3.090
000000-00-0	6093 Foresite Capital Fund V LP	San Fransico	CA	Foresite Capital Management V LLC		06/08/2020			320,000		200,000	1.220
000000-00-0	6095 Greenspring Opportunities VI LP	Owing MIlls	MD	Greenspring Opportunities VI LP		01/21/2020			75,000			0.300
000000-00-0	6098 Dyal V US Investors LP	New York	NY	NB Dyal Associates V LP		10/01/2021			1,974,456			
000000-00-0	6099 NB Strategic Capital LP	Palo Alto	CA	NB Strategic Capital Associates LP		03/05/2020			149,691		3,838,941	1.000
000000-00-0	6100 NB Strategic Co-Investment Partners IV LP	New York	NY	NB Alternatives Advisors LLC		01/29/2020			541,565		5,050,345	0.400
000000-00-0	6102 Riverwood Capital Partners III LP	Menlo Park	CA	Riverwood Capital III LP		03/27/2020			191,652		1,739,321	0.800
000000-00-0	6103 Cranemere Group Limited	Palo Alto	CA	The Cranemere Group Limited		05/21/2014			26,040,390		6,325,207	7.360
000000-00-0	6138 A&M Capital Europe SCSp	Greenwich	CT	A&M Capital Europe-GP LP		06/30/2019			795,031		5,804,481	1.400
000000-00-0	6140 GreyLion Capital II LP	New York	NY	GreyLion Capital II GP LP		02/28/2018			605,160		898,297	1.202
000000-00-0	6143 Private Equity Solutions SCSP	Luxembourg		DWS Investment SA		12/16/2019			510,290		2,838,005	1.430
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,666,129	34,934,187	0	62,285,727	XXX
000000-00-0	6109 LCN NA Fund III-D LP	Philadelphia	PA	LCN North American GP III LP		08/23/2019			105,538		499,653	0.450

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	6110 Lubert-Adler Workforce Housing Fund LP	Philadelphia	PA	Lubert-Adler Group WH LP		10/01/2021			2,250,000		11,250,000	15.990
000000-00-0	6112 Hillpointe Workforce Housing Partnership II LP	Winter Park	FL	Hillpointe Fund II GP LLC		11/03/2020			75,000			2.720
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	2,430,538	0	11,749,653	XXX
000000-00-0	2458 Barings Innovaitons & Growth Real Estate Fund	Springfield	MA	Massachusetts Mutual Life Ins Co		10/06/2021	3		8,608,627			
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		06/30/2021	3		228,400		19,381,149	5.710
000000-00-0	2530 MM Horizon Savannah Member LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		10/25/2021	3		261,275	1,338,017	1,198,217	7.600
2299999. Joint Venture Interests - Real Estate - Affiliated								0	489,675	9,946,644	20,579,366	XXX
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Charlotte	NC	BREDIF GP LLC		03/24/2021	3		541,128		41,674,197	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	541,128	0	41,674,197	XXX
000000-00-0	2554 PDQ TOPCO LP	Menlo Park	CA	TA Associates		08/27/2021			43,192			
000000-00-0	2579 Renovation Parent LLC	West Palm Beach	FL	Comvest Partners		11/15/2021	2		197,368			
000000-00-0	2599 ITI Ultimate Holdco LLC	San Francisco	CA	Calera Capital		01/14/2022	2	257,758				
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Broad Sky Partners LLC		12/10/2021	3					
000000-00-0	2616 Stork SPV LP	Greenwich	CT	Amulet Capital Fund II GP LP		12/20/2021	3		2,157,293			4.526
000000-00-0	2636 ZB Parent LLC	Austin	TX	Peak Rock Capital		02/09/2022	2	27,069	0			
2599999. Joint Venture Interests - Other - Unaffiliated								284,827	2,397,853	0	0	XXX
64952G-AF-5	8003 New York Life Insurance Co	New York	NY	New York Life Insurance Co		03/25/2010						
878091-BC-0	8005 Teachers Insurance & Annuity	New York	NY	Teachers Insurance & Annuity		03/31/2010						
677412-AF-5	8007 Ohio National Life Ins	Cincinnati	OH	Ohio National Life Ins		04/27/2015						
878091-BD-8	8008 Teachers Insurance & Annuity	New York	NY	Teachers Insurance & Annuity		04/27/2015						
638671-AK-3	8012 Nationwide Mutual Ins Co	Columbus	OH	Nationwide Mutual Ins Co		08/31/2017						
743917-AH-9	8015 Prudential Ins Co America	Newark	NJ	Prudential Ins Co America		08/03/2016						
401378-AC-8	8017 Guardian Life Insurance Co of America	New York	NY	Guardian Life Ins Co Amer		05/31/2017						
023138-AA-8	8020 Ambac Assurance Corp	New York	NY	Ambac Assurance Corp		12/31/2018						
000000-00-0	8501 Nationwide Mutual Insurance Company Surplus Note	Wilmington	DE	Stifel	1.	07/26/2016						
000000-00-0	8502 MUTUAL OF OMAHA SURPLUS NOTE	Wilmington	DE	Stifel	1.	12/06/2016						
000000-00-0	8503 TEACHERS INS & ANN 6.85 12/16/2039	New York	NY	Stifel	1.	08/31/2017						
000000-00-0	8504 GUARDIAN LIFE INS 4.85 01/24/2077	New York	NY	Stifel	1.	08/31/2017						
000000-00-0	8505 MET LIFE 7.80 11/01/2025	New York	NY	Stifel	1.	08/31/2017						
000000-00-0	8506 PRUDENTIAL INS 8.30 07/01/2025	Newark	NJ	Stifel	1.	08/31/2017						
000000-00-0	8507 PACIFIC LIFE INSURANCE 9.25 06/15/2039	Newport Beach	CA	Stifel	1.	10/01/2021						
000000-00-0	8508 NEW YORK LIFE 6.75 11/15/2039	New York	NY	Stifel	1.	10/01/2021						
000000-00-0	8509 PENN MUTUAL LIFE 7.625 06/15/2040	Horsham	PA	Stifel	1.	08/31/2017						
000000-00-0	8510 NATIONWIDE MUTL 144A 7.875 04/01/2033	Columbus	OH	Stifel	1.	10/01/2021						
000000-00-0	8511 MUTUAL OF OMAHA 6.95 10/15/2040	Omaha	NE	Stifel	1.	12/01/2018						
000000-00-0	8512 TIAA 4.900 09/15/44	New York	NY	Stifel	1.	07/05/2021						
000000-00-0	8513 Farmers Surplus Note 7.05	Cincinnati	OH	Guggenheim	2.	09/27/2016						
000000-00-0	8514 Farmers Surplus Note 7.20	Cincinnati	OH	Jeffries & Company	2.	04/11/2017						
000000-00-0	8515 Farmers Surplus Note 6.151	Cincinnati	OH	Stifel	2.	04/11/2017						
000000-00-0	8516 FARMERS INS EXCH 4.747 11/01/2057	Cincinnati	OH	Stifel	2.	12/01/2018						
000000-00-0	8517 Savings Bank Life Insurance Company Surplus Note 6.50	Cincinnati	OH	Stifel	2.	08/31/2017						
000000-00-0	8518 Liberty Mutual Insurance Company Surplus Note 7.875	Cincinnati	OH	Stifel	2.	08/31/2017						
000000-00-0	8519 Ohio National Life Insurance Company Surplus Note	Cincinnati	OH	Stifel	2.	07/31/2016						
000000-00-0	8520 AMBAC Assurance	New York	NY	Stifel	1.	02/28/2018						
2799999. Surplus Debentures, etc - Unaffiliated								0	0	0	0	XXX
4899999. Total - Unaffiliated								2,950,956	44,726,832	0	84,892,425	XXX
4999999. Total - Affiliated								0	1,030,803	9,946,644	62,253,563	XXX
5099999 - Totals								2,950,956	45,757,635	9,946,644	147,145,988	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	6118 Yukon Capital Partners II LP	Minneapolis	MN	Distribution	07/17/2014	03/01/2022						0			189,808			0	
000000-00-0	6123 NB Private Equity Credit Opportunities Fund LP	New York	NY	Distribution	06/07/2017	03/07/2022						0			694,268			0	
000000-00-0	6124 Yukon Capital Partners III LP	Minneapolis	MN	Distribution	07/18/2017	03/01/2022						0			603,161			0	
000000-00-0	6125 Monarch Capital Partners IV LP	New York	NY	Distribution	10/30/2017	03/29/2022						0			948,177			0	
000000-00-0	6129 SAAS Capital Fund III	Cincinnati	OH	Distribution	08/09/2018	03/31/2022						0			14,896			0	
000000-00-0	6130 SAAS Capital Fund III (B) LP	Cincinnati	OH	Distribution	08/26/2020	03/31/2022						0			44,667			0	
000000-00-0	6132 Sagard Credit Partners LP	Toronto		Distribution	10/09/2018	03/31/2022						0			2,254,202			0	
000000-00-0	6133 PineBridge Private Credit Feeder LP	New York	NY	Distribution	11/28/2018	03/31/2022						0			702,424			0	
000000-00-0	6135 NB Direct Access Insurance SPV LLC	Wilmington	DE	Distribution	08/21/2020	03/01/2022						0			54,394			0	
000000-00-0	6137 Cyprium Parallel Investors V LP	Cleveland	OH	Distribution	08/15/2019	03/31/2022						0			62,303			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	5,568,300	0	0	0	0
000000-00-0	DataLink Holdings, LLC	Tampa	FL	Distribution	11/23/2022	01/01/2022						0			2,813,063			0	
000000-00-0	Quibi Holdings, LLC (Class A)	Beverly Hills	CA	Distribution	08/24/2018	01/01/2022						0			944			0	
000000-00-0	Quick Med Holdings LLC	Pittsburgh	PA	Distribution	11/06/2018	01/01/2022						0			4,014,150			0	
000000-00-0	TS OpCo Holdings, LLC	Minneapolis	MN	Distribution	09/28/2018	01/01/2022						0			8,046,692			0	
000000-00-0	Comvest Investment Partners V, LP	West Palm Beach	FL	Distribution	11/15/2021	01/01/2022						0			197,368			0	
000000-00-0	2416 Gryphon Partners VI LP	San Francisco	CA	Distribution	11/26/2021	03/28/2022						0			256,424			0	
000000-00-0	2622 OceanSound Partners Fund LP	New York	NY	Distribution	12/27/2021	03/03/2022						0			1,276,311			0	
000000-00-0	6009 LLR Equity Partners IV LP	Philadelphia	PA	Distribution	03/14/2014	03/01/2022						0			291,098			0	
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	Distribution	05/23/2013	03/31/2022						0			351,875			0	
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	04/19/2017	03/31/2022						0			564,722			0	
000000-00-0	6014 OLG Investment Partners LP	Cincinnati	OH	Distribution	09/27/2013	03/31/2022						0			81,433			0	
000000-00-0	6021 Orchard Tosca Investment Partners LP	Chicago	IL	Distribution	08/19/2011	01/01/2022						0			1,050,000			0	
000000-00-0	6027 River Cities Capital Fund V, LP	Davenport	IA	Distribution	12/31/2012	03/31/2022						0			98,000			0	
000000-00-0	6031 Snow Phipps III LP	New York	NY	Distribution	06/08/2016	03/31/2022						0			324,736			0	
000000-00-0	6032 Snow Phipps LP	New York	NY	Distribution	02/06/2007	03/31/2022						0			41,201			0	
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Distribution	08/19/2013	03/01/2022						0			164,106			0	
000000-00-0	6034 Solamere Capital Fund II-A LP	Boston	MA	Distribution	08/19/2013	03/31/2022						0			106,891			0	
000000-00-0	6040 Vida Longevity Fund LP	Austin	TX	Distribution	04/01/2015	03/01/2022						0			61,774			0	
000000-00-0	6041 L-A Saturn Acquisition LP	Philadelphia	PA	Distribution	01/16/2015	03/01/2022						0			105,109			0	
000000-00-0	6049 A&M Capital Opportunities Fund LP	Greenwich	CT	Distribution	10/01/2021	03/01/2022						0			445,361			0	
000000-00-0	6053 Energy Impact Fund LP	Owing Mills	MD	Distribution	05/11/2017	03/23/2022						0			1,194,015			0	
000000-00-0	6054 Greenspring Global Partners VIII LP	Owing Mills	MD	Distribution	07/14/2017	03/31/2022						0			319,609			0	
000000-00-0	6055 Greenspring Opportunities V LP	Owing Mills	MD	Distribution	01/22/2018	03/31/2022						0			122,500			0	
000000-00-0	6059 Cintrifuse Syndicate Fund I LLC	Cincinnati	OH	Distribution	04/29/2013	03/01/2022						0			142,587			0	
000000-00-0	6063 Rivercrest Capital Partners LP	Fort Worth	TX	Distribution	04/02/2018	03/31/2022						0			335,436			0	
000000-00-0	6067 NB Dyal IV US Investors LP	New York	NY	Distribution	06/11/2018	03/01/2022						0			155,319			0	
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Distribution	11/20/2018	03/31/2022						0			34,860			0	
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Distribution	02/08/2019	03/30/2022						0			40,247			0	
000000-00-0	6086 Gallant Capital Partners I LP	Los Angeles	CA	Distribution	05/29/2020	03/18/2022						0			100,674			0	
000000-00-0	6091 CCA Life Settlements Fund II LP	Dublin		Distribution	12/16/2019	03/31/2022						0			296,557			0	
000000-00-0	6098 Dyal V US Investors LP	New York	NY	Distribution	10/01/2021	03/01/2022						0			814			0	
000000-00-0	6099 NB Strategic Capital LP	Palo Alto	CA	Distribution	03/05/2020	03/31/2022						0			233,218			0	
000000-00-0	6101 Revelstoke EPIC Fund I LP	Palo Alto	CA	Distribution	10/01/2021	01/01/2022						0			213,714			0	
												0						0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	0	0	0	0	0	0	0	23,480,808	0	0	0	0
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Distribution	10/06/2021	03/03/2022						0			1,942,119			0	
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Springfield	MA	Distribution	06/30/2021	02/26/2022						0			3,690,118			0	
000000-00-0	6107 Lubert-Adler Real Estate Fund VII-B LP	Philadelphia	PA	Distribution	04/07/2017	03/31/2022						0			2,183,324			0	
000000-00-0	6108 NB Real Estate Secondary Opportunities Fund LP	Philadelphia	PA	Distribution	12/05/2018	03/01/2022						0			267,159			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	6110 Lubert-Adler Workforce Housing Fund LP	Philadelphia	PA	Distribution	10/01/2021	03/31/2022						0			2,519,984			0	
000000-00-0	6111 Hillpointe Workforce Housing Partnership I LP	Winter Park	FL	Distribution	03/17/2020	03/01/2022						0			1,799,487			0	
												0						0	
												0						0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	0	12,402,191	0	0	0	0
000000-00-0	6113 Ellington GA RPL 1 LLC	Old Greenwich	CT	Distribution	05/04/2020	03/31/2022						0			58,776			0	
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	0	58,776	0	0	0	0
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Charlotte	NC	Distribution	03/24/2021	03/31/2022						0			569,539			0	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	0	569,539	0	0	0	0
	8505 MET LIFE 7.80 11/01/2025						5,304,205					0			5,109,192		38,988	38,988	
2799999. Surplus Debentures, etc - Unaffiliated							5,304,205	0	0	0	0	0	0	0	5,109,192	0	38,988	38,988	0
000000-00-0	6147 Monza Energy LLC	Houston	TX	Distribution	04/17/2018	03/25/2022						0			114,967			0	
4699999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	0	114,967	0	0	0	0
4899999. Total - Unaffiliated							5,304,205	0	0	0	0	0	0	0	46,734,234	0	38,988	38,988	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	569,539	0	0	0	0
5099999 - Totals							5,304,205	0	0	0	0	0	0	0	47,303,773	0	38,988	38,988	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
085209-AG-9	Bermuda Government Inter-SENIOR UNSECURE	D	03/31/2022	HSBC SECURITIES INC		997,920	1,080,000	3,135	1.F FE
445545-AF-3	HUNGARY-SR UNSECURED	D	03/31/2022	CITIGROUP GLOBAL MAR		743,631	510,000	540	2.B FE
465410-BY-3	Republic of Italy Govern-SENIOR UNSECURE	D	03/31/2022	HSBC SECURITIES INC		1,482,000	1,560,000	20,805	2.C FE
698299-AW-4	Panama Government Intern-SENIOR UNSECURE	D	03/31/2022	SANTANDER INVESTMENT		744,000	600,000	7,593	2.B FE
698299-BF-0	Panama Government Intern-SENIOR UNSECURE	D	03/31/2022	GOLDMAN		1,049,580	1,020,000	1,866	2.B FE
715638-DF-6	Peruvian Government Inte-SENIOR UNSECURE	D	03/31/2022	BARCLAYS CAPITAL INC		891,966	940,000	5,159	2.B FE
715638-DU-3	Peruvian Government Inte-SENIOR UNSECURE	D	03/31/2022	BARCLAYS CAPITAL INC		885,480	940,000	11,907	2.B FE
91087B-AK-6	Mexico Government Intern-SENIOR UNSECURE	D	03/31/2022	SANTANDER INVESTMENT		1,666,398	1,570,000	32,523	2.B FE
917288-BA-9	REPUBLICA ORIENT URUGUAY-SENIOR UNSECURE	D	03/31/2022	JEFFERIESLLC		987,965	710,000	12,270	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						9,448,940	8,930,000	95,798	XXX
783186-UV-9	Rutgers The State Univer-REVENUE BONDS		03/03/2022	CITIGROUP GLOBAL MAR		3,516,240	4,000,000	37,534	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,516,240	4,000,000	37,534	XXX
00110X-AD-6	AFN ABSPROP001 LLC-SERIES 2021-1A CLASS		03/09/2022	CREDIT SUISSE SECURI		2,938,359	3,000,000	6,300	1.F FE
00206R-CN-0	AT&T Inc-SR UNSECURED		01/20/2022	VARIOUS		15,702,225	15,000,000	95,625	2.B FE
00206R-JC-7	AT&T Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		34,382,660	26,000,000	305,139	2.B FE
00206R-KF-8	AT&T Inc-SENIOR UNSECURED		03/16/2022	VARIOUS		14,476,430	17,500,000	79,965	2.B FE
00206R-KJ-0	AT&T Inc-SENIOR UNSECURED		03/16/2022	GOLDMAN		13,049,700	15,000,000	4,375	2.B FE
00206R-MM-1	AT&T Inc-SENIOR UNSECURED		01/24/2022	VARIOUS		14,209,346	15,040,000	57,879	2.B FE
002824-BH-2	ABBOTT LABORATORIES-SENIOR UNSECURED		01/20/2022	GOLDMAN		13,105,800	10,000,000	73,500	1.F FE
00287Y-AQ-2	AbbVie Inc-SR UNSECURED		01/19/2022	MORGAN		7,890,000	7,500,000	50,250	2.B FE
00287Y-BZ-1	AbbVie Inc-SENIOR UNSECURED		01/20/2022	MORGAN		10,245,300	10,000,000	45,500	2.B FE
00287Y-CY-3	AbbVie Inc-SENIOR UNSECURED		01/20/2022	U. S. BANCORP		11,538,700	10,000,000	163,042	2.B FE
00440E-AH-0	CHUBB INA HOLDINGS INC-SENIOR UNSECURED		03/03/2022	DAIWA SECURITIES AME		2,537,724	1,837,000	38,291	1.F FE
00751Y-AE-6	Advance Auto Parts Inc-SENIOR UNSECURED		03/22/2022	BOFAMLSEC		10,001,300	10,000,000	172,250	2.B FE
00751Y-AG-1	Advance Auto Parts Inc-SENIOR UNSECURED		03/23/2022	BOFAMLSEC		14,920,415	15,500,000	30,674	2.C FE
007589-AC-8	Advocate Health & Hospit-SENIOR UNSECURE		03/16/2022	JP MORGAN SECURITIES		4,731,650	5,000,000	71,974	1.C FE
00834H-10-4	Affirm Asset Securitizat-2022-X1 CERT		02/04/2022	BARCLAYS CAPITAL INC		5,000,006	66,845	0	6. Z
00846U-AN-1	Agilent Technologies Inc-SENIOR UNSECURE		03/04/2022	CITIGROUP GLOBAL MAR		5,299,734	5,651,000	63,542	2.A FE
008513-AA-1	Agree LP-SENIOR UNSECURED		01/19/2022	VARIOUS		12,027,213	12,108,000	106,485	2.B FE
008513-AC-7	Agree LP-SENIOR UNSECURED		01/19/2022	MORGAN		9,480,996	9,910,000	25,766	2.B FE
00914A-AF-9	Air Lease Corp-SENIOR UNSECURED		01/20/2022	CREDIT SUISSE SECURI		22,980,520	22,939,000	253,540	2.B FE
00914A-AK-8	Air Lease Corp-SENIOR UNSECURED		02/25/2022	WELLS FARGO		8,601,570	9,000,000	70,313	2.B FE
010392-FJ-2	Alabama Power Co-SENIOR UNSECURED		01/20/2022	FIRST TENNESSEE		5,435,709	5,003,000	28,357	1.G FE
012873-AK-1	Encana Corp-SENIOR UNSECURED		01/20/2022	GOLDMAN		3,890,580	3,000,000	51,010	3.A FE
015271-AY-5	Alexandria Real Estate E-SENIOR UNSECURE		03/22/2022	FTS		4,652,800	5,000,000	15,569	2.A FE
023135-BT-2	Amazon.com Inc-SENIOR UNSECURED		01/19/2022	BARCLAYS CAPITAL INC		8,983,800	10,000,000	33,333	1.D FE
023135-CA-2	Amazon.com Inc-SENIOR UNSECURED		01/20/2022	WELLS FARGO		9,849,200	10,000,000	57,500	1.D FE
02344A-AA-6	Amcor Flexibles North Am-SENIOR UNSECURE		03/10/2022	BARCLAYS CAPITAL INC		14,656,091	15,621,000	127,229	2.B FE
023771-S5-8	American Airlines Inc-FIRST LIEN		02/18/2022	DEUTSCHE BANK SECURI		2,407,500	2,000,000	24,806	4.B FE
02666T-AE-7	American Homes 4 Rent LP-SENIOR UNSECURE		03/31/2022	VARIOUS		40,022,590	41,000,000	0	2.C FE
03073E-AT-2	AmerisourceBergen Corp-SENIOR UNSECURED		01/24/2022	VARIOUS		29,495,500	30,000,000	288,750	2.A FE
031162-BY-5	Amgen Inc-SENIOR UNSECURED		01/20/2022	CITIGROUP GLOBAL MAR		7,811,925	7,500,000	54,036	2.A FE
031162-CR-9	Amgen Inc-SENIOR UNSECURED		02/25/2022	VARIOUS		7,290,982	8,000,000	6,118	2.A FE
032654-AW-5	Analog Devices Inc-SENIOR UNSECURED		01/18/2022	VARIOUS		14,440,856	15,000,000	122,500	1.G FE
03464B-AA-6	Angel Oak Mortgage Trust-AOMT 2022-1 A1		02/08/2022	BARCLAYS CAPITAL INC		6,999,893	7,000,000	22,408	1.A FE
03464B-AB-4	Angel Oak Mortgage Trust-AOMT 2022-1 A2		02/08/2022	BARCLAYS CAPITAL INC		19,999,806	20,000,000	69,711	1.C FE
03464B-AC-2	Angel Oak Mortgage Trust-AOMT 2022-1 A3		02/08/2022	BARCLAYS CAPITAL INC		19,999,672	20,000,000	73,111	1.F FE
03464P-AA-5	Angel Oak Mortgage Trust-AOMT 2022-2 A1		03/10/2022	MORGAN		24,912,070	25,000,000	102,453	1.A FE
03464P-AB-3	Angel Oak Mortgage Trust-AOMT 2022-2 A2		03/10/2022	MORGAN		14,976,833	15,000,000	68,970	1.C FE
03464P-AC-1	Angel Oak Mortgage Trust-AOMT 2022-2 A3		03/10/2022	MORGAN		14,962,286	15,000,000	70,840	1.F FE
035229-CQ-4	ANHEUSER-BUSCH COS LLC-DEBENTURE		03/10/2022	JP MORGAN SECURITIES		8,128,904	6,741,000	65,734	2.B FE
03690A-AF-3	Antero Midstream Partner-SENIOR UNSECURE		02/22/2022	VARIOUS		3,031,689	3,000,000	18,448	3.C FE
03765H-AF-8	Apollo Management Holdin-SENIOR UNSECURE		03/29/2022	JP MORGAN SECURITIES		11,554,320	12,424,000	106,087	1.G FE
03842V-AC-1	Aqua Finance Trust 2021--AQFIT 2021-A C		03/04/2022	CREDIT SUISSE SECURI		6,052,109	6,500,000	11,906	2.C FE
03882L-AS-9	Arbor Multifamily Mortga-AMMST 2022-MF-4		02/08/2022	JP MORGAN SECURITIES		9,830,130	10,000,000	11,893	1.G FE
04015K-AB-6	Ares Finance Co II LLC-SENIOR UNSECURED		03/30/2022	VARIOUS		6,870,527	7,050,000	54,207	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
04018V-AA-1	ARES FINANCE CO-SUBORDINATED		02/25/2022	GOLDMAN		1,801,438	1,850,000	12,931	2.C FE
04273W-AC-5	Arrow Electronics Inc-SENIOR UNSECURED		01/20/2022	GOLDMAN		19,705,300	20,000,000	83,583	2.C FE
042855-AB-2	Arroyo Mortgage Trust 20-ARRW 2022-1 A2		02/09/2022	CSAG		14,999,936	15,000,000	60,417	1.C FE
042855-AC-0	Arroyo Mortgage Trust 20-ARRW 2022-1 A3		02/09/2022	CSAG		4,932,381	5,000,000	20,278	1.F FE
04685A-2Y-6	Athene Global Funding-SECURED		02/25/2022	VARIOUS		9,116,736	9,815,000	61,216	1.F FE
05329W-AS-1	AutoNation Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,407,900	10,000,000	114,000	2.C FE
053332-BA-9	AutoZone Inc-SENIOR UNSECURED		03/18/2022	VARIOUS		6,227,269	7,263,000	22,081	2.B FE
05351K-AB-5	Avant Credit Card Master-AVCCT 2021-1A B		01/20/2022	JP MORGAN SECURITIES		2,206,582	2,250,000	911	1.G FE
05377R-EK-6	Avis Budget Rental Car F-AESOP 2021-1A C		03/02/2022	MITSUBISHI UFJ SEC I		4,503,694	4,785,000	3,964	2.C FE
053807-AU-7	Avnet Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,704,300	10,000,000	54,167	2.C FE
05465C-AB-6	Axos Financial Inc-SUBORDINATED		02/16/2022	STIFEL NICOLAUS		40,000,000	40,000,000	0	2.C FE
05552F-AE-7	BBCMS Trust-BBCMS 2022-C15 D		03/23/2022	BARCLAYS CAPITAL INC		4,936,107	6,382,000	5,318	2.A FE
05552F-AG-2	BBCMS Trust-BBCMS 2022-C15 E		03/23/2022	BARCLAYS CAPITAL INC		7,100,020	10,000,000	8,333	2.C FE
05552F-BG-1	BBCMS Trust-BBCMS 2022-C15 C		03/23/2022	BARCLAYS CAPITAL INC		19,531,500	20,000,000	25,543	1.F FE
05565E-CB-9	BMW US Capital LLC-SENIOR UNSECURED		03/29/2022	VARIOUS		25,021,070	25,000,000	0	1.F FE
05609M-BJ-3	BMO 2022-C1 Mortgage Tru-BMO 2022-C1 D		02/10/2022	BMO CAPITAL MARKETS		10,815,577	14,000,000	21,000	2.A FE
05609M-BL-8	BMO 2022-C1 Mortgage Tru-BMO 2022-C1 E		02/10/2022	BMO CAPITAL MARKETS		7,148,792	10,000,000	15,000	2.C FE
05609M-CH-6	BMO 2022-C1 Mortgage Tru-BMO 2022-C1 C		02/10/2022	BMO CAPITAL MARKETS		12,465,874	12,466,000	33,817	1.G FE
05723K-AF-7	Baker Hughes a GE Co LLC-SENIOR UNSECURE		01/20/2022	VARIOUS		17,424,011	16,132,000	66,257	1.G FE
05874W-AG-6	Ballyrock CLO 19 Ltd-BALLY 2022-19A B		03/03/2022	MORGAN		7,500,000	7,500,000	0	1.F Z
05874W-AJ-0	Ballyrock CLO 19 Ltd-BALLY 2022-19A C		03/03/2022	MORGAN		18,000,000	18,000,000	0	2.B Z
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		01/10/2022	CREDIT SUISSE SECURI		1,375,655	1,408,965	2,926	3.B FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		01/10/2022	CREDIT SUISSE SECURI		2,022,846	1,853,243	3,848	1.A FM
05950T-AC-9	Banc of America Mortgage-BOAMS 2006-B 2A		02/01/2022	PAYUP		0	1,234	0	1.D FM
06051G-FM-6	Bank of America Corp-SUBORDINATED		01/21/2022	BARCLAYS CAPITAL INC		10,580,300	10,000,000	3,333	2.A FE
06051G-KC-2	Bank of America Corp-SUBORDINATED		01/18/2022	GOLDMAN		9,313,000	10,000,000	82,044	2.A FE
06051G-KK-4	Bank of America Corp-SENIOR UNSECURED		02/24/2022	MORGAN		9,653,900	10,000,000	19,813	1.F FE
06051G-KL-2	Bank of America Corp-SUBORDINATED		03/03/2022	BOFAMLSEC		36,745,000	36,745,000	0	1.F FE
06541L-AJ-5	Bank-22-BNK40 D SUB		02/25/2022	WELLS FARGO		7,692,512	9,708,000	6,068	2.B Z
06541L-AL-0	Bank-SERIES 22-BNK40 CLASS E		02/25/2022	WELLS FARGO		3,771,361	5,156,000	3,223	2.B Z
06541L-BZ-8	Bank-2022-BNK40 C		02/25/2022	WELLS FARGO		22,025,411	22,870,000	20,050	1.F Z
06654D-AC-1	Banner Health-UNSECURED		03/03/2022	JP MORGAN SECURITIES		9,592,100	10,000,000	58,318	1.D FE
06760D-AE-8	Barings CLO Ltd 2021-I-BABSN 2022-1A C		03/18/2022	CITIGROUP GLOBAL MAR		10,000,000	10,000,000	0	1.F Z
06760D-AG-3	Barings CLO Ltd 2021-I-BABSN 2022-1A D		03/18/2022	CITIGROUP GLOBAL MAR		7,000,000	7,000,000	0	2.B Z
08161Y-BL-6	Benchmark 2022-B34 Mortg-BMARK 2022-B34		03/30/2022	DEUTSCHE BANK SECURI		25,928,730	27,000,000	37,375	1.F Z
08163N-AL-9	Benchmark 2022-B32 Mortg-BMARK 2022-B32		02/01/2022	JP MORGAN SECURITIES		7,712,926	10,000,000	8,333	2.B FE
08163N-AN-5	Benchmark 2022-B32 Mortg-2022-B32		02/01/2022	JP MORGAN SECURITIES		7,479,312	10,476,000	8,730	2.C FE
08163N-BQ-7	Benchmark 2022-B32 Mortg-BMARK 2022-B32		02/01/2022	JP MORGAN SECURITIES		19,999,952	20,000,000	28,788	1.G FE
08163P-AL-4	Benchmark 2022-B33 Mortg-BMARK 2022-B33		02/24/2022	GOLDMAN		7,326,647	9,893,000	7,695	2.B Z
08163P-AN-0	Benchmark 2022-B33 Mortg-BMARK 2022-B33		02/24/2022	GOLDMAN		6,981,525	10,051,000	7,817	2.B Z
08163P-BN-9	Benchmark 2022-B33 Mortg-BMARK 2022-B33		02/24/2022	GOLDMAN		25,819,223	26,680,000	38,764	1.F Z
090572-AQ-1	Bio-Rad Laboratories Inc-SENIOR UNSECURE		03/15/2022	VARIOUS		53,357,391	53,525,000	54,301	2.B FE
09062X-AH-6	Biogen Inc-SENIOR UNSECURED		01/24/2022	VARIOUS		19,090,200	20,000,000	102,500	2.A FE
09247X-AS-0	BlackRock Inc-SENIOR UNSECURED		03/29/2022	WELLS FARGO		4,788,479	5,320,000	11,172	1.D FE
09261B-AH-3	Blackstone Holdings Fina-SENIOR UNSECURE		03/08/2022	VARIOUS		22,067,260	24,000,000	65,778	1.E FE
09261H-AA-5	Blackstone Private Credi-SENIOR UNSECURE		01/20/2022	GOLDMAN		8,924,865	9,129,000	57,246	2.C FE
09261H-AG-2	Blackstone Private Credi-SENIOR UNSECURE		01/19/2022	BARCLAYS CAPITAL INC		7,449,750	7,500,000	28,885	2.C FE
09261H-AJ-6	Blackstone Private Credi-SENIOR UNSECURE		02/24/2022	BARCLAYS CAPITAL INC		4,765,300	5,000,000	43,333	2.C FE
09581J-AA-4	BLUE OWL FIN LLC-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,459,500	10,000,000	34,722	2.B FE
097023-CT-0	Boeing Co/The-SENIOR UNSECURED		01/20/2022	VARIOUS		18,943,900	17,500,000	193,646	2.C FE
097023-CY-9	Boeing Co/The-SENIOR UNSECURED		01/19/2022	VARIOUS		17,112,450	15,000,000	170,236	2.C FE
09857L-AR-9	Booking Holdings Inc-SENIOR UNSECURED		03/31/2022	DEUTSCHE BANK SECURI		10,882,500	10,000,000	219,688	1.G FE
10569F-AC-2	BRAVO Residential Fundin-BRAVO 2022-NQM1		03/15/2022	BARCLAYS CAPITAL INC		13,134,047	13,144,000	68,625	1.F FE
10922N-AG-8	Brighthouse Financial In-SENIOR UNSECURE		03/23/2022	VARIOUS		35,310,288	31,277,000	497,225	2.B FE
10922N-AH-6	Brighthouse Financial In-SENIOR UNSECURE		03/10/2022	BARCLAYS CAPITAL INC		2,248,416	2,757,000	33,023	2.B FE
110122-CR-7	Bristol-Myers Squibb Co-SENIOR UNSECURED		01/19/2022	VARIOUS		41,175,400	35,000,000	351,215	1.F FE
11135E-AA-2	Broadstone Net Lease LLC-SENIOR UNSECURE		03/18/2022	VARIOUS		9,790,148	10,524,000	51,083	2.B 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
11135F-AQ-4	Broadcom Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,754,400	10,000,000	74,931	2.C FE
115236-AC-5	Brown & Brown Inc-SENIOR UNSECURED		01/21/2022	DAIWA SECURITIES AME		4,805,500	5,000,000	42,882	2.C FE
115236-AE-1	Brown & Brown Inc-SENIOR UNSECURED		03/18/2022	VARIOUS		25,436,950	25,000,000	12,833	2.C FE
12008R-AP-2	Builders FirstSource Inc-SENIOR UNSECURE		03/29/2022	SEAPORT GROUP		4,681,250	5,000,000	35,417	3.C FE
120568-BC-3	Bunge Ltd Finance Corp-SENIOR UNSECURED		01/19/2022	VARIOUS		19,666,200	20,000,000	101,597	2.B FE
1248EP-BT-9	CCO HLDGS LLC/CAP CORP-SENIOR UNSECURED		02/24/2022	MORGAN		1,004,480	1,000,000	16,656	3.B FE
1248EP-CQ-4	CCO Holdings LLC / CCO H-SENIOR UNSECURE		03/15/2022	BARCLAYS CAPITAL INC		2,748,750	3,000,000	22,958	3.C FE
12510H-AN-0	Capital Automotive REIT-CAUTO 2021-1A A4		03/04/2022	CANTOR		12,673,125	13,500,000	23,805	1.E FE
12510H-AR-1	Capital Automotive REIT-CAUTO 2022-1A B		03/08/2022	DIRECT		999,584	1,000,000	0	2.B FE
12543X-AD-8	CHL Mortgage Pass-Throug-CWHL 2006-19 1A		03/01/2022	PAYUP		0	15	0	1.D FM
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7		01/10/2022	CREDIT SUISSE SECURI		100,023	137,962	299	3.B FM
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		01/10/2022	CREDIT SUISSE SECURI		1,627,347	2,949,177	6,390	3.B FM
12546Y-AA-9	CHNGE Mortgage Trust-CHNGE 2022-2 A1		02/22/2022	CANTOR		52,080,552	52,081,000	125,010	1.F FE
125523-AH-3	Cigna Corp-SENIOR UNSECURED		02/28/2022	CITIGROUP GLOBAL MAR		16,193,840	14,950,000	248,907	2.A FE
125523-AV-2	Cigna Corp-SENIOR UNSECURED		01/20/2022	JANE		7,830,300	7,500,000	67,031	2.A FE
12575A-AE-7	CMFT Net Lease-CIMNL 2021-1 A5		03/25/2022	CREDIT SUISSE SECURI		7,393,125	8,000,000	5,820	1.F FE
126117-AW-0	CNA Financial Corp-SENIOR UNSECURED		01/21/2022	DAIWA SECURITIES AME		4,728,550	5,000,000	45,556	2.A FE
126416-AB-2	CSMC 2022-NQM1-CSMC 2022-NQM1 A2		01/24/2022	CSAG		15,999,742	16,000,000	30,864	1.C FE
126416-AC-0	CSMC 2022-NQM1-CSMC 2022-NQM1 A3		01/24/2022	CSAG		39,182,313	39,182,450	78,610	1.F FE
12641Q-AJ-1	CSMC Series 2009-7R-CSMC 2009-7R 4A5		01/10/2022	VARIOUS		(195,534)	(555,913)	(1,112)	4.D FM
12641Q-BQ-4	CSMC Series 2009-7R-CSMC 2009-7R 8A6		01/10/2022	VARIOUS		(244,063)	(508,464)	(582)	1.D FM
12641Q-CJ-9	CSMC Series 2009-7R-CSMC 2009-7R 11A2		01/10/2022	VARIOUS		(1,908,748)	(1,938,784)	(3,554)	1.D FM
12641Q-CS-9	CSMC Series 2009-7R-CSMC 2009-7R 12A5		01/10/2022	VARIOUS		(629,854)	(976,518)	(1,872)	6.D FM
12659J-AE-7	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE		03/01/2022	BARCLAYS CAPITAL INC		6,707,605	7,000,000	6,923	1.D FE
12659J-AJ-6	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE		03/01/2022	BARCLAYS CAPITAL INC		13,519,238	15,000,000	14,834	2.A FE
12659Y-AB-0	COLT 2022-3 Mortgage Loa-COLT 2022-3 A2		03/17/2022	GOLDMAN		14,999,792	15,000,000	38,097	1.C FE
12659Y-AC-8	COLT 2022-3 Mortgage Loa-COLT 2022-3 A3		03/17/2022	GOLDMAN		11,993,749	12,000,000	31,027	1.F FE
12660B-AB-7	Credit Suisse Mortgage C-CSMC 2022-ATH1		02/17/2022	CSAG		17,683,033	17,683,300	35,123	1.C FE
12660B-AC-5	Credit Suisse Mortgage C-CSMC 2022-ATH1		02/17/2022	CSAG		26,286,262	26,286,499	54,573	1.F FE
12664V-AE-3	CSMC 2022-NQM2 Trust-CSMC 2022-NQM2 A3		03/24/2022	CSAG		3,826,318	3,933,650	12,675	1.F FE
126650-CL-2	CVS Health Corp-SENIOR UNSECURED		01/19/2022	GOLDMAN		7,977,300	7,500,000	807	2.B FE
126650-DR-8	CVS Health Corp-SENIOR UNSECURED		01/21/2022	DAIWA SECURITIES AME		4,756,100	5,000,000	46,337	2.B FE
12668A-XL-4	Alternative Loan Trust 2-CWALT 2005-63 5		01/01/2022	PAYUP		0	33,791	0	1.D FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		01/10/2022	CREDIT SUISSE SECURI		3,310,834	4,029,606	8,003	4.B FM
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1		01/10/2022	CREDIT SUISSE SECURI		736,082	968,737	1,924	4.B FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		01/10/2022	CREDIT SUISSE SECURI		1,623,748	2,128,359	4,227	3.B FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		01/10/2022	CREDIT SUISSE SECURI		1,486,427	1,765,235	3,506	3.B FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		01/10/2022	CREDIT SUISSE SECURI		3,052,175	3,606,136	7,162	1.D FM
134429-BJ-7	Campbell Soup Co-SENIOR UNSECURED		01/20/2022	U. S. BANCORP		9,717,000	10,000,000	59,375	2.B FE
14040H-BG-9	Capital One Financial Co-SENIOR UNSECURE		01/19/2022	CREDIT SUISSE SECURI		7,793,025	7,500,000	110,667	2.A FE
14040H-BN-4	Capital One Financial Co-SENIOR UNSECURE		02/28/2022	BOFAMLSEC		6,029,867	5,768,000	103,944	2.A FE
14040H-BW-4	Capital One Financial Co-SENIOR UNSECURE		02/28/2022	GOLDMAN		7,884,965	7,567,000	25,560	2.A FE
14040H-CG-8	Capital One Financial Co-SUBORDINATED		01/18/2022	GOLDMAN		9,264,100	10,000,000	112,053	2.B FE
141781-BQ-6	Cargill Inc-SENIOR UNSECURED		03/29/2022	BOFAMLSEC		6,111,280	7,000,000	19,503	1.F FE
142339-AJ-9	Carlisle Cos Inc-SENIOR UNSECURED		03/30/2022	DEUTSCHE BANK SECURI		9,287,800	10,000,000	22,917	2.B FE
142339-AL-4	Carlisle Cos Inc-SENIOR UNSECURED		03/22/2022	AMHERST SECURITIES		4,334,200	5,000,000	7,028	2.B FE
14686G-AD-8	Carvana Auto Receivables-CRVNA 2022-N1 C		03/11/2022	CREDIT SUISSE SECURI		11,298,729	11,300,000	0	1.E FE
15135B-AT-8	Centene Corp-SENIOR UNSECURED		03/22/2022	VARIOUS		3,003,750	3,000,000	36,807	3.A FE
16162Y-AL-9	Chase Mortgage Finance T-CHASE 2006-S4 A		03/25/2022	PAYUP		0	340	0	4.B FM
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		01/10/2022	CREDIT SUISSE SECURI		1,224,114	1,966,449	6,227	4.B FM
17030J-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-1 A1		01/21/2022	CANTOR		14,999,889	15,000,000	32,576	1.F FE
171232-AQ-4	CHUBB CORP-SR UNSECURED		03/04/2022	WELLS FARGO		15,111,498	11,400,000	222,300	1.F FE
171239-AJ-5	Chubb INA Holdings Inc-SENIOR UNSECURED		01/20/2022	WELLS FARGO		19,280,000	20,000,000	111,833	1.F FE
172967-CC-3	CITIGROUP INC-SUBORDINATED		01/18/2022	GOLDMAN		12,518,700	10,000,000	133,333	2.B FE
172967-HB-0	CITIGROUP INC-SUBORDINATED		01/21/2022	BARCLAYS CAPITAL INC		10,067,670	9,000,000	181,500	2.B FE
172967-ME-8	Citigroup Inc-SENIOR UNSECURED		02/28/2022	BOFAMLSEC		10,523,400	10,000,000	179,100	1.G FE
172967-NN-7	Citigroup Inc-SENIOR UNSECURED		03/16/2022	CITIGROUP GLOBAL MAR		32,161,600	32,000,000	3,364	1.G 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
17309B-AB-3	Citigroup Mortgage Loan -CMLTI 2006-WF2		01/10/2022	CREDIT SUISSE SECURI		241,765	503,678	1,155	1.D FM
17858P-AB-7	City of Hope-SENIOR UNSECURED		03/31/2022	SOUTHWEST SEC.		21,986,617	19,130,000	131,543	1.E FE
185899-AK-7	Cleveland-Cliffs Inc-SENIOR UNSECURED		03/14/2022	VARIOUS		1,918,254	2,000,000	32,651	3.C FE
18685B-AA-0	Cliffwater Corporate Len Senior Secured		03/29/2022	DIRECT		56,500,000	56,500,000	0	1.C PL
18972E-AB-1	Clydesdale Acquisition H-SENIOR UNSECURE		03/30/2022	MORGAN		3,432,826	3,657,000	0	5.B FE
18977W-2C-3	CNO Global Funding-SECURED		03/28/2022	MITSUBISHI UFJ SEC I		5,427,469	5,900,000	36,482	1.G FE
191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED		01/20/2022	GOLDMAN		14,846,565	15,878,000	64,284	1.E FE
19688H-AA-9	COLT 2022-1 Mortgage Loa-COLT 2022-1 A1		01/25/2022	BARCLAYS CAPITAL INC		39,999,604	40,000,000	65,982	1.A FE
20030N-BH-3	Comcast Corp-SR UNSECURED		03/29/2022	CITIGROUP GLOBAL MAR		6,366,840	6,000,000	53,833	1.G FE
20030N-DR-9	Comcast Corp-SENIOR UNSECURED		01/19/2022	CREDIT SUISSE SECURI		18,452,200	20,000,000	128,311	1.G FE
20268J-AD-5	CommonSpirit Health-SECURED		03/30/2022	VARIOUS		11,150,535	11,325,000	109,850	1.F FE
20825C-AP-9	ConocoPhillips-SR UNSECURED		01/19/2022	AMHERST SECURITIES		2,934,585	2,193,000	23,721	1.G FE
20826F-AR-7	ConocoPhillips Co-SENIOR UNSECURED		01/20/2022	VARIOUS		28,687,800	20,000,000	426,417	1.G FE
21871X-AG-4	SAFG Retirement Services-SENIOR UNSECURE		03/31/2022	JP MORGAN SECURITIES		4,992,600	5,000,000	0	2.A FE
219350-BL-8	Corning Inc-SENIOR UNSECURED		01/20/2022	JP MORGAN SECURITIES		1,828,034	1,300,000	14,576	2.A FE
224044-CL-9	Cox Communications Inc-SENIOR UNSECURED		01/25/2022	JP MORGAN SECURITIES		9,158,900	10,000,000	58,000	2.B FE
224044-CN-5	Cox Communications Inc-SENIOR UNSECURED		01/21/2022	VARIOUS		33,748,862	34,783,000	92,602	2.B FE
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		02/01/2022	VARIOUS		610,374	624,256	1,179	3.B FM
22966R-AJ-5	CubeSmart LP-SENIOR UNSECURED		03/04/2022	CITIGROUP GLOBAL MAR		5,002,504	5,331,000	36,280	2.B FE
23802W-AC-5	DataBank Issuer-COLO 2021-1A B		02/18/2022	VARIOUS		6,831,084	7,090,000	14,613	2.B FE
24382J-AB-2	Deephaven Residential Mo-DRMT 2022-1 A2		01/24/2022	GOLDMAN		10,296,707	10,297,000	22,867	1.C FE
24703T-AJ-5	Dell International LLC /-FIRST LIEN		01/20/2022	VARIOUS		21,911,450	15,000,000	23,625	2.B FE
25273C-AB-6	Diamond Resorts Owner Tr-DROT 2021-1A B		01/21/2022	DEUTSCHE BANK SECURI		2,784,978	2,802,053	798	1.F FE
25468P-DB-9	WALT DISNEY COMPANY/THE-SR UNSECURED		01/19/2022	GOLDMAN		22,485,200	20,000,000	114,583	2.A FE
256746-AG-3	Dollar Tree Inc-SENIOR UNSECURED		01/19/2022	JANE		7,960,425	7,500,000	55,000	2.B FE
256746-AJ-7	Dollar Tree Inc-SENIOR UNSECURED		01/25/2022	VARIOUS		38,421,114	39,447,000	152,261	2.B FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		03/24/2022	BOFAMLSEC		1,911,150	1,920,000	13,836	2.A FE
26078J-AE-0	DowDuPont Inc-SENIOR UNSECURED		02/24/2022	BARCLAYS CAPITAL INC		11,769,300	10,000,000	152,183	2.A FE
26882P-BE-1	ERAC USA FINANCE LLC-UNSECURED SENIOR NO		01/21/2022	U. S. BANCORP		7,168,650	5,000,000	97,222	2.A FE
26929H-AB-1	EWC Master Issuer LLC-WAX 2022-1A A2		03/28/2022	DIRECT		7,206,142	7,500,000	0	2.B FE
278865-BN-9	Ecolab Inc-SENIOR UNSECURED		01/20/2022	VARIOUS		12,708,584	13,620,000	38,462	1.G FE
28368E-AD-8	KINDER MORGAN INC/DE-SENIOR UNSECURED		01/25/2022	WELLS FARGO		10,687,209	7,789,000	297,021	2.B FE
28368E-AE-6	Kinder Morgan Inc/DE-BOND		01/18/2022	GOLDMAN		13,757,500	10,000,000	10,764	2.B FE
28416L-AB-8	Elara HGV Timeshare Issu-EHGVT 2021-A B		01/21/2022	BOFAMLSEC		2,988,497	3,039,552	0	1.F FE
291011-BS-2	Emerson Electric Co-SENIOR UNSECURED		03/08/2022	VARIOUS		23,347,990	26,000,000	99,944	1.F FE
292505-AD-6	ENCANA CORP-BOND		01/19/2022	CITIGROUP GLOBAL MAR		6,342,650	5,000,000	140,833	3.A FE
292505-AE-4	ENCANA CORP-SENIOR UNSECURED NOTE		01/19/2022	CITIGROUP GLOBAL MAR		7,120,694	5,567,000	159,819	3.A FE
29272W-AF-6	Energizer Holdings Inc-SENIOR UNSECURED		03/03/2022	BOFAMLSEC		2,319,000	2,319,000	0	4.B FE
29336T-AA-8	EnLink Midstream LLC-SENIOR UNSECURED		02/18/2022	MILLENNIUM ADVISORS		1,491,000	1,500,000	18,365	3.A FE
29366M-AB-4	Entergy Arkansas LLC-SECURED		01/19/2022	VARIOUS		13,824,887	15,555,000	40,959	1.F FE
29366M-AC-2	Entergy Arkansas LLC-FIRST LIEN		01/20/2022	VARIOUS		8,468,569	8,296,000	30,108	1.F FE
293791-AF-6	Enterprise Products Oper-SENIOR UNSECURE		01/18/2022	GOLDMAN		13,224,000	10,000,000	265,451	2.A FE
30212P-AR-6	Expedia Group Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,005,400	10,000,000	139,931	2.C FE
30225V-AF-4	Extra Space Storage LP-SENIOR UNSECURED		03/30/2022	CITIGROUP GLOBAL MAR		11,719,630	13,000,000	110,500	2.B FE
30225V-AG-2	Extra Space Storage LP-SENIOR UNSECURED		03/30/2022	WELLS FARGO		20,011,041	21,158,000	156,564	2.B FE
30225V-AH-0	Extra Space Storage LP-SENIOR UNSECURED		03/30/2022	VARIOUS		31,847,946	31,830,000	542	2.B FE
30231G-BF-8	Exxon Mobil Corp-SENIOR UNSECURED		01/18/2022	BARCLAYS CAPITAL INC		5,061,214	4,456,000	63,308	1.D FE
313747-AV-9	FEDERAL REALTY INVESTMEN-SR UNSECURED		01/19/2022	BARCLAYS CAPITAL INC		2,164,374	1,895,000	11,844	2.A FE
313747-BA-4	Federal Realty Investmen-SENIOR UNSECURE		03/29/2022	U. S. BANCORP		5,589,363	5,700,000	66,500	2.A FE
31428X-AX-4	FEDEX CORP-SENIOR UNSECURED		03/17/2022	U. S. BANCORP		1,223,442	1,100,000	9,882	2.B FE
33768D-AE-4	FirstKey Homes 2022-SFRA-FKH 2022-SFRA C		03/10/2022	MORGAN		8,244,637	8,250,000	0	1.G FE
337738-BC-1	Fiserv Inc-SENIOR UNSECURED		01/20/2022	GOLDMAN		19,708,700	20,000,000	75,083	2.B FE
33938M-AA-7	Flexential Issuer 2021-1		03/01/2022	GUGGENHEIM CAPITAL M		14,466,523	14,750,000	10,653	1.G FE
33938M-AC-3	Flexential Issuer 2021-1-FLX 2021-1A C		02/07/2022	VARIOUS		21,914,063	22,000,000	20,983	3.C FE
341081-EP-8	FLORIDA POWER & LIGHT CO-BOND		02/25/2022	GOLDMAN		7,679,936	6,150,000	29,981	1.E FE
341081-FQ-5	Florida Power & Light Co-SECURED		01/18/2022	JP MORGAN SECURITIES		18,953,642	16,567,000	252,670	1.D FE
345370-CA-6	Ford Motor Co-SENIOR UNSECURED NOTE		02/18/2022	CITIGROUP GLOBAL MAR		2,470,000	2,000,000	15,314	3.B 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
350860-AJ-0	Four Corners Property Tr Senior Unsecure		03/17/2022	BARCLAYS CAPITAL INC		15,000,000	15,000,000	0	2.B FE
36143L-2D-6	GA Global Funding Trust-SECURED		02/28/2022	VARIOUS		5,920,514	6,438,000	58,586	1.G FE
36143L-2H-7	GA Global Funding Trust-SECURED		03/04/2022	MORGAN		19,942,020	21,000,000	104,883	1.F FE
361448-AW-3	GATX CORP-SR UNSECURED		01/20/2022	U. S. BANCORP		5,182,200	5,000,000	51,458	2.B FE
361448-BG-7	GATX Corp-SENIOR UNSECURED		03/04/2022	CITIGROUP GLOBAL MAR		3,670,525	4,100,000	20,990	2.B FE
36164Q-NA-2	GE CAPITAL INTL FUNDING-SENIOR UNSECURED		02/25/2022	VARIOUS		36,304,244	32,065,000	320,353	2.B FE
36168V-AE-3	GCAT 2022-NQM1 Trust-GCAT 2022-NQM1 A2		03/09/2022	CSAG		19,533,818	19,534,000	84,409	1.C FE
36168V-AF-0	GCAT 2022-NQM1 Trust-GCAT 2022-NQM1 A3		03/09/2022	CSAG		23,519,893	23,596,000	104,871	1.G FE
36168X-AE-9	GCAT 2022-HX1 Trust-GCAT 2022-HX1 A2		02/09/2022	BARCLAYS CAPITAL INC		9,999,785	10,000,000	43,475	1.C FE
36186C-BY-8	ALLY FINL INC SR GTD NT		01/18/2022	GOLDMAN		13,736,100	10,000,000	175,556	2.C FE
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		01/10/2022	CREDIT SUISSE SECURI		1,835,327	1,864,207	3,703	1.D FM
36250S-AR-0	GS Mortgage Securities C-GSMS 2018-GS10		01/25/2022	GOLDMAN		8,784,097	10,165,125	22,024	2.C FE
36264E-BD-5	GS Mortgage-Backed Secur-GSMBS 2022-NQM1		03/03/2022	GOLDMAN		23,389,840	22,688,000	106,206	1.E FE
36440*-AA-0	Galveston Cruise Termina Senior Secured		03/16/2022	DIRECT		551,021	551,021	0	4.A Z
37045V-AG-5	General Motors Co-SENIOR UNSECURED		01/19/2022	JEFFERIESLLC		8,483,680	8,000,000	97,778	2.C FE
37045X-DS-2	General Motors Financial-SENIOR UNSECURE		03/10/2022	VARIOUS		50,871,924	52,083,000	97,915	2.C FE
372460-AC-9	Genuine Parts Co-SENIOR UNSECURED		03/17/2022	VARIOUS		26,365,446	28,300,000	140,120	2.B FE
375558-AZ-6	GILEAD SCIENCES INC-SENIOR UNSECURED		01/20/2022	CITIGROUP GLOBAL MAR		10,489,600	10,000,000	168,194	2.A FE
37959G-AA-5	Global Atlantic Fin Co-SENIOR UNSECURED		03/17/2022	GOLDMAN		15,169,950	15,000,000	286,000	2.B FE
37959G-AB-3	Global Atlantic Fin Co-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,669,500	10,000,000	30,382	2.C FE
38141G-XG-4	Goldman Sachs Group Inc/-SENIOR UNSECURE		03/03/2022	MORGAN		8,632,620	9,000,000	19,500	1.F FE
38141G-ZM-9	Goldman Sachs Group Inc/-SENIOR UNSECURE		03/11/2022	VARIOUS		67,158,837	68,600,000	50,476	1.F FE
38218J-AA-4	Goodgreen 2022-1-GOODG 2022-1A A		03/11/2022	DEUTSCHE BANK SECURI		21,992,610	22,000,000	0	1.A FE
38218J-AB-2	Goodgreen 2022-1-GOODG 2022-1A B		03/15/2022	DEUTSCHE BANK SECURI		5,107,762	5,115,000	62	1.C FE
38218J-AC-0	Goodgreen 2022-1-GOODG 2022-1A C		03/11/2022	DEUTSCHE BANK SECURI		6,182,427	6,200,000	0	2.B FE
404119-BQ-1	HCA Inc-FIRST LIEN		01/19/2022	DEUTSCHE BANK SECURI		8,228,475	7,500,000	105,000	2.C FE
404119-CC-1	HCA Inc-FIRST LIEN		01/19/2022	VARIOUS		18,997,600	20,000,000	7,257	2.C FE
406216-BJ-9	HALLIBURTON CO-SR UNSECURED		01/20/2022	MORGAN		19,766,250	17,128,000	158,359	2.A FE
406216-BK-6	HALLIBURTON CO-SR UNSECURED		02/25/2022	BOFAMLSEC		2,916,136	2,648,000	38,984	2.A FE
417558-AA-1	Harvest Midstream I LP-SENIOR UNSECURED		03/11/2022	MARKETAXESS FINANCIA		3,036,400	3,000,000	104,771	3.C FE
423452-AE-1	Helmerich & Payne Inc-SENIOR UNSECURED		01/25/2022	VARIOUS		17,847,087	18,450,000	169,183	2.A FE
42806M-BL-2	Hertz Vehicle Financing -HERTZ 2022-5A B		03/25/2022	BARCLAYS CAPITAL INC		4,998,000	5,000,000	0	1.F FE
42806M-BN-8	Hertz Vehicle Financing -HERTZ 2022-5A C		03/25/2022	BARCLAYS CAPITAL INC		2,499,053	2,500,000	0	2.B FE
42981C-AA-6	HIGH STREET FUNDING TRUS-SENIOR UNSECURE		02/24/2022	GOLDMAN		10,854,860	10,225,000	15,179	2.A FE
43371H-AA-1	Hoag Memorial Hospital P-UNSECURED		03/24/2022	JP MORGAN SECURITIES		30,274,300	30,249,000	0	1.C FE
437076-BX-9	Home Depot Inc/The-SENIOR UNSECURED		03/08/2022	CITIGROUP GLOBAL MAR		5,624,050	5,000,000	58,750	1.F FE
437076-BZ-4	Home Depot Inc/The-SENIOR UNSECURED		01/20/2022	GOLDMAN		15,157,800	15,000,000	50,781	1.F FE
437076-CK-6	Home Depot Inc/The-SENIOR UNSECURED		01/20/2022	VARIOUS		9,340,500	10,000,000	92,431	1.F FE
44107H-AF-9	NY Society for Relief of-SECURED		01/21/2022	SOUTHWEST SEC.		4,561,950	5,000,000	42,228	1.E FE
44107T-BA-3	Host Hotels & Resorts LP-SENIOR UNSECURE		01/18/2022	GOLDMAN		9,465,600	10,000,000	45,917	2.C FE
444859-BD-3	Humana Inc-SENIOR UNSECURED		01/20/2022	GOLDMAN		2,285,097	2,170,000	26,224	2.C FE
449148-AE-1	Hypertherm, Inc. Senior Secured Note Ser		01/26/2022	DIRECT		8,380,136	8,380,136	0	2.B Z
451102-BT-3	Icahn Enterprises LP / I-SENIOR UNSECURE		02/22/2022	BOFAMLSEC		5,062,500	5,000,000	85,938	3.C FE
455434-BT-6	INDIANAPOLIS PWR & LIGHT-SECURED		01/18/2022	VARIOUS		15,547,157	13,747,000	122,176	1.F FE
458140-BV-1	Intel Corp-SENIOR UNSECURED		01/20/2022	DEUTSCHE BANK SECURI		3,793,280	4,000,000	50,400	1.E FE
458140-BW-9	Intel Corp-SENIOR UNSECURED		01/20/2022	WELLS FARGO		9,657,900	10,000,000	137,250	1.E FE
459200-KB-6	International Business M-SENIOR UNSECURE		01/20/2022	VARIOUS		12,397,156	11,159,000	85,302	1.G FE
459200-KC-4	International Business M-SENIOR UNSECURE		01/20/2022	GOLDMAN		17,262,300	15,000,000	122,188	1.G FE
459506-AQ-4	International Flavors & -SENIOR UNSECURE		03/31/2022	VARIOUS		38,049,516	41,197,000	303,034	2.B FE
46188B-AD-4	Invitation Homes Operati-SENIOR UNSECURE		03/25/2022	BOFAMLSEC		5,595,358	5,610,000	0	2.C FE
466247-J4-6	JP Morgan Mortgage Trust-JPMMT 2006-A2 2		01/10/2022	CREDIT SUISSE SECURI		94,454	99,539	99	1.D FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		01/10/2022	CREDIT SUISSE SECURI		625,781	970,202	2,015	3.B FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		01/10/2022	CREDIT SUISSE SECURI		599,410	932,527	2,020	4.B FM
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		02/02/2022	GUGGENHEIM CAPITAL M		10,000,000	10,000,000	0	2.B FE
46647P-BP-0	JPMorgan Chase & Co-SUBORDINATED		02/28/2022	BARCLAYS CAPITAL INC		9,720,700	10,000,000	89,501	1.G FE
46647P-CU-8	JPMorgan Chase & Co-SENIOR UNSECURED		03/11/2022	VARIOUS		32,367,629	33,500,000	114,899	1.F FE
46817M-AK-3	Jackson Financial Inc-SENIOR UNSECURED		03/10/2022	VARIOUS		70,988,916	73,853,000	508,866	2.B FE

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46817M-AM-9	Jackson Financial Inc-SENIOR UNSECURED		03/10/2022	BARCLAYS CAPITAL INC		4,255,850	5,000,000	61,667	2.B FE
468223-AW-2	Jackson Laboratory/The-UNSECURED		03/08/2022	WELLS FARGO		975,470	1,000,000	6,647	1.E FE
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		03/01/2022	PAYUP		0	65	0	1.D FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		01/01/2022	PAYUP		0	2,196	0	1.D FM
478111-AC-1	Johns Hopkins Health Sys-UNSECURED		03/24/2022	VARIOUS		21,472,585	21,109,000	276,281	1.D FE
48203R-AP-9	Juniper Networks Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,212,100	10,000,000	22,222	2.B FE
48252A-AA-9	KKR Group Finance Co VI -SENIOR UNSECURE		03/31/2022	KEY CAPITAL MARKETS		1,054,483	1,027,000	9,949	1.F FE
48255B-AA-4	MULTIPLE GUARANTORS-SENIOR UNSECURED		03/08/2022	VARIOUS		19,722,180	22,000,000	128,556	1.F FE
48305Q-AE-3	Kaiser Foundation Hospit-UNSECURED		02/07/2022	MORGAN		8,093,844	8,100,000	72,015	1.D FE
48305Q-AG-8	Kaiser Foundation Hospit-UNSECURED		03/15/2022	WELLS FARGO		5,120,640	6,000,000	53,035	1.D FE
48555H-AA-8	Kapitus Asset Securitiza-KAPT 2022-1A A		02/02/2022	GUGGENHEIM CAPITAL M		6,749,987	6,750,000	0	1.C FE
488401-AC-4	Kemper Corp-SENIOR UNSECURED		03/18/2022	VARIOUS		32,848,276	37,175,000	424,607	2.B FE
488401-AD-2	Kemper Corp-SENIOR UNSECURED		03/22/2022	BOFAMLSEC		9,610,600	10,000,000	32,722	2.B FE
49271V-AH-3	Keurig Dr Pepper Inc-SENIOR UNSECURED		01/19/2022	RBC CAPITAL MARKETS		8,078,325	7,500,000	51,532	2.B FE
49271V-AJ-9	Keurig Dr Pepper Inc-SENIOR UNSECURED		03/17/2022	VARIOUS		20,170,500	20,000,000	199,111	2.B FE
49271V-AN-0	Keurig Dr Pepper Inc-SENIOR UNSECURED		03/03/2022	MORGAN		7,777,100	8,300,000	89,225	2.B FE
49446R-AZ-2	Kimco Realty Corp-SENIOR UNSECURED		03/01/2022	AMHERST SECURITIES		10,029,650	10,000,000	6,222	2.A FE
50196@-AA-5	LCN North American Fund Term Loan		02/07/2022	DIRECT		949,841	949,841	0	1.F PL
505742-AP-1	Ladder Capital Finance H-SENIOR UNSECURE		03/10/2022	VARIOUS		2,472,215	2,600,000	23,605	3.B FE
51236L-AC-6	BVEBO-BVEBO 2022-1 M2		03/14/2022	JP MORGAN SECURITIES		6,776,992	6,777,000	0	1.F FE
52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED		01/20/2022	VARIOUS		12,339,078	11,725,000	172,552	2.A FE
52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED		02/24/2022	VARIOUS		8,593,934	8,029,000	159,576	2.A FE
521865-BC-8	Lear Corp-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,571,800	10,000,000	52,000	2.B FE
52532X-AF-2	Leidos Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,895,100	10,000,000	78,993	2.C FE
526057-CR-3	Lennar Corp-SENIOR UNSECURED		01/20/2022	MORGAN		18,474,173	16,866,000	189,918	2.C FE
52605A-AB-3	Lendingpoint 2022-A Asse-LENDINGPOINT 20		01/20/2022	CREDIT SUISSE SECURI		17,999,037	18,000,000	0	1.G FE
53636C-AA-2	LiquiGlide Inc-SECURED		02/23/2022	GUGGENHEIM		7,630,000	7,630,000	0	1.F PL
53950T-10-5	Loan Asset Issuer LLC, Series 2021 M-2 -		03/29/2022	DIRECT		1,750,000	175,000	0	6. *
53950T-AA-3	Loan Asset Issuer LLC, Series 2021 M-2 -		03/29/2022	DIRECT		25,000,000	25,000,000	0	1.D PL
53950T-AB-1	Loan Asset Issuer LLC, Series 2021 M-2 -		03/29/2022	DIRECT		10,000,000	10,000,000	0	1.G PL
53950T-AC-9	Loan Asset Issuer LLC, Series 2021 M-2 -		03/29/2022	DIRECT		5,000,000	5,000,000	0	2.C PL
53950T-AD-7	Loan Asset Issuer LLC, Series 2021 M-2 -		03/29/2022	DIRECT		4,000,000	4,000,000	0	3.C PL
53950T-AE-5	Loan Asset Issuer LLC, Series 2021 M-2 -		03/29/2022	DIRECT		4,000,000	4,000,000	0	4.C PL
53950T-AF-2	Loan Asset Issuer LLC, Series 2021 M-2 -		03/29/2022	DIRECT		250,000	250,000	0	5.B PL
53950X-10-6	Loan Asset Issuer LLC - Series 2022 NG-1		02/28/2022	DIRECT		6,171,781	6,261	0	3.A Z
53950X-AA-4	Loan Asset Issuer LLC - Series 2022 NG-1		02/28/2022	DIRECT		21,914,052	21,914,052	0	1.G PL
53950X-AB-2	Loan Asset Issuer LLC - Series 2022 NG-1		02/28/2022	DIRECT		13,774,547	13,774,547	0	2.C PL
53950X-AC-0	Loan Asset Issuer LLC - Series 2022 NG-1		02/28/2022	DIRECT		8,139,505	8,139,505	0	3.C PL
548661-DT-1	Lowe's Cos Inc-SENIOR UNSECURED		01/19/2022	CITIGROUP GLOBAL MAR		8,034,000	7,500,000	80,000	2.A FE
548661-EA-1	Lowe's Cos Inc-SENIOR UNSECURED		01/21/2022	VARIOUS		19,903,800	20,000,000	166,250	2.A FE
552758-AA-2	MFRA Trust-MFRA 2022-CHM1 A1		03/03/2022	CSAG		24,999,963	25,000,000	99,566	1.F FE
55283A-AA-7	MCA Fund Holding LLC-MCA 2020-1 A		01/19/2022	BARCLAYS CAPITAL INC		4,583,248	4,537,870	32,774	1.F FE
55316P-AL-1	MKT 2020-525M Mortgage T-SERIES 20-525M		02/28/2022	CITIGROUP GLOBAL MAR		4,342,773	5,000,000	408	1.D
55336V-BQ-2	MPLX LP-SENIOR UNSECURED		03/10/2022	VARIOUS		18,962,400	20,000,000	135,444	2.B FE
55336V-BT-6	MPLX LP-SENIOR UNSECURED		03/10/2022	CITIGROUP GLOBAL MAR		24,745,500	25,000,000	0	2.B FE
55903V-AL-7	Magallanes Inc-SENIOR UNSECURED		03/17/2022	BARCLAYS CAPITAL INC		15,111,600	15,000,000	10,698	2.C FE
56585A-BH-4	Marathon Petroleum Corp-SENIOR UNSECURED		01/20/2022	BARCLAYS CAPITAL INC		18,675,804	17,263,000	187,064	2.B FE
570535-AU-8	Markel Corp-SENIOR UNSECURED		03/15/2022	GOLDMAN		7,315,275	7,371,000	0	2.B FE
571676-AF-2	Mars Inc-SENIOR UNSECURED		01/19/2022	VARIOUS		21,877,931	18,975,000	229,018	1.F FE
571903-BF-9	Marriott International I-SENIOR UNSECURE		02/24/2022	VARIOUS		15,135,850	15,000,000	157,014	2.C FE
571903-BG-7	Marriott International I-SENIOR UNSECURE		01/21/2022	DEUTSCHE BANK SECURI		9,775,200	10,000,000	79,167	2.C FE
586054-AB-4	MEMORIAL SLOAN-KETTERING-SR UNSECURED		03/08/2022	JP MORGAN SECURITIES		11,258,200	10,000,000	79,063	1.D FE
58933Y-BF-1	Merck & Co Inc-SENIOR UNSECURED		01/18/2022	CSAG		9,281,000	10,000,000	30,556	1.E FE
58933Y-BG-9	Merck & Co Inc-SENIOR UNSECURED		01/18/2022	CSAG		9,196,100	10,000,000	32,222	1.E FE
59217G-EG-0	Metropolitan Life Global-SECURED		03/31/2022	VARIOUS		15,307,606	15,756,000	222,923	1.D FE
61033M-AB-0	Monroe Capital Income PI-MCIP 2022-1A A		03/16/2022	DIRECT		4,427,024	4,500,000	0	1.F Z
617446-8L-6	Morgan Stanley-SENIOR UNSECURED		02/25/2022	MORGAN		12,566,636	13,072,000	38,221	1.F FE

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

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617446-8U-6	Morgan Stanley-SENIOR UNSECURED		03/03/2022	MORGAN		7,423,271	8,300,000	9,927	1.F FE
61747Y-ED-3	Morgan Stanley-SENIOR UNSECURED		03/16/2022	MORGAN		22,778,130	25,500,000	90,400	1.F FE
61747Y-EF-8	Morgan Stanley-SUBORDINATED		01/21/2022	VARIOUS		32,687,500	35,000,000	308,085	2.A FE
61747Y-EL-5	Morgan Stanley-SENIOR UNSECURED		03/11/2022	MORGAN		3,788,680	4,000,000	16,677	1.F FE
61774L-AG-4	Morgan Stanley Capital I-MSC 2022-L8 D		03/25/2022	MORGAN		4,821,499	6,462,000	2,693	2.A FE
61774L-BY-4	Morgan Stanley Capital I-MSC 2022-L8 C		03/25/2022	MORGAN		20,986,465	22,105,000	13,983	1.G FE
61945C-AD-5	Mosaic Co/The-SENIOR UNSECURED		03/30/2022	VARIOUS		21,429,601	18,132,000	265,832	2.C FE
61946Q-AB-7	Mosaic Solar Loan Trust -MSAIC 2022-1A B		03/10/2022	RBC CAPITAL MARKETS		28,872,963	30,000,000	0	1.G FE
637071-AM-3	National Oilwell Varco I-SENIOR UNSECURE		01/18/2022	GOLDMAN		10,321,700	10,000,000	49,000	2.B FE
638612-AM-3	Nationwide Financial Ser-SENIOR UNSECURE		01/21/2022	CITIGROUP GLOBAL MAR		11,783,415	10,500,000	62,563	1.F FE
63902H-BF-5	Nature Conservancy/The-SENIOR UNSECURED		03/07/2022	VARIOUS		17,648,875	16,750,000	2,913	1.C FE
651639-AY-2	Newmont Corp-SENIOR UNSECURED		01/19/2022	JP MORGAN SECURITIES		9,620,100	10,000,000	68,750	2.A FE
65339K-BZ-2	NextEra Energy Capital H-SENIOR UNSECURE		03/01/2022	MORGAN		2,839,050	3,000,000	16,267	2.A FE
65473P-AL-9	NiSource Inc-SENIOR UNSECURED		01/21/2022	VARIOUS		27,391,100	30,000,000	225,486	2.B FE
66415*-AA-8	Northeast Energy Center Senior Secured N		01/06/2022	DIRECT		15,000,000	15,000,000	0	2.B Z
67103H-AJ-6	O'Reilly Automotive Inc-SENIOR UNSECURED		03/10/2022	U. S. BANCORP		5,258,150	5,000,000	95,083	2.A FE
67103H-AK-3	O'Reilly Automotive Inc-SENIOR UNSECURED		03/04/2022	CITIGROUP GLOBAL MAR		7,472,739	8,300,000	69,801	2.B FE
67181D-AH-4	Oak Street Investment Gr-OAKIG 2020-1A B		02/18/2022	CREDIT SUISSE SECURI		3,089,063	3,000,000	1,393	2.A FE
67190A-AD-8	Oak Street Investment Gr-OAKIG 2021-1A A		03/08/2022	CREDIT SUISSE SECURI		8,934,815	9,135,000	16,545	1.F FE
674599-DF-9	Occidental Petroleum Cor-SENIOR UNSECURE		02/17/2022	SUMRIDGE PARTNERS LL		4,680,000	4,000,000	108,754	3.B FE
677415-CR-0	Ohio Power Co-SENIOR UNSECURED		01/18/2022	BARCLAYS CAPITAL INC		8,501,031	7,700,000	41,922	1.G FE
678858-BV-2	Oklahoma Gas and Electri-SENIOR UNSECURE		03/30/2022	WELLS FARGO		9,587,071	9,710,000	0	1.G FE
681936-BB-5	Omega Healthcare Investo-SENIOR UNSECURE		01/20/2022	BARCLAYS CAPITAL INC		4,138,797	3,900,000	60,596	2.C FE
681936-BL-3	Omega Healthcare Investo-SENIOR UNSECURE		01/18/2022	GOLDMAN		10,209,600	10,000,000	109,757	2.C FE
68268N-AP-8	ONEOK Partners LP-SENIOR UNSECURED		01/20/2022	BARCLAYS CAPITAL INC		7,675,508	7,114,000	124,910	2.B FE
682696-AD-1	OneMain Financial Issuan-OMFIT 2020-2A D		03/01/2022	BARCLAYS CAPITAL INC		9,924,609	10,000,000	16,292	2.B FE
68269M-AE-4	OneMain Financial Issuan-OMFIT 2021-1A D		03/04/2022	BARCLAYS CAPITAL INC		4,632,031	5,000,000	8,233	2.B FE
683720-AC-0	Open Text Holdings Inc-SENIOR UNSECURED		03/16/2022	VARIOUS		1,317,590	1,400,000	15,652	3.B FE
686514-AH-3	Orlando Health Obligated-SENIOR UNSECURE		02/07/2022	VARIOUS		4,123,590	4,040,000	44,892	1.F FE
69145B-AA-4	OXFORD FINANCE FUNDING T-OXFIN 2022-1A A		02/08/2022	BARCLAYS CAPITAL INC		18,000,000	18,000,000	0	1.F FE
69145X-AG-6	Oxford Finance Funding XIII, LLC/Class A		03/25/2022	DIRECT		6,603,000	6,603,000	0	1.F Z
69145X-AH-4	Oxford Finance Funding XIII, LLC/Class B		03/25/2022	DIRECT		897,000	897,000	0	2.B Z
69331C-AH-1	PG&E Corp-FIRST LIEN		03/31/2022	CITIGROUP GLOBAL MAR		1,642,625	1,700,000	21,958	3.C FE
69354N-AC-0	PRA Group Inc-SENIOR UNSECURED		03/28/2022	SUNTRUST CAPITAL MAR		4,169,550	3,990,000	23,704	3.B FE
70522#-AA-6	Peco Pallet Holdings Inc Senior Secured		02/16/2022	MITSUBISHI UFJ SEC I		12,500,000	12,500,000	0	2.B PL
718546-AW-4	Phillips 66-SENIOR UNSECURED		02/25/2022	RBC CAPITAL MARKETS		2,888,126	3,165,000	14,366	2.A FE
72346Q-AC-8	Pinnacle Financial Partn-SUBORDINATED		03/28/2022	STIFEL NICOLAUS		20,000,000	20,000,000	34,375	2.A FE
72650R-BN-1	Plains All American Pipe-SENIOR UNSECURE		02/25/2022	VARIOUS		7,858,519	7,902,000	138,461	2.C FE
74166M-AE-6	Prime Security Services -PRSESE 6 1/4 01		02/17/2022	MARKETAXESS FINANCIA		1,054,969	1,089,000	6,995	4.C FE
743263-AE-5	Progress Energy Inc-SR UNSECURED		03/24/2022	BARCLAYS CAPITAL INC		6,376,700	5,000,000	29,063	2.B FE
743315-AL-7	PROGRESSIVE CORP-SENIOR UNSECURED		03/03/2022	WELLS FARGO		8,981,917	6,975,000	116,250	1.F FE
743315-AZ-6	Progressive Corp/The-SENIOR UNSECURED		03/30/2022	WELLS FARGO		6,925,695	7,120,000	13,053	1.F FE
74332V-AE-5	Progress Residential 202-PROG 2022-SFR2		03/14/2022	GOLDMAN		5,933,852	6,000,000	0	1.F FE
744560-CA-2	Public Service Electric -SECURED		03/09/2022	BARCLAYS CAPITAL INC		3,052,962	3,300,000	11,733	1.F FE
745332-CC-8	PUGET SOUND ENERGY INC-SECURED		01/20/2022	GOLDMAN		2,485,917	1,890,000	2,723	1.F FE
745867-AP-6	PulteGroup Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		12,655,500	10,000,000	115,104	2.C FE
74834L-BC-3	Quest Diagnostics Inc-SENIOR UNSECURED		01/24/2022	GOLDMAN		10,049,200	10,000,000	20,222	2.B FE
74958Y-AE-2	RFMSI Series 2007-S4 Tru-RFMSI 2007-S4 A		01/10/2022	CREDIT SUISSE SECURI		374,944	400,343	1,268	3.B FM
749685-AY-9	RPM International Inc-SENIOR UNSECURED		03/10/2022	VARIOUS		25,198,444	26,102,000	64,654	2.C FE
75003@-AA-5	Renewable Energy Alterna Senior Secured		12/10/2021	DIRECT		(12,500,000)	(3,889,171)	0	2.C Z
756109-AW-4	Realty Income Corp-SENIOR UNSECURED		03/29/2022	BOFAMLSEC		12,554,649	12,688,000	121,417	1.G FE
75884R-AZ-6	Regency Centers LP-SENIOR UNSECURED		02/24/2022	CITIGROUP GLOBAL MAR		10,466,827	10,680,000	142,652	2.A FE
75884R-BA-0	Regency Centers LP-SENIOR UNSECURED		03/18/2022	VARIOUS		28,843,588	28,520,000	282,425	2.A FE
759509-AB-8	Reliance Steel & Aluminu-SENIOR UNSECURE		01/20/2022	GOLDMAN		7,180,777	5,198,000	68,245	2.B FE
759509-AG-7	Reliance Steel & Aluminu-SENIOR UNSECURE		01/18/2022	GOLDMAN		9,498,900	10,000,000	92,569	2.B FE
760759-AF-7	Republic Services Inc-SENIOR UNSECURED N		01/20/2022	GOLDMAN		3,967,800	3,000,000	65,425	2.B FE
760759-BA-7	Republic Services Inc-SENIOR UNSECURED		01/21/2022	DEUTSCHE BANK SECURI		9,680,400	10,000,000	50,799	2.B FE

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76119L-AB-7	Resideo Funding Inc-SENIOR UNSECURED		03/30/2022	JP MORGAN SECURITIES		2,458,275	2,694,000	8,980	3.C FE
78409V-BD-5	S&P Global Inc-SENIOR UNSECURED		03/08/2022	MORGAN		9,959,800	10,000,000	0	1.G FE
78409V-BE-3	S&P Global Inc-SENIOR UNSECURED		03/17/2022	GOLDMAN		5,901,350	5,760,000	1,872	1.G FE
78449X-AA-0	SMB Private Education Lo-SMB 2020-B A1A		01/19/2022	BARCLAYS CAPITAL INC		6,791,414	6,923,391	1,489	1.A FE
78450F-AD-9	SMB Private Education Lo-SMB 2022-A B		03/08/2022	GOLDMAN		4,870,018	4,930,000	0	1.D FE
78450F-AE-7	SMB Private Education Lo-SMB 2022-A C		03/08/2022	GOLDMAN		7,996,623	8,000,000	0	1.G FE
784860-AE-1	SVB Financial Group-SENIOR UNSECURED		01/21/2022	VARIOUS		24,489,709	23,742,000	103,047	2.B FE
78646U-A*-0	Safehold Inc. Senior Unsecured Notes		03/28/2022	GOLDMAN		25,000,000	25,000,000	0	2.A Z
79588T-AD-2	Sammons Financial Group -SENIOR UNSECURE		01/18/2022	GOLDMAN		9,943,800	10,000,000	87,472	2.A FE
800363-AC-7	Sandy Spring Bancorp Inc-SUBORDINATED		03/15/2022	PIPERJAFFRAY		25,000,000	25,000,000	0	2.B FE
806851-AH-4	Schlumberger Holdings Co-SENIOR UNSECURE		01/19/2022	VARIOUS		17,406,460	16,000,000	151,694	2.A FE
808513-CA-1	Charles Schwab Corp/The-SENIOR UNSECURED		03/31/2022	MORGAN		24,134,500	25,000,000	62,431	1.F FE
81761T-AA-3	ServiceMaster Funding LL-SERV 2020-1 A2I		02/18/2022	BOFAMLSEC		2,808,158	2,970,000	5,391	2.C FE
824348-AX-4	SHERWIN-WILLIAMS CO-SENIOR UNSECURED		03/10/2022	VARIOUS		7,691,057	7,409,000	95,391	2.B FE
82808#-AA-6	Silver Point Specialty C Senior Unsecure		01/21/2022	DIRECT		20,000,000	20,000,000	0	2.B Z
828807-DF-1	Simon Property Group LP-SENIOR UNSECURED		03/29/2022	CITIGROUP GLOBAL MAR		1,147,500	1,235,000	1,513	1.G FE
828807-DQ-7	Simon Property Group LP-SENIOR UNSECURED		03/31/2022	VARIOUS		14,906,990	16,300,000	66,672	1.G FE
828807-DT-1	Simon Property Group LP-SENIOR UNSECURED		02/25/2022	WELLS FARGO		9,509,500	10,000,000	36,806	1.G FE
832248-BC-1	Smithfield Foods Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,755,700	10,000,000	79,167	2.C FE
83545G-BD-3	Sonic Automotive Inc-SENIOR UNSECURED		03/29/2022	BOFAMLSEC		900,000	1,000,000	19,785	3.C FE
84861T-AD-0	Spirit Realty LP-SENIOR UNSECURED		03/03/2022	MORGAN		10,524,255	10,021,000	57,899	2.B FE
84861T-AJ-7	Spirit Realty LP-SENIOR UNSECURED		03/22/2022	VARIOUS		23,331,740	25,765,000	73,113	2.B FE
852060-AD-4	SPRINT CAPITAL CORP-SENIOR UNSECURED		02/23/2022	VARIOUS		3,575,639	3,045,000	57,235	3.A FE
852060-AT-9	Sprint Capital Corp-SENIOR UNSECURED		02/10/2022	VARIOUS		9,733,180	7,000,000	250,590	3.A FE
855244-BC-2	Starbucks Corp-SENIOR UNSECURED		02/25/2022	MORGAN		19,649,000	20,000,000	28,333	2.A FE
85573T-AB-0	Starwood Mortgage Reside-STARWOOD MORTGA		01/26/2022	CSAG		20,626,777	20,627,000	47,030	1.C FE
85573T-AC-8	Starwood Mortgage Reside-STARWOOD MORTGA		01/26/2022	CSAG		10,999,665	11,000,000	27,151	1.F FE
85573U-AC-5	Starwood Mortgage Reside-STAR 2022-2 A3		03/04/2022	CSAG		8,750,981	8,751,000	34,852	1.F FE
862121-AA-8	STORE Capital Corp-SENIOR UNSECURED		03/15/2022	BRILEY		13,192,746	12,625,000	3,156	2.B FE
862121-AC-4	STORE Capital Corp-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,703,300	10,000,000	47,361	2.B FE
86669P-AA-3	Sun Country Pass Through Series 2022-1A		03/30/2022	GOLDMAN		22,487,293	22,487,293	0	1.F Z
86669Q-AA-1	Sun Country Pass Through Series 2022-1B		03/30/2022	GOLDMAN		6,413,625	6,413,625	0	2.B Z
87165B-AR-4	Synchrony Financial-SENIOR UNSECURED		03/17/2022	GOLDMAN		19,635,065	21,156,000	192,889	2.C FE
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		01/10/2022	CREDIT SUISSE SECURI		1,001,069	3,390,612	427	1.D FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		01/10/2022	CREDIT SUISSE SECURI		1,151,345	3,175,002	7,315	1.D FM
872635-AC-1	TRK 2022-INV1 Trust-TRK 2022-INV1 A3		02/02/2022	MORGAN		4,700,831	4,701,000	17,872	1.G FE
87264A-BB-0	T-Mobile USA Inc-FIRST LIEN		01/20/2022	GOLDMAN		10,444,800	10,000,000	96,250	2.C FE
87264A-CP-8	T-Mobile USA Inc-SECURED		01/19/2022	VARIOUS		19,360,500	20,000,000	66,750	2.C FE
87407R-AC-0	TAL Advantage VII LLC-TAL 2020-1A B		02/24/2022	WELLS FARGO		3,580,786	3,617,813	2,645	2.B FE
875127-BF-8	Tampa Electric Co-SENIOR UNSECURED		01/19/2022	BARCLAYS CAPITAL INC		12,117,538	9,970,000	44,367	1.G FE
875484-AL-1	Tanger Properties LP-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,378,600	10,000,000	122,222	2.C FE
880451-AZ-2	Tennessee Gas Pipeline C-SENIOR UNSECURE		02/25/2022	CITIGROUP GLOBAL MAR		4,778,750	5,000,000	0	2.B FE
883203-BV-2	Textron Inc-SENIOR UNSECURED		01/20/2022	CITIGROUP GLOBAL MAR		3,710,560	3,500,000	53,873	2.B FE
883203-CB-5	Textron Inc-SENIOR UNSECURED		03/18/2022	VARIOUS		19,835,300	20,000,000	138,333	2.B FE
883203-CC-3	Textron Inc-SENIOR UNSECURED		03/10/2022	VARIOUS		18,809,200	20,000,000	206,889	2.B FE
887389-AL-8	Timken Co/The-SENIOR UNSECURED		03/22/2022	BOFAMLSEC		5,676,122	5,770,000	0	2.C FE
892231-AB-7	Townsquare Media Inc-SECURED		02/23/2022	GOLDMAN		2,149,875	2,100,000	9,625	4.B FE
89236T-JQ-9	Toyota Motor Credit Corp-SENIOR UNSECURE		03/31/2022	CITIGROUP GLOBAL MAR		8,893,900	10,000,000	11,611	1.E FE
89787E-AA-9	Trustage Financial Group-SENIOR UNSECURE		03/22/2022	WELLS FARGO		64,529,400	65,000,000	0	2.A FE
90184L-AP-7	Twitter Inc-SENIOR UNSECURED		02/23/2022	JP MORGAN SECURITIES		7,343,000	7,343,000	0	3.B FE
90265E-AR-1	UDR Inc-SENIOR UNSECURED		01/24/2022	WELLS FARGO		10,163,200	10,000,000	134,167	2.A FE
90265E-AU-4	UDR Inc-SENIOR UNSECURED		03/01/2022	CITIGROUP GLOBAL MAR		5,315,700	6,000,000	53,200	2.A FE
90265E-AV-2	UDR Inc-SENIOR UNSECURED		03/04/2022	U. S. BANCORP		11,243,375	12,500,000	60,521	2.A FE
911312-AJ-5	UNITED PARCEL SERVICE IN-SENIOR UNSECURE		01/19/2022	CITIGROUP GLOBAL MAR		29,577,870	21,000,000	21,700	1.G FE
911312-BW-5	United Parcel Service In-SENIOR UNSECURE		03/11/2022	CITIGROUP GLOBAL MAR		20,141,366	15,800,000	381,482	1.G FE
91159H-JB-7	US Bancorp-SUBORDINATED		03/04/2022	U. S. BANCORP		4,475,929	4,755,000	41,127	1.F FE
91324P-DL-3	UnitedHealth Group Inc-SENIOR UNSECURED		03/17/2022	GOLDMAN		8,846,064	8,110,000	91,913	1.F FE

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91324P-EE-8	UnitedHealth Group Inc-SENIOR UNSECURED		01/18/2022	HSBC SECURITIES INC		19,851,400	20,000,000	110,139	1.F FE
91324P-EF-5	UnitedHealth Group Inc-SENIOR UNSECURED		01/20/2022	BARCLAYS CAPITAL INC		11,603,053	11,379,000	70,882	1.F FE
91412N-BG-4	University of Chicago/Th-UNSECURED		03/03/2022	SOUTHWEST SEC.		4,994,126	5,360,000	69,680	1.C FE
914886-AF-3	University of Southern C-SENIOR UNSECURE		03/14/2022	VARIOUS		15,481,350	17,500,000	234,986	1.C FE
91913Y-BC-3	Valero Energy Corp-SENIOR UNSECURED		03/18/2022	MORGAN		6,499,850	7,000,000	61,522	2.B FE
92258X-AA-1	Velocity Commercial Capi-VCC 2022-1 A		02/14/2022	CITIGROUP GLOBAL MAR		1,986,304	2,000,000	8,262	1.A FE
92258X-AB-9	Velocity Commercial Capi-VCC 2022-1 M1		02/14/2022	CITIGROUP GLOBAL MAR		13,138,182	13,250,000	60,891	1.D FE
92343V-EA-8	Verizon Communications I-SENIOR UNSECURE		03/16/2022	GOLDMAN		10,787,700	10,000,000	47,500	2.A FE
92343V-GK-4	Verizon Communications I-SENIOR UNSECURE		02/25/2022	VARIOUS		17,007,750	18,000,000	270,300	2.A FE
92343V-GM-0	Verizon Communications I-SENIOR UNSECURE		03/16/2022	VARIOUS		37,923,140	40,200,000	246,660	2.A FE
92346L-AE-3	Veritas US Inc / Veritas-SECURED		03/28/2022	GOLDMAN		1,862,500	2,000,000	12,083	4.C FE
925524-AV-2	ViacomCBS Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		12,139,400	10,000,000	99,306	2.B FE
92556H-AB-3	ViacomCBS Inc-SENIOR UNSECURED		01/25/2022	VARIOUS		22,914,800	20,000,000	31,625	2.B FE
92556H-AC-1	ViacomCBS Inc-SENIOR UNSECURED		03/10/2022	JP MORGAN SECURITIES		10,341,300	10,000,000	158,125	2.B FE
92556V-AD-8	Viatris Inc-SENIOR UNSECURED		01/20/2022	GOLDMAN		17,431,062	17,894,000	39,946	2.C FE
927804-GF-5	Virginia Electric and Po-SENIOR UNSECURE		01/20/2022	BAIRD		11,608,492	12,105,000	60,245	1.F FE
929043-AL-1	Vornado Realty LP-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,061,600	10,000,000	46,278	2.B FE
92928Q-AF-5	WEA Finance LLC-SENIOR UNSECURED		03/22/2022	CITIGROUP GLOBAL MAR		34,567,805	35,500,000	309,264	2.B FE
92936U-AJ-8	WP Carey Inc-SENIOR UNSECURED		03/17/2022	U. S. BANCORP		1,190,410	1,317,000	4,481	2.B FE
92939U-AE-6	WEC Energy Group Inc-SENIOR UNSECURED		03/29/2022	JP MORGAN SECURITIES		17,205,400	20,000,000	166,000	2.A FE
92940P-AG-9	WRKCo Inc-SENIOR UNSECURED		03/03/2022	U. S. BANCORP		2,272,709	2,350,000	16,058	2.B FE
931108-AA-2	WakeMed Health & Hospita-UNSECURED		03/08/2022	VARIOUS		32,395,850	32,500,000	19,625	1.F FE
95040Q-AL-8	Welltower Inc-SENIOR UNSECURED		01/21/2022	VARIOUS		10,005,500	10,000,000	7,639	2.A FE
95040Q-AM-6	Welltower Inc-SENIOR UNSECURED		01/25/2022	U. S. BANCORP		4,981,250	5,000,000	21,778	2.A FE
95040Q-AP-9	Welltower Inc-SENIOR UNSECURED		02/24/2022	WELLS FARGO		4,727,300	5,000,000	37,813	2.A FE
95040Q-AR-5	Welltower Inc-SENIOR UNSECURED		03/29/2022	WELLS FARGO		9,994,800	10,000,000	0	2.A FE
958102-AR-6	Western Digital Corp-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,712,000	10,000,000	34,444	2.C FE
976656-CJ-5	WISCONSIN ELECTRIC POWER-SR UNSECURED		01/20/2022	GOLDMAN		6,704,531	5,790,000	26,972	1.G FE
98138H-AJ-0	Workday Inc-SENIOR UNSECURED		03/31/2022	VARIOUS		39,995,700	40,000,000	6,333	2.B FE
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		03/24/2022	BOFAMLSEC		15,351,865	15,920,995	36,072	2.B FE
06368B-GS-1	Bank of Montreal-SUBORDINATED	A	02/28/2022	CITIGROUP GLOBAL MAR		14,887,730	14,500,000	117,946	2.A FE
11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	A	02/28/2022	VARIOUS		7,665,445	7,293,000	29,233	1.G FE
11271L-AF-9	Brookfield Finance Inc-SENIOR UNSECURED	A	01/18/2022	VARIOUS		19,461,312	19,407,000	207,547	1.G FE
11271L-AH-5	Brookfield Finance Inc-SENIOR UNSECURED	A	03/10/2022	BOFAMLSEC		9,340,700	10,000,000	112,743	1.G FE
559222-AV-6	Magna International Inc-SENIOR UNSECURED	A	03/29/2022	VARIOUS		7,437,605	8,105,000	58,469	1.G FE
878742-BG-9	Teck Resources Ltd-SENIOR UNSECURED	A	01/18/2022	GOLDMAN		10,502,000	10,000,000	5,417	2.C FE
89114T-ZV-7	Toronto-Dominion Bank/Th-SENIOR UNSECURE	A	03/31/2022	VARIOUS		28,739,428	29,252,000	59,738	1.E FE
94106B-AC-5	Waste Connections Inc-SENIOR UNSECURED	A	01/20/2022	GOLDMAN		9,521,600	10,000,000	5,500	2.A FE
03329W-AJ-6	Anchorage Capital CLO 25-ANCHC 2022-25A	D	02/11/2022	JP MORGAN SECURITIES		15,000,000	15,000,000	0	2.A FE
03329X-AA-3	Anchorage Capital CLO 25-ANCHC 2022-25A	D	02/11/2022	JP MORGAN SECURITIES		9,846,000	10,000,000	0	3.C FE
03937L-AA-3	ARCH CAPITAL GROUP LTD-SENIOR UNSECURED	D	01/19/2022	VARIOUS		14,728,045	10,469,000	168,952	2.A FE
039937-AE-7	ARES CLO-ARES 2022-63A B1	D	03/10/2022	SG COWEN SECURITIES		10,000,000	10,000,000	0	1.C FE
039937-AG-2	ARES CLO-ARES 2022-63A C	D	03/10/2022	SG COWEN SECURITIES		4,850,000	4,850,000	0	1.F FE
039938-AA-3	ARES CLO-ARES 2022-63A E	D	03/10/2022	SG COWEN SECURITIES		8,415,000	8,500,000	0	3.C Z
04019H-AN-3	Ares LXIV CLO Ltd-ARES 2022-64A D	D	03/25/2022	BARCLAYS CAPITAL INC		8,000,000	8,000,000	0	2.B Z
04686J-AA-9	Athene Holding Ltd-SENIOR UNSECURED	D	02/28/2022	GOLDMAN		31,555,200	30,000,000	171,875	2.A FE
04686J-AB-7	Athene Holding Ltd-SENIOR UNSECURED	D	01/18/2022	GOLDMAN		12,089,600	10,000,000	182,792	2.A FE
04686J-AC-5	Athene Holding Ltd-SENIOR UNSECURED	D	03/17/2022	VARIOUS		20,787,222	20,350,000	36,274	2.A FE
05401A-AG-6	Avolon Holdings Funding -SENIOR UNSECURE	D	02/25/2022	CREDIT SUISSE SECURI		15,389,550	15,000,000	218,750	2.C FE
05523R-AD-9	BAE Systems PLC-SENIOR UNSECURED	D	01/19/2022	VARIOUS		20,802,800	20,000,000	180,389	2.B FE
05682G-AJ-7	Bain Capital Credit CLO-BCC 2022-2A C	D	03/11/2022	BOFAMLSEC		9,000,000	9,000,000	0	1.F Z
05682G-AL-2	Bain Capital Credit CLO-BCC 2022-2A D1	D	03/11/2022	BOFAMLSEC		5,000,000	5,000,000	0	2.B Z
05682X-AE-1	Bain Capital Credit Clo -BCC 2019-4A ER	D	02/25/2022	CREDIT SUISSE SECURI		7,425,000	7,500,000	0	3.C Z
05684A-AW-9	Bain Capital Credit Clo -BCC 2019-4A DR	D	02/25/2022	CREDIT SUISSE SECURI		14,850,000	15,000,000	0	2.B Z
05684U-AJ-4	Bain Capital Credit CLO -BCC 2022-1A D	D	02/03/2022	CITIGROUP GLOBAL MAR		15,000,000	15,000,000	0	2.C FE
05684W-AA-9	Bain Capital Credit CLO -BCC 2022-1A E	D	02/03/2022	CITIGROUP GLOBAL MAR		10,000,000	10,000,000	0	3.C Z
07355V-AL-1	Beechwood Park CLO Ltd-BCHPK 2019-1A ER	D	02/11/2022	GOLDMAN		10,000,000	10,000,000	0	3.C Z

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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
08186U-AS-1	Benefit Street Partners -BSP 2020-22A DR	D	02/18/2022	CITIGROUP GLOBAL MAR		11,000,000	11,000,000	0	2.B Z
09630Q-AS-0	BlueMountain CLO XXX Ltd-BLUEM 2020-30A	D	02/03/2022	RBC CAPITAL MARKETS		14,250,000	14,250,000	0	2.A FE
09631J-AJ-5	BlueMountain CLO Ltd-BLUEM 2022-34A D	D	03/23/2022	CITIGROUP GLOBAL MAR		15,000,000	15,000,000	0	2.B Z
12482Q-AA-2	CBAM 2019-10 Ltd-CBAM 2019-10A E	D	01/20/2022	JP MORGAN SECURITIES		6,444,750	6,500,000	5,239	3.C FE
13876G-AL-2	Canyon Capital CLO 2017---CANYC 2017-1A B	D	03/01/2022	BOFAMLSEC		3,968,000	4,000,000	9,002	1.B FE
13876R-AJ-3	Canyon CLO 2020-3 Ltd-CANYC 2020-3A D	D	02/18/2022	VARIOUS		15,000,800	15,000,000	15,765	2.C FE
20914U-AF-3	Consolidated Energy Fina-SENIOR UNSECURE	D	03/08/2022	WELLS FARGO		2,745,000	3,000,000	71,719	4.C FE
29002U-AG-5	ELM16 2022-3A D-ELM16 2022-3A D	D	03/16/2022	JP MORGAN SECURITIES		15,000,000	15,000,000	0	2.B Z
29003D-AA-5	ELMWOOD CLO 16 LTD-ELM16 2022-3A E	D	03/16/2022	JP MORGAN SECURITIES		2,058,992	2,080,000	0	3.C Z
29359U-AB-5	Enstar Group Ltd-SENIOR UNSECURED	D	01/19/2022	WELLS FARGO		11,407,820	10,473,000	72,002	2.C FE
29359U-AC-3	Enstar Group Ltd-SENIOR UNSECURED	D	01/18/2022	GOLDMAN		9,550,800	10,000,000	125,722	2.C FE
316502-AA-1	Fidus Re Ltd-UNSECURED	D	02/25/2022	GOLDMAN		24,375,000	25,000,000	44,000	1.C FE
33829W-AJ-8	522 Funding CLO 2019-5 L-MORGN 2019-5A	D	02/09/2022	CITIGROUP GLOBAL MAR		13,550,000	13,550,000	0	2.C FE
38138F-AL-5	GoldentTree Loan Managem-GLM 2022-12A D	D	03/31/2022	WELLS FARGO		5,000,000	5,000,000	0	2.B Z
38178D-AJ-6	Golub Capital Partners C-GCBSL 2020-50A	D	02/22/2022	JP MORGAN SECURITIES		13,000,000	13,000,000	0	2.B Z
38179J-AJ-2	Golub Capital Partners C-GOCAP 2016-30A	D	02/15/2022	GREENSLEDGE CAPITAL		20,000,000	20,000,000	0	2.B Z
38411H-AA-3	GRACIE POINT INTERNATION-GPIF 2022-1A A	C	03/25/2022	SUNTRUST		15,000,000	15,000,000	0	1.A FE
404280-BH-1	HSBC Holdings PLC-SUBORDINATED	D	02/28/2022	VARIOUS		18,055,507	17,144,000	206,264	2.A FE
46146J-AG-1	Invesco CLO 2021-3 Ltd-INVCO 2021-3A D	D	03/15/2022	BOFAMLSEC		8,575,125	8,795,000	79,995	2.C FE
47216F-AA-5	Jazz Securities DAC-SECURED	D	03/14/2022	VARIOUS		1,010,800	1,036,000	5,394	3.B FE
481938-AA-6	KKR CLO 38 Ltd-KKR 38A E	D	03/07/2022	BNP PARIBAS		9,900,000	10,000,000	0	3.C Z
48255M-AA-0	KKR CLO 41 Ltd-KKR 2022-41A E	D	02/09/2022	CREDIT SUISSE SECURI		3,465,000	3,500,000	0	3.C Z
48255P-AG-0	KKR CLO 41 Ltd-KKR 2022-41A D	D	02/09/2022	CREDIT SUISSE SECURI		15,000,000	15,000,000	0	2.B Z
48259B-AL-6	KKR CLO 38 Ltd-KKR 38A C	D	03/07/2022	BNP PARIBAS		7,000,000	7,000,000	0	1.F Z
48259B-AN-2	KKR CLO 38 Ltd-KKR 38A D	D	03/07/2022	BNP PARIBAS		5,000,000	5,000,000	0	2.B Z
558189-AG-1	Madison Park Funding LII-MDPK 2022-53A D	D	02/11/2022	NATIXIS CAP MKT		15,250,000	15,250,000	0	2.B Z
55820R-AQ-5	Madison Park Funding XXV-MDPK 2017-25A C	D	03/09/2022	BARCLAYS CAPITAL INC		8,552,968	8,635,000	38,941	2.C FE
59111R-AA-0	METAL 2017-1 LLC-METAL 2017-1 A	D	01/15/2022	PAYUP		(501)	(501)	0	4.B FE
61774K-AA-9	Morgan Stanley Eaton Van-MSEV 2022-16A E	D	02/25/2022	BOFAMLSEC		3,960,000	4,000,000	0	3.C FE
62886H-BE-0	NCL Corp Ltd-SECURED	D	02/10/2022	JP MORGAN SECURITIES		1,446,000	1,446,000	0	4.A FE
62954H-AE-8	NXP BV / NXP Funding LLC-SENIOR UNSECURE	D	01/20/2022	CITIGROUP GLOBAL MAR		16,687,216	16,328,000	101,642	2.B FE
64073K-AA-1	Neptune Energy Bondco PL-SENIOR UNSECURE	D	02/23/2022	VARIOUS		1,204,950	1,200,000	22,083	3.C FE
64131T-AU-8	Neuberger Berman CLO XVI-NEUB 2017-16SA	D	03/09/2022	CITIGROUP GLOBAL MAR		8,531,157	8,815,000	39,997	2.C FE
67092B-AG-8	OCP CLO 2015-9 Ltd-OCP 2015-9A ER	D	02/02/2022	CITIGROUP GLOBAL MAR		6,812,500	6,812,500	0	3.C Z
67092R-AS-7	OCP CLO 2016-12 Ltd-OCP 2016-12A DR2	D	02/24/2022	CREDIT SUISSE SECURI		2,970,000	3,000,000	0	2.B Z
67092T-AG-9	OCP CLO 2016-12 Ltd-OCP 2016-12A ER2	D	02/24/2022	CREDIT SUISSE SECURI		14,700,000	15,000,000	0	3.C Z
67402L-AL-0	Oaktree CLO Ltd-OAKCL 2022-1A D	D	03/18/2022	MORGAN		17,325,000	17,500,000	0	2.B Z
67577N-AG-6	Octagon Investment Partn-OCT45 2019-1A E	D	02/01/2022	GOLDMAN		9,950,000	10,000,000	0	3.C FE
675930-AJ-0	Octagon 59 Ltd-OCT59 2022-1A D	D	03/18/2022	MORGAN		10,000,000	10,000,000	0	2.B Z
675931-AA-7	Octagon 59 Ltd-OCT59 2022-1A E	D	03/18/2022	MORGAN		4,950,000	5,000,000	0	3.C Z
81254U-AK-2	Seaspan Corp-SENIOR UNSECURED	D	03/10/2022	VARIOUS		4,424,032	4,582,000	17,084	3.B FE
82671C-AC-3	Signal Peak CLO 10 Ltd-SPEAK 2021-10A B	D	03/01/2022	RBC CAPITAL MARKETS		13,899,200	14,000,000	54,556	1.C FE
83004M-AA-1	610 Funding CLO 2 Ltd-SIX10 2016-2RA DR2	D	02/07/2022	BOFAMLSEC		1,540,313	1,550,000	6,462	3.C FE
92769V-AJ-8	Virgin Media Finance PLC-SENIOR UNSECURE	D	03/15/2022	MORGAN		917,090	1,000,000	8,611	4.B FE
92769X-AP-0	Virgin Media Secured Fin-SECURED	D	03/30/2022	BOFAMLSEC		2,475,000	2,500,000	51,944	3.C FE
92857W-AQ-3	VODAFONE GROUP PLC-UNSECURED BOND	D	01/19/2022	DEUTSCHE BANK SECURI		6,821,757	5,203,000	127,994	2.B FE
94949V-AE-8	Wellfleet CLO X LTD-WELF 2019-XA DR	D	01/18/2022	BNP PARIBAS		2,031,563	2,062,500	0	3.C FE
94950B-AE-8	Wellfleet CLO 2020-2 Ltd-WELF 2020-2A ER	D	01/18/2022	BNP PARIBAS		2,950,695	2,970,000	1,236	3.C FE
94952D-AA-0	Wellfleet CLO 2017-2A Lt-WELF 2017-2A D	D	01/19/2022	MORGAN		1,844,450	1,850,000	360	3.C FE
97314E-AJ-5	THL Credit Wind River 20-WINDER 2019-2A	D	02/04/2022	BOFAMLSEC		4,500,000	4,500,000	0	2.C FE
97314F-AA-1	THL Credit Wind River 20-WINDR 2019-2A E	D	02/04/2022	BOFAMLSEC		10,000,000	10,000,000	0	3.C FE
984851-AF-2	Yara International ASA-SENIOR UNSECURED	D	03/24/2022	JP MORGAN SECURITIES		3,635,730	3,500,000	54,031	2.B FE
984851-AG-0	Yara International ASA-SENIOR UNSECURED	D	03/30/2022	VARIOUS		26,671,560	28,000,000	263,558	2.B FE
V5000*-AB-1	Kalsoy Navigation, Inc. Gtd Senior Secur	D	03/30/2022	BOFAMLSEC		1,250,000	1,250,000	0	2.B Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,454,665,598	6,437,263,349	32,581,217	XXX
020002-BB-6	ALLSTATE CORP-SUBORDINATED BOND		03/01/2022	CREDIT SUISSE SECURI		5,087,500	5,000,000	14,375	2.B 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
025816-CH-0	American Express Co-AMERICAN EXPRESS		02/24/2022	JP MORGAN SECURITIES		2,767,500	3,000,000	22,188	2.C FE
060505-FL-3	Bank of America Corp-BAC 5 7/8 PERP		02/25/2022	BNP PARIBAS		5,168,750	5,000,000	135,451	2.C FE
29379V-BN-2	Enterprise Products Oper-ENTERPRISE PROD		03/15/2022	CREDIT SUISSE SECURI		4,650,000	5,000,000	22,604	2.C FE
369604-BQ-5	General Electric Co-GE FLOAT PERP		02/25/2022	BOFAMLSEC		4,757,500	5,000,000	37,290	3.A FE
48128B-AN-1	JPMorgan Chase & Co-JPM 3.65 PERP		02/25/2022	CREDIT SUISSE SECURI		4,750,000	5,000,000	0	2.B FE
59156R-BT-4	MetLife Inc-MET 5 7/8 PERP		03/15/2022	CREDIT SUISSE SECURI		10,200,000	10,000,000	142,795	2.B FE
693475-BC-8	PNC Financial Services G-PNC FINANCIAL		02/24/2022	MORGAN		4,550,000	5,000,000	34,472	2.B FE
744320-BJ-0	Prudential Financial Inc-PRU 5 1/8 03/01		02/23/2022	MORGAN		18,815,000	18,815,000	0	2.A FE
78486Q-AG-6	SVB Financial Group-SVB FINANCIAL GR		02/25/2022	VARIOUS		4,518,750	5,000,000	9,111	3.B FE
808513-CB-9	Charles Schwab Corp/The-CHARLES SCHWAB		03/02/2022	BOFAMLSEC		15,000,000	15,000,000	0	2.C FE
854502-AM-3	Stanley Black & Decker I-SWK 4 03/15/60		03/04/2022	CREDIT SUISSE SECURI		4,900,000	5,000,000	96,111	2.B FE
902973-AZ-9	US Bancorp-US BANCORP		02/24/2022	GOLDMAN		5,118,750	5,000,000	97,903	2.A FE
055652-DU-9	BP Capital Markets PLC-SUBORDINATED	D	02/25/2022	GOLDMAN		4,076,325	4,026,000	77,794	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						94,360,075	95,841,000	690,094	XXX
06762A-A*-3	Barings Capital Investme Senior Unsecure		02/22/2022	DIRECT		75,000,000	75,000,000	0	2.B Z
06763A-A#-8	Barings Private Credit C Senior Unsecure		01/31/2022	DIRECT		5,302,620	5,481,095	1,066	2.C
06763A-A*-2	Barings Private Credit C Senior Unsecure		01/31/2022	DIRECT		10,167,452	10,505,432	2,043	2.C
06763A-A@-0	Barings Private Credit C Senior Unsecure		01/31/2022	DIRECT		4,869,572	5,033,472	979	2.C
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						95,339,644	96,019,999	4,088	XXX
00216C-AG-8	AQ SUNSHINE INC. - TRANCHE C DELAYED DR		01/31/2022	VARIOUS		81,585	83,250	0	3.B Z
00216C-AH-6	AQ SUNSHINE INC. - TRANCHE C TERM LOAN		12/30/2021	DIRECT		(76,445)	(76,445)	0	.
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		03/31/2022	VARIOUS		(2,285)	(2,285)	0	4.B PL
02124T-AA-1	Qatar Airways Senior Term Loa		01/31/2022	BANK LOANS BABSON CA		23,826,175	23,921,575	0	1.D PL
02254G-AE-3	ALVOGN TL B-EXT 1L USD		02/14/2020	DIRECT		8,622	9,076	0	4.C FE
03272*-AB-1	ANAQUA PARENT HOLDINGS INC. - DELAYED D		03/16/2022	BANK LOANS BABSON CA		6,466	6,466	0	4.A Z
05351K-A#-6	Avant Credit Card Master Avant Master Tr		02/11/2022	BANK LOANS BABSON CA		3,340,300	3,340,300	0	1.F Z
05351K-A*-0	Avant Cr Card Master Tr 2021-VFN1 CI A		02/11/2022	BANK LOANS BABSON CA		44,578,000	44,578,000	0	3.B Z
05351K-A@-8	Avant Credit Card Master Avant Master Tr		02/11/2022	BANK LOANS BABSON CA		5,461,700	5,461,700	0	2.B Z
06683@-AB-5	BANYAN SOFTWARE HOLDINGS LLC - DELAYED		03/30/2022	BANK LOANS BABSON CA		116,761	116,761	0	3.B PL
08890@-AB-0	Beyond Risk - Delayed Draw Term Loan		12/22/2021	DIRECT		(56,713)	7,297	0	4.C Z
12464@-AA-0	CAI Software - Term Loan		12/13/2021	DIRECT		(3,870,390)	(3,949,378)	0	4.C Z
12575Z-MM-1	CMFT RE Lending Sub MM, LLC - Term Loan		03/16/2022	BANK LOANS BABSON CA		22,010,870	22,010,870	0	1.F Z
12721#-AC-3	CVP HOLDCO INC. - DELAYED DRAW TERM LOA		03/07/2022	VARIOUS		64,290	64,290	0	3.B PL
14855J-AB-1	Castlelake Aircraft Secu Class A Loans		03/15/2017	DIRECT		131,254	131,402	0	1.G FE
14886M-AM-3	Checkout Holding Corp-CHKOUT TL EXIT 1L		02/15/2019	DIRECT		(4,169)	(4,254)	0	4.B PL
14886M-AN-1	Checkout Holding Corp-CHKOUT PIK-TERM EX		03/28/2022	VARIOUS		62,959	10,777	0	6.C PL
000000-00-0	BDP International Inc. - 2021 Tranche B4		11/15/2021	DIRECT		527,014	(2,730)	0	.
000000-00-0	FHA/VA Residential Whole Loans Lakeview		07/01/2021	DIRECT		(20,000,000)	(20,000,000)	0	.
15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		01/12/2022	PIK NOTE BUY UP		18,048	18,048	0	4.C Z
15674@-AA-9	Cerberus SWC II		03/23/2022	BANK LOANS BABSON CA		2,470,000	2,470,000	0	1.D
000000-00-0	Colchis Real Properties Income Fund I an		03/16/2022	BANK LOANS BABSON CA		70,000,000	70,000,000	0	2.A Z
22458#-AC-1	Crash Champions LLC - 2021 Delayed Draw		02/18/2022	VARIOUS		788,798	863,538	0	4.C Z
24360@-AC-6	DECOPAC INC. - TERM B LOAN		03/31/2022	VARIOUS		27	27	0	3.B PL
25403#-AP-1	DILIGENT CORPORATION (FKA DIAMOND MERGER		01/04/2022	BANK LOANS BABSON CA		61,200	61,200	0	.
26869@-AB-9	Standard Elevator Systems - Delayed Draw		12/02/2021	DIRECT		(1,647,253)	(1,601,695)	0	4.C Z
000000-00-0	Gutter Buyer, Inc.		09/17/2021	DIRECT		(854,275)	(854,275)	0	.
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term		03/03/2022	BANK LOANS BABSON CA		27,817,475	27,817,475	0	1.F PL
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se		03/23/2022	BANK LOANS BABSON CA		23,670,000	23,670,000	0	1.D PL
36255#-AB-8	GSO Facility TL L+200 10/11/2023		06/01/2021	DIRECT		(58,800,000)	(58,800,000)	0	.
36457W-AC-5	Galway Borrower LLC-1L SR SECD		03/03/2022	VARIOUS		16,165	16,274	0	3.B PL
36457W-AD-3	GALWAY BORROWER LLC - CLOSING DATE TERM		12/23/2021	DIRECT		748	762	0	3.B PL
36850@-AB-9	Gehl Foods LLC/Term Loan 1/18		03/01/2022	PIK NOTE BUY UP		1,609	1,609	0	4.A Z
38870#-AH-6	GraphPad Software Inc. DDTL		11/26/2021	DIRECT		(1,721,739)	(1,739,130)	0	.
000000-00-0	Gutter Buyer Inc.		12/09/2021	DIRECT		(845,722)	(858,601)	0	.
40481#-AB-6	HH - STELLA INC. - DELAYED DRAW TERM LO		02/23/2022	BANK LOANS BABSON CA		7,364	7,364	0	3.A PL
40487*-AA-6	HV Voyage L.P. - 1st Lien Term Loan (Las		03/30/2022	BANK LOANS BABSON CA		3,078,947	3,078,947	0	1.F Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
40487*-AB-4	HV Voyage L.P. - 1st Lien Term Loan (Par		03/30/2022	BANK LOANS BABSON CA		1,421,053	1,421,053	0	1.F Z
000000-00-0	Hanley Wood LLC		12/17/2021	DIRECT		(3,875,155)	(3,964,803)	0	.
000000-00-0	Hanley Wood LLC - 2021 Delayed Draw Term		01/10/2022	VARIOUS		(604,555)	(604,555)	0	4.C Z
42981#-AA-9	HIGH STREET BUYER INC. - DELAYED DRAW T		03/01/2022	BANK LOANS BABSON CA		59,438	59,438	0	3.B Z
45686@-AC-8	Infrastripe LLC Delayed Draw		06/30/2021	DIRECT		12,500	12,500	0	2.B PL
48773#-AC-4	KELLERMEYER BERGENSONS SERVICES LLC - 2		10/29/2021	DIRECT		175,513	175,513	0	4.A PL
55183*-AC-7	Lynx Franchising LLC - 2021-09 Increment		09/09/2021	DIRECT		(7,231)	(7,378)	0	4.C
55343@-AF-5	MJX Venture Mgmt III LLC Senior TL		08/28/2019	DIRECT		399,983	400,000	0	1.D Z
55371*-AU-9	MRI Software LLC/Term Loan 2/20		12/28/2021	DIRECT		2,096	2,096	0	4.A PL
55371*-AX-3	MRI SOFTWARE LLC - TRANCHE 2 DELAYED DRA		12/31/2021	DIRECT		3,559	3,632	0	.
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		12/28/2021	DIRECT		(6,138)	(6,138)	0	4.A PL
55371*-AZ-8	MRI SOFTWARE LLC - TRANCHE 3 DELAYED DRA		01/13/2022	VARIOUS		52,489	52,489	0	.
57780@-AB-0	MAVERICK ACQUISITION INC. - DELAYED DRA		11/05/2021	DIRECT		39,167	40,689	0	4.C PL
62879W-MN-4	NB Select Opportunities ISPV 2022 LLC -		03/03/2022	BANK LOANS BABSON CA		292,500	292,500	0	2.B Z
62879W-MO-2	NB Select Opportunities ISPV 2022 LLC -		03/03/2022	BANK LOANS BABSON CA		95,500	95,500	0	2.B Z
62901@-AA-6	National Auto Care - Term Loan		12/31/2021	DIRECT		896,096	907,439	0	4.C Z
62929#-AA-2	NM GRC Holdco LLC/Term Loan 1/18		02/28/2022	PIK NOTE BUY UP		7,377	7,377	0	5.B PL
62929#-AB-0	NM GRC Holdco LLC/Delayed Draw Term Loa		02/28/2022	VARIOUS		1,021	1,021	0	5.B PL
000000-00-0	National Auto Care - Delayed Draw Term L		03/21/2022	BANK LOANS BABSON CA		64,149	64,149	0	4.C Z
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC - DELAYED		02/28/2022	BANK LOANS BABSON CA		41,718	41,718	0	3.A Z
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		02/24/2021	DIRECT		124	124	0	2.C PL
67115E-AC-4	Omega Holdings - Senior Term Loan		03/31/2022	BANK LOANS BABSON CA		397,863	405,983	0	4.C Z
67116#-AA-4	OSP HAMILTON PURCHASER LLC INITIAL TERM		11/23/2021	DIRECT		(12,500,000)	(4,396,714)	0	.
67117*-AA-7	OA BUYER INC INITIAL TERM LN		12/31/2021	DIRECT		3,669,669	3,744,560	0	4.C Z
68144#-AA-8	OLYMPIA ACQUISITION INC. - PIK TERM LOA		03/29/2022	VARIOUS		(884)	(884)	0	3.C PL
68375Z-MM-5	OR Opportunistic DL (C) Funding LLC - Te		03/31/2022	VARIOUS		23,733,333	23,733,333	0	1.D Z
000000-00-0	The Promise Homes Borrower I LLC - SFR T		12/23/2021	VARIOUS		0	(2,169,212)	0	2.B Z
000000-00-0	Opendoor Property Trust I		03/21/2022	BANK LOANS BABSON CA		15,000,000	15,000,000	0	2.B Z
000000-00-0	Opendoor Property Trust I - Revolver		03/30/2022	VARIOUS		449,534	449,534	0	2.B Z
70466@-AA-6	Polymer Solutions Group Holdings LLC - T		02/01/2018	DIRECT		(17,524)	(17,524)	0	3.B FE
70476X-AJ-4	PetVet Care Centers, LLC - 2020 Incremen		10/09/2020	DIRECT		370,313	370,313	0	.
000000-00-0	Policy Services Company, 1L PIK Toggle D		03/25/2022	BANK LOANS BABSON CA		3,013,158	3,171,053	0	5.B Z
000000-00-0	Policy Services Company, 1L PIK Toggle T		03/22/2022	VARIOUS		14,335,673	14,777,778	0	5.B Z
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS LLC		03/29/2022	BANK LOANS BABSON CA		109,500	109,500	0	3.A PL
71571E-AD-1	PES Holdings LLC-PHIENE PIK-TERM C-EXIT		11/30/2021	DIRECT		(38,030)	(38,028)	0	4.C Z
74273J-AE-3	Pro Mach Inc. First Lien Term		02/14/2022	VARIOUS		156,199	156,489	0	4.C FE
74273J-AF-0	Pro Mach Inc. Delayed Draw Te		02/14/2022	VARIOUS		(189,815)	(191,264)	0	4.C FE
74309#-AB-5	PRG 9/20 Last Out		01/18/2022	PIK NOTE BUY UP		2,456	2,456	0	5.C PL
74309#-AC-3	PRODUCTION RESOURCE GROUP L.L.C. - DELA		12/31/2021	PIK NOTE BUY UP		(244)	(244)	0	.
74309#-AD-1	PRODUCTION RESOURCE GROUP L.L.C. - SECO		12/31/2021	VARIOUS		(123,444)	(123,444)	0	5.B Z
74719#-AA-1	Pyramid Management Advisors LLC/Term Lo		03/31/2022	VARIOUS		40	40	0	3.C FE
74719#-AB-9	Pyramid Management Advisors LLC/Delayed		03/31/2022	VARIOUS		15	15	0	3.C Z
74719#-AC-7	Pyramid Management Advisors LLC/Delayed		03/31/2022	BANK LOANS BABSON CA		4	4	0	3.C Z
74741@-AA-5	Olympia Acquisition Inc./Term Loan 9/19		02/28/2022	PIK NOTE BUY UP		830	830	0	3.C PL
75333*-AA-8	RFS ASSET SECURITIZATION III, LLC - 1st		03/30/2022	BANK LOANS BABSON CA		2,928,198	2,928,198	0	1.F Z
75333*-AB-6	RFS ASSET SECURITIZATION III, LLC - 1st		03/30/2022	BANK LOANS BABSON CA		305,021	305,021	0	1.F Z
78415#-AA-9	SFR 3-040 LLC - Delayed Draw Term Loan		03/23/2022	VARIOUS		13,428,702	12,152,091	0	2.B Z
78416#-ZZ-6	SFR 3-020 LLC - DDTL Term Loan		03/09/2022	VARIOUS		17,879,237	17,879,237	0	2.B Z
78494*-AA-7	SPC RECEIVABLES FDG II TR SECD REV LN FA		03/23/2022	VARIOUS		60,610,730	60,948,955	0	1.F Z
000000-00-0	Standard Elevator Systems		12/10/2021	DIRECT		(2,378,475)	(2,420,508)	0	.
000000-00-0	Standard Elevator Systems		12/02/2021	DIRECT		(2,425,085)	(2,474,576)	0	.
000000-00-0	LeadsOnline - Term Loan		02/07/2022	BANK LOANS BABSON CA		2,114,052	2,151,707	0	4.C Z
816307-A@-1	SelectQuote Inc./Term Loan 10/19		12/22/2021	DIRECT		125,637	125,637	0	2.B PL
000000-00-0	Cogency Global - Term Loan		02/14/2022	BANK LOANS BABSON CA		4,360,008	4,448,987	0	4.C Z
000000-00-0	Tencarva Machinery Company		12/20/2021	DIRECT		(402,959)	(402,959)	0	.
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		03/09/2022	VARIOUS		10,266	10,266	0	3.C Z
000000-00-0	Stockbridge More Communities - Delayed D		02/25/2022	VARIOUS		(24,089,576)	(24,089,550)	0	2.A Z

SCHEDULE D - PART 3

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

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86662#-AB-0	SUN ACQUIRER CORP		12/31/2021	VARIOUS		(82,767)	(82,767)	0	3.B Z
86822@-AA-1	SUPERJET BUYER LLC INITIAL TERM LN		12/30/2021	DIRECT		6,909	7,050	0	4.C Z
87326#-AC-4	TA/WEG HOLDINGS LLC - AUGUST 2021 DELAY		03/31/2022	BANK LOANS BABSON CA		(9,402)	(9,402)	0	3.A PL
87583F-AN-8	Tank Holding Corp. - 2022 Term Loan		03/31/2022	BANK LOANS BABSON CA		4,631,597	4,738,207	0	4.C Z
89989#-AG-9	TURBO BUYER INC AMEND NO 4 DDTL		12/30/2021	DIRECT		(18,389)	2,627	0	4.C Z
000000-00-0	US SFE Asset - Term Loan		12/31/2021	DIRECT		20,271,523	20,271,523	0	.
000000-00-0	ZB Holdco LLC - Term Loan		02/09/2022	BANK LOANS BABSON CA		469,878	479,467	0	4.C Z
000000-00-0	RMA Companies - Term Loan		01/25/2022	BANK LOANS BABSON CA		674,207	687,966	0	4.C Z
000000-00-0	Marshall Excelsior - Term Loan		02/24/2022	BANK LOANS BABSON CA		426,871	434,475	0	4.C Z
91839*-AE-6	VPROP OPERATING LLC - TRANCHE A		03/01/2022	VARIOUS		4,206	5,684	0	5.A PL
91839*-AF-3	VPROP OPERATING LLC - TRANCHE B LOAN		03/01/2022	PIK NOTE BUY UP		2,603	2,603	0	5.A PL
91839*-AG-1	VPROP OPERATING LLC - TRANCHE C LOAN		03/01/2022	PIK NOTE BUY UP		11,832	11,832	0	5.A PL
000000-00-0	Vicof II LCSS SPV - Delayed Draw Term Lo		03/21/2022	BANK LOANS BABSON CA		23,929,148	23,929,148	0	1.F Z
928432-A*-4	Visual Edge Technology Inc./Term Loan O		02/28/2022	PIK NOTE BUY UP		5,777	5,777	0	4.B PL
928432-A@-2	Visual Edge Technology Inc./Delayed Dra		02/28/2022	PIK NOTE BUY UP		9,803	9,803	0	4.B PL
92943H-AB-5	W.R. Grace & Co. TL B		10/01/2021	DIRECT		(347,965)	(347,965)	0	4.A FE
97959@-AA-3	Woodland Foods Inc - Term Loan		12/03/2021	DIRECT		(130,886)	(133,557)	0	4.C Z
000000-00-0	Scaled Agile Inc		12/16/2021	DIRECT		(815,729)	(832,377)	0	.
000000-00-0	Opendoor Property Trust I		12/09/2021	DIRECT		(15,000,000)	(15,000,000)	0	.
000000-00-0	Opendoor Property Trust I		12/09/2021	DIRECT		(15,975,092)	(20,000,000)	0	.
000000-00-0	Hanley Wood LLC		12/17/2021	DIRECT		(1,014,493)	(1,035,197)	0	.
000000-00-0	BDP International Inc. (BDP Buyer LLC)		12/23/2021	DIRECT		(1,075,519)	(1,091,897)	0	.
000000-00-0	Cerberus SWC II		12/16/2021	DIRECT		(1,965,000)	(1,965,000)	0	.
000000-00-0	Infrastripe LLC		05/31/2021	DIRECT		(2,898,375)	(2,947,500)	0	.
000000-00-0	ORCC Financing IV LLC		06/29/2021	DIRECT		(12,400,000)	(12,400,000)	0	.
000000-00-0	LendingClub Bank		12/20/2021	DIRECT		(14,845,241)	(19,149,589)	0	.
000000-00-0	Henderson Park Real Estate Fund Entities		10/20/2021	DIRECT		(50,000,000)	(50,000,000)	0	.
000000-00-0	eShipping DDTL		11/05/2021	DIRECT		(609,964)	(622,412)	0	.
000000-00-0	Polara (VSC Polara LLC)		12/03/2021	DIRECT		(1,424,427)	(1,453,497)	0	.
G3165#-AB-0	CCO I CREDIT BACKED LOANS LTD. - Senior		12/23/2021	BANK LOANS BABSON CA		8,769,322	8,769,322	0	1.F Z
G7740#-AA-7	SCL XL I FUND L.P. - Senior Secured Revo		03/23/2022	BANK LOANS BABSON CA		3,421,053	3,421,053	0	1.G Z
000000-00-0	Katla Ventures Trust - Revolver		03/21/2022	BANK LOANS BABSON CA		1,873,748	1,873,748	0	1.F Z
000000-00-0	Pro Mach Inc.		11/08/2021	DIRECT		(57,959)	(57,959)	0	.
C8655*-AA-6	Syntax Systems Ltd - Senior Term Loan	A	10/27/2021	DIRECT		(3,339)	(3,373)	0	4.C Z
78466Z-MM-4	SSG CREDIT STRATEGIES VII ICAV - Senior	D	02/28/2022	BANK LOANS BABSON CA		8,200,000	8,200,000	0	1.D Z
85914#-MM-1	STEPSTONE GROUP EUROPE ALTERNATIVE INVES	C	03/31/2022	BANK LOANS BABSON CA		6,400,253	6,400,253	0	3.A Z
000000-00-0	Vaca Morada - Revolver	D	03/30/2022	BANK LOANS BABSON CA		39,508,345	39,508,345	0	2.B Z
000000-00-0	Veritas Bermuda Ltd Inc USD TLB (Aug 21)	C	08/13/2021	DIRECT		(1,194,000)	(1,200,000)	0	.
G3166*-AA-5	CIP VIII Holdings SPV L.P - Term Loan	C	03/17/2022	VARIOUS		4,000,000	4,000,000	0	1.F Z
G4301U-AF-1	Harbour Aircraft Investm Series 2017-1 C	C	11/15/2017	DIRECT		42,757	43,035	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						262,964,277	259,869,085	0	XXX
2509999997. Total - Bonds - Part 3						6,920,294,774	6,901,923,433	33,408,731	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						6,920,294,774	6,901,923,433	33,408,731	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
704881-SS-1	Policy Services Company LLC Warrants Cla		01/31/2022	DLB ACCOUNTING ONLY	954.000	1		0	
704881-TT-8	Policy Services Company LLC Warrants Cla		01/31/2022	DLB ACCOUNTING ONLY	372.000	36		0	
704881-UU-3	Policy Services Company LLC Warrants Cla		01/31/2022	DLB ACCOUNTING ONLY	3,614.000	4		0	
704881-WW-7	Policy Services Company LLC Warrants Cla		01/31/2022	DLB ACCOUNTING ONLY	10,710.000	11		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						52	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						52	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

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
5989999999. Total - Common Stocks						52	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						52	XXX	0	XXX
6009999999 - Totals						6,920,294,826	XXX	33,408,731	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133T2-JH-4	FHLMC-GNMA-FHG 24 SY		03/25/2022	PAYDOWN		1,856	1,856	49,318	0	0	1,856	0	1,856	0	1,856	0	0	0	28	11/25/2023	1.A
31358N-H3-9	Fannie Mae REMICS-FNR G92-29 J		03/01/2022	PAYDOWN		376	376	380	374	0	2	0	2	0	376	0	0	0	5	07/01/2022	1.A
31358O-ZE-8	Fannie Mae REMICS-FNR G92-59 D		03/01/2022	PAYDOWN		156	156	166	156	0	0	0	0	0	156	0	0	0	1	10/01/2022	1.A
31358R-Y7-2	Fannie Mae REMICS-FNR G92-66 KB		03/01/2022	PAYDOWN		2,249	2,249	2,440	2,244	0	5	0	5	0	2,249	0	0	0	26	12/01/2022	1.A
36296J-FT-7	Ginnie Mae I Pool-POOL #692378		01/19/2022	VARIOUS		25,010	23,489	23,779	23,615	0	(1)	0	(1)	0	23,614	0	1,396	1,396	147	02/01/2039	1.A
36296T-DP-5	Ginnie Mae I Pool-POOL #700410		01/19/2022	VARIOUS		29,697	28,362	29,124	28,933	0	(126)	0	(126)	0	28,807	0	890	890	180	03/01/2039	1.A
38375B-4Z-2	Government National Mort-GNR 2013-H16 FI		03/01/2022	PAYDOWN		0	0	165,627	41,904	0	(210)	0	(210)	0	0	0	0	0	2,290	07/01/2063	1.A
38375U-BQ-2	Government National Mort-GNR 2013-H24 BI		03/01/2022	PAYDOWN		0	0	326,281	129,195	0	(8,075)	0	(8,075)	0	0	0	0	0	14,905	09/01/2063	1.A
38375U-CG-3	Government National Mort-GNR 2014-H02 AI		03/01/2022	PAYDOWN		0	0	115,489	33,187	0	(210)	0	(210)	0	0	0	0	0	1,515	12/01/2063	1.A
38375U-DC-1	Government National Mort-GNR 2014-H01 AI		03/01/2022	PAYDOWN		0	0	270,096	130,930	0	(1,842)	0	(1,842)	0	0	0	0	0	7,073	01/01/2064	1.A
38375U-EF-3	Government National Mort-GNR 2014-H03 IS		03/01/2022	PAYDOWN		0	0	46,283	28,656	0	(302)	0	(302)	0	0	0	0	0	1,033	02/01/2064	1.A
38375U-MV-9	Government National Mort-GNR 2014-H16 BI		03/01/2022	PAYDOWN		0	0	231,627	109,819	0	(1,049)	0	(1,049)	0	0	0	0	0	4,821	07/01/2064	1.A
38375U-NQ-9	Government National Mort-GNR 2014-H17 DI		03/01/2022	PAYDOWN		0	0	138,592	59,637	0	(535)	0	(535)	0	0	0	0	0	2,574	08/01/2064	1.A
38375U-PT-1	Government National Mort-GNR 2014-H19 EI		03/01/2022	PAYDOWN		0	0	116,032	51,377	0	(607)	0	(607)	0	0	0	0	0	2,830	09/01/2064	1.A
38375U-RD-4	Government National Mort-GNR 2014-H23 AI		02/01/2022	PAYDOWN		0	0	136,407	65,262	0	(400)	0	(400)	0	0	0	0	0	2,172	11/01/2064	1.A
38375U-UY-4	Government National Mort-GNR 2015-H08 BI		03/01/2022	PAYDOWN		0	0	240,830	99,725	0	(1,093)	0	(1,093)	0	0	0	0	0	5,165	03/01/2065	1.A
38382A-3P-8	Government National Mort-GNR 2019-140 SE		03/20/2022	PAYDOWN		0	0	229,200	308,410	0	(4,537)	0	(4,537)	0	0	0	0	0	13,132	11/20/2049	1.A
38382C-K5-9	Government National Mort-GNR 2020-17 PS		03/20/2022	PAYDOWN		0	0	323,394	394,944	0	(6,880)	0	(6,880)	0	0	0	0	0	18,459	01/20/2050	1.A
38382C-M3-2	Government National Mort-GNR 2020-17 QS		03/20/2022	PAYDOWN		0	0	160,192	185,962	0	(3,089)	0	(3,089)	0	0	0	0	0	9,149	01/20/2050	1.A
38382C-YR-6	Government National Mort-GNR 2020-18 SW		03/20/2022	PAYDOWN		0	0	687,035	935,442	0	(11,413)	0	(11,413)	0	0	0	0	0	29,541	02/20/2050	1.A
38382D-UT-4	Government National Mort-GNR 2020-31 ST		03/20/2022	PAYDOWN		0	0	215,373	274,868	0	(4,053)	0	(4,053)	0	0	0	0	0	10,354	03/20/2050	1.A
38382D-VF-3	Government National Mort-GNR 2020-31 HS		03/20/2022	PAYDOWN		0	0	212,025	295,192	0	(20,793)	0	(20,793)	0	0	0	0	0	15,775	05/20/2046	1.A
38382F-BU-7	Government National Mort-GNR 2020-77 SU		03/20/2022	PAYDOWN		881,236	881,236	198,278	176,132	0	705,103	0	705,103	0	881,236	0	0	0	8,885	09/20/2047	1.A
38382F-BW-3	Government National Mort-GNR 2020-77 SQ		03/20/2022	PAYDOWN		1,535,191	1,535,191	268,659	440,255	0	1,094,936	0	1,094,936	0	1,535,191	0	0	0	14,384	08/20/2049	1.A
38382F-NZ-3	Government National Mort-GNR 2020-62 JS		03/20/2022	PAYDOWN		0	0	181,621	177,695	0	(2,544)	0	(2,544)	0	0	0	0	0	5,875	05/20/2050	1.A
38382G-BE-1	Government National Mort-GNR 2020-86 US		03/20/2022	PAYDOWN		0	0	333,917	533,356	0	(7,812)	0	(7,812)	0	0	0	0	0	19,822	01/20/2050	1.A
38382G-BH-4	Government National Mort-GNR 2020-86 KS		03/20/2022	PAYDOWN		0	0	181,072	176,183	0	(3,780)	0	(3,780)	0	0	0	0	0	7,453	06/20/2050	1.A
38382G-CT-7	Government National Mort-GNR 2020-86 SK		03/20/2022	PAYDOWN		0	0	272,471	279,607	0	(4,224)	0	(4,224)	0	0	0	0	0	10,392	06/20/2050	1.A
38382H-YB-0	Government National Mort-GNR 2020-116 EI		03/01/2022	PAYDOWN		0	0	133,801	123,363	0	(800)	0	(800)	0	0	0	0	0	3,577	08/01/2050	1.A
38382K-WV-1	Government National Mort-GNR 2020-146 LI		03/01/2022	PAYDOWN		0	0	193,636	175,163	0	(1,459)	0	(1,459)	0	0	0	0	0	5,920	10/01/2050	1.A
38382L-JB-8	Government National Mort-GNR 2020-176 SQ		03/20/2022	PAYDOWN		0	0	232,616	210,213	0	(2,345)	0	(2,345)	0	0	0	0	0	7,408	11/20/2050	1.A
38382L-R7-8	Government National Mort-GNR 2020-185 YI		03/01/2022	PAYDOWN		0	0	138,974	130,348	0	(1,309)	0	(1,309)	0	0	0	0	0	4,196	12/01/2050	1.A
38382M-CJ-6	Government National Mort-GNR 2020-189 SN		03/20/2022	PAYDOWN		0	0	53,472	48,513	0	(1,036)	0	(1,036)	0	0	0	0	0	2,272	12/20/2050	1.A
38382M-E8-8	Government National Mort-GNR 2021-9 DI		03/01/2022	PAYDOWN		0	0	101,152	92,609	0	(695)	0	(695)	0	0	0	0	0	2,821	01/01/2051	1.A
38382M-Z6-9	Government National Mort-GNR 2021-15 SQ		03/20/2022	PAYDOWN		0	0	69,210	64,511	0	(847)	0	(847)	0	0	0	0	0	2,195	10/20/2050	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,475,771	2,472,915	6,078,569	5,827,780	0	1,709,836	0	1,709,836	0	2,473,485	0	2,286	2,286	236,375	XXX	XXX
20772G-AZ-8	State of Connecticut-GENERAL OBLIGATION		03/17/2022	SOUTHWEST SEC.		1,385,452	1,215,000	1,459,276	1,347,844	0	(3,223)	0	(3,223)	0	1,344,621	0	40,831	40,831	20,909	12/01/2029	1.D FE
20772J-AC-6	State of Connecticut-GENERAL OBLIGATION		03/10/2022	MARKETAXESS FINANCIA		6,860,125	6,250,000	7,228,060	6,749,707	0	(9,479)	0	(9,479)	0	6,740,227	0	119,898	119,898	144,040	10/01/2030	1.D FE
214489-BE-5	Cook County School Distr-GENERAL OBLIGAT		01/18/2022	CALL 100		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	6,160	01/15/2023	1.C FE
544646-XT-4	Los Angeles Unified Scho-GENERAL OBLIGAT		01/19/2022	WELLS FARGO		4,985,500	5,000,000	2,805,300	4,217,430	0	10,428	0	10,428	0	4,227,858	0	757,642	757,642	7,700	09/15/2025	1.E FE
57582P-UD-0	Commonwealth of Massachu-GENERAL OBLIGAT		01/19/2022	MARKETAXESS FINANCIA		27,991,690	23,000,000	25,090,920	24,227,568	0	(7,774)	0	(7,774)	0	24,219,794	0	3,771,896	3,771,896	677,989	01/01/2030	1.B FE
57582P-UT-5	Commonwealth of Massachu-GENERAL OBLIGAT		03/17/2022	GOLDMAN		19,887,725	17,875,000	19,630,949	18,798,154	0	(24,176)	0	(24,176)	0	18,773,978	0	1,113,747	1,113,747	341,313	05/01/2029	1.B FE
57582P-WH-9	Commonwealth of Massachu-GENERAL OBLIGAT		03/21/2022	GOLDMAN		2,114,742	1,935,000	2,152,997	2,063,977	0	(2,600)	0	(2,600)	0	2,061,377	0	53,365	53,365	56,115	08/01/2031	1.B FE
686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT		03/30/2022	BOFAMLSEC		9,372,379	9,050,541	10,013,881	9,573,012	0	(18,347)	0	(18,347)	0	9,554,665	0	(182,287)	(182,287)	108,875	06/30/2028	1.C FE
68607L-XQ-5	State of Oregon-GENERAL OBLIGATION UNLTD		03/07/2022	WELLS FARGO		58,831,901	52,355,000	62,000,381	56,492,729	0	(121,747)	0	(121,747)	0	56,370,982	0	2,460,919	2,460,919	800,459	06/01/2027	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						131,634,514	116,885,541	130,586,764	123,675,421	0	(176,918)	0	(176,918)	0	123,498,502	0	8,136,011	8,136,011	2,163,560	XXX	XXX
544646-XY-3	LOS ANGELES CA UNIF SCH-BUILD AMERICA GE		01/19/2022	RAYMOND JAMES		1,183,760	1,000,000	1,086,000	1,048,947	0	(335)	0	(335)	0	1,048,612	0	135,148	135,148	31,972	07/01/2029	1.E FE
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON GEN OBLIG		03/17/2022	WELLS FARGO		6,778,958	5,675,000	6,897,517	6,510,632	0	(11,856)	0	(11,856)	0	6,498,776	0	280,182	280,182	233,908	07/01/2034	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,962,718	6,675,000	7,983,517	7,559,579	0	(12,191)	0	(12,191)	0	7,547,388	0	415,330	415,330	265,880	XXX	XXX
071239-CV-7	Consolidated Government -REVENUE BONDS		01/15/2022	MATURITY		1,565,000	1,565,000	1,565,000	1,565,000	0	0	0	0	0	1,565,000	0	0	0	25,752	01/15/2022	1.D Z
071239-CW-5	Consolidated Government -REVENUE BONDS		01/15/2022	CALL 100		2,640,000	2,640,000	2,640,000	2,640,000	0	0	0	0	0	2,640,000	0	0	0	46,081	01/15/2023	1.D FE
071239-CX-3	Consolidated Government -REVENUE BONDS		01/15/2022	CALL 100		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	23,992	01/15/2024	1.D FE
071239-CY-1	Consolidated Government -REVENUE BONDS		01/15/2022	CALL 100		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	39,410	01/15/2025	1.D 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
071239-DA-2	Consolidated Government -REVENUE BONDS		01/15/2022	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,955	01/15/2026	1.D FE
167725-AC-4	Chicago Transit Authorit-REVENUE BONDS		01/19/2022	JP MORGAN SECURITIES		5,397,141	3,915,000	4,492,422	4,353,860	0	(838)	0	(838)	0	4,353,022	0	1,044,119	1,044,119	37,513	12/01/2040	1.C FE
20775C-YF-5	Connecticut Housing Fina-REVENUE BONDS		02/21/2022	CALL 100		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	242	05/15/2035	1.A FE
312909-3W-2	Freddie Mac REMICS-FHR 1250 J		03/01/2022	PAYDOWN		137	137	140	136	0	1	0	1	0	137	0	0	0	2	05/01/2022	1.A
312915-QG-9	Freddie Mac REMICS-FHR 1491 I		03/01/2022	PAYDOWN		2,101	2,101	2,228	2,103	0	(2)	0	(2)	0	2,101	0	0	0	26	04/01/2023	1.A
312931-A6-5	Freddie Mac Gold Pool-FG A84529		03/01/2022	PAYDOWN		291	291	295	293	0	(2)	0	(2)	0	291	0	0	0	2	02/01/2039	1.A
313398-P7-8	Freddie Mac REMICS-FHR 2334 TD		03/01/2022	PAYDOWN		1,715	1,715	1,794	1,732	0	(17)	0	(17)	0	1,715	0	0	0	19	07/01/2031	1.A
313399-B9-7	Freddie Mac REMICS-FHR 2344 SN		03/15/2022	PAYDOWN		0	0	28,564	28,564	0	(28,564)	0	(28,564)	0	0	0	0	0	7	08/15/2031	1.A
31339D-2V-9	Freddie Mac REMICS-FHR 2418 MB		02/01/2022	VARIOUS		268	268	285	268	0	0	0	0	0	268	0	0	0	2	02/01/2022	1.A
31339D-QZ-4	Freddie Mac REMICS-FHR 2416 PG		02/01/2022	VARIOUS		2,838	2,838	3,045	2,834	0	4	0	4	0	2,838	0	0	0	17	02/01/2022	1.A
31339G-HQ-7	Freddie Mac REMICS-FHR 2367 SA		03/15/2022	PAYDOWN		0	0	46,651	0	0	0	0	0	0	0	0	0	0	32	06/15/2031	1.A
3133JL-UE-7	Freddie Mac Pool-FREDDIE MAC POOL-FR QU7		03/01/2022	PAYDOWN		197,082	197,082	198,622	198,520	0	(1,437)	0	(1,437)	0	197,082	0	0	0	657	03/01/2051	1.A
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2022	PAYDOWN		981,815	981,815	998,164	993,630	0	(11,815)	0	(11,815)	0	981,815	0	0	0	5,345	11/01/2049	1.A
3133N3-VG-6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2022	PAYDOWN		531,221	531,221	538,940	536,857	0	(5,636)	0	(5,636)	0	531,221	0	0	0	2,936	09/01/2049	1.A
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		02/24/2022	VARIOUS		102,390,230	108,872,703	108,649,337	108,653,560	0	8,470	0	8,470	0	108,662,030	0	(6,271,800)	(6,271,800)	538,137	05/01/2051	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2022	PAYDOWN		1,631,836	1,631,836	1,671,102	1,668,683	0	(36,847)	0	(36,847)	0	1,631,836	0	0	0	6,142	05/01/2051	1.A
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2022	VARIOUS		91,921,644	97,681,876	96,929,479	96,962,785	0	16,023	0	16,023	0	96,978,808	0	(5,057,163)	(5,057,163)	482,871	04/01/2051	1.A
3133T3-BU-1	Freddie Mac REMICS-FHR 1644 K		03/01/2022	PAYDOWN		1,643	1,643	1,797	1,652	0	(9)	0	(9)	0	1,643	0	0	0	18	12/01/2023	1.A
3133TB-4G-2	Freddie Mac REMICS-FHR 1991 PG		03/01/2022	PAYDOWN		3,298	3,298	3,420	3,315	0	(16)	0	(16)	0	3,298	0	0	0	33	09/01/2027	1.A
3133TC-HE-1	Freddie Mac REMICS-FHR 2018 PG		03/01/2022	PAYDOWN		2,405	2,405	2,538	2,438	0	(33)	0	(33)	0	2,405	0	0	0	23	01/01/2028	1.A
3133TD-3A-2	Freddie Mac REMICS-FHR 2037 HB		03/01/2022	PAYDOWN		2,702	2,702	2,955	2,774	0	(72)	0	(72)	0	2,702	0	0	0	44	03/01/2028	1.A
3133TH-S8-1	Freddie Mac REMICS-FHR 2118 PE		03/01/2022	PAYDOWN		5,439	5,439	5,710	5,519	0	(80)	0	(80)	0	5,439	0	0	0	60	01/01/2029	1.A
3133TK-EB-2	Freddie Mac REMICS-FHR 2145 S		03/15/2022	PAYDOWN		0	0	98,886	98,886	0	(98,886)	0	(98,886)	0	0	0	0	0	75	04/15/2029	1.A
3133TR-YA-7	Freddie Mac REMICS-FHR 2292 SI		03/15/2022	PAYDOWN		0	0	30,865	0	0	0	0	0	0	0	0	0	0	8	11/15/2030	1.A
3133TS-F2-4	Freddie Mac REMICS-FHR 2303 CK		03/01/2022	PAYDOWN		8,362	8,362	8,636	8,459	0	(96)	0	(96)	0	8,362	0	0	0	83	04/01/2031	1.A
3133TU-HJ-0	Freddie Mac REMICS-FHR 2322 SC		03/15/2022	PAYDOWN		0	0	12,113	12,113	0	(12,113)	0	(12,113)	0	0	0	0	0	19	05/15/2031	1.A
3133TU-S7-4	Freddie Mac REMICS-FHR 2357 QH		03/01/2022	PAYDOWN		981	981	1,029	1,001	0	(20)	0	(20)	0	981	0	0	0	11	09/01/2031	1.A
31358R-M5-8	Fannie Mae REMICS-FNR 1992-119 Z		03/01/2022	PAYDOWN		1,308	1,308	1,320	1,315	0	(7)	0	(7)	0	1,308	0	0	0	18	07/01/2022	1.A
31358P-EE-3	Fannie Mae REMICS-FNR 1992-117 M		03/01/2022	PAYDOWN		1,566	1,566	1,681	1,531	0	35	0	35	0	1,566	0	0	0	18	07/01/2022	1.A
31359D-H5-5	Fannie Mae REMICS-FNR 1993-155 PJ		03/01/2022	PAYDOWN		8,303	8,303	9,193	8,332	0	(28)	0	(28)	0	8,303	0	0	0	96	09/01/2023	1.A
31359H-NW-0	Fannie Mae REMICS-FNR 1994-63 PK		03/01/2022	PAYDOWN		2,030	2,030	2,244	2,042	0	(11)	0	(11)	0	2,030	0	0	0	22	04/01/2024	1.A
31359H-QP-2	Fannie Mae REMICS-FNR 1994-76 KA		03/01/2022	PAYDOWN		490	490	494	475	0	15	0	15	0	490	0	0	0	6	04/01/2024	1.A
31359L-ZF-5	Fannie Mae REMICS-FNR 1995-19 ED		01/01/2022	MATURITY		50	50	54	50	0	0	0	0	0	50	0	0	0	0	01/01/2022	1.A
31359N-2W-0	Fannie Mae REMICS-FNR 1997-19 PG		03/01/2022	PAYDOWN		3,042	3,042	3,278	3,060	0	(18)	0	(18)	0	3,042	0	0	0	38	04/01/2027	1.A
31359V-GF-4	Fannie Mae REMICS-FNR 1999-1 PJ		03/01/2022	PAYDOWN		12,165	12,165	12,937	12,382	0	(217)	0	(217)	0	12,165	0	0	0	154	02/01/2029	1.A
3136AC-FK-2	Fannie Mae REMICS-FNR 2013-4 GI		03/01/2022	PAYDOWN		0	0	58,807	14,650	0	(147)	0	(147)	0	0	0	0	0	859	02/01/2043	1.A
31371K-LU-3	Fannie Mae Pool-POOL #254239		03/01/2022	PAYDOWN		173	173	200	188	0	(15)	0	(15)	0	173	0	0	0	1	03/01/2032	1.A
3137A9-6Y-7	Freddie Mac REMICS-FHR 3850 LS		03/01/2022	PAYDOWN		0	0	17,824	1,013	0	(22)	0	(22)	0	0	0	0	0	41	05/01/2039	1.A
3137AC-TN-9	Freddie Mac REMICS-FHR 3897 LI		03/01/2022	PAYDOWN		0	0	134,240	26,772	0	(559)	0	(559)	0	0	0	0	0	537	01/01/2037	1.A
3137FA-NH-7	Freddie Mac REMICS-FHR 4709 WI		03/01/2022	PAYDOWN		0	0	46,359	37,302	0	(438)	0	(438)	0	0	0	0	0	914	10/01/2038	1.A
3137FW-WC-0	Freddie Mac REMICS-FHR 5020 AI		03/01/2022	PAYDOWN		0	0	60,171	53,065	0	(349)	0	(349)	0	0	0	0	0	2,173	09/01/2050	1.A
31388T-QZ-9	Fannie Mae Pool-POOL #614372		03/01/2022	PAYDOWN		387	387	443	420	0	(33)	0	(33)	0	387	0	0	0	5	01/01/2032	1.A
313921-JK-5	Fannie Mae REMICS-FNR 2001-57 PD		03/01/2022	PAYDOWN		2,406	2,406	2,537	2,458	0	(52)	0	(52)	0	2,406	0	0	0	24	10/01/2031	1.A
31392B-SC-1	Fannie Mae REMICS-FNR 2002-6 L		03/01/2022	PAYDOWN		1,845	1,845	1,919	1,872	0	(27)	0	(27)	0	1,845	0	0	0	18	02/01/2032	1.A
31392E-PC-8	Fannie Mae REMICS-FNR 2002-58 PG		03/01/2022	PAYDOWN		11,200	11,200	11,805	11,436	0	(236)	0	(236)	0	11,200	0	0	0	105	09/01/2032	1.A
31392H-FC-2	Fannie Mae REMICS-FNR 2002-97 SR		03/25/2022	PAYDOWN		0	0	67,378	0	0	0	0	0	0	0	0	0	0	81	01/25/2033	1.A
31392K-5C-6	Freddie Mac REMICS-FHR 2455 GK		03/01/2022	PAYDOWN		8,666	8,666	9,215	8,896	0	(230)	0	(230)	0	8,666	0	0	0	93	05/01/2032	1.A
31392K-LR-5	Freddie Mac REMICS-FHR 2450 PH		03/01/2022	PAYDOWN		21,139	21,139	22,560	21,117	0	22	0	22	0	21,139	0	0	0	201	05/01/2022	1.A
31392M-5R-9	Freddie Mac REMICS-FHR 2448 TX		03/01/2022	PAYDOWN		29,068	29,068	30,533	29,626	0	(558)	0	(558)	0	29,068	0	0	0	295	05/01/2032	1.A
31393Y-ED-3	Fannie Mae REMICS-FNR 2004-28 SB		03/25/2022	PAYDOWN		0	0	12,835	2,538	0	(48)	0	(48)	0	0	0	0	0	219	05/25/2034	1.A
31394D-JU-5	Fannie Mae REMIC Trust 2-FNW 2005-W2 A6		03/25/2022	PAYDOWN		0	0	22,066	0	0	0	0	0	0	0	0	0	0	633	05/25/2035	1.A Z
31396W-BR-6	Fannie Mae REMICS-FNR 2007-56 SN		03/25/2022	PAYDOWN		0	0	16,189	0	0	0	0	0	0	0	0	0	0	49	06/25/2037	1.A
31397W-F3-4	Freddie Mac REMICS-FHR 3457 ES		03/15/2022	PAYDOWN		0	0	54,693	0	0	0	0	0	0	0	0	0	0	130	06/15/2038	1.A
31398M-EL-6	Fannie Mae REMICS-FNR 2010-14 SJ		03/25/2022	PAYDOWN		0	0	131,149	4,565	0	(123)	0	(123)	0	0	0	0	0	717	03/25/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		03/01/2022	PAYDOWN		480,430	480,430	481,631	481,507	0	(1,078)	0	(1,078)	0	480,430	0	0	0	1,598	01/01/2051	1.A
3140JS-EP-0	Fannie Mae Pool-POOL #BN9141		03/01/2022	PAYDOWN		649,436	649,436	647,204	647,295	0	2,142	0	2,142	0	649,436	0	0	0	2,640	04/01/2051	1.A
3140JX-EE-4	Fannie Mae Pool-POOL #B02832		03/01/2022	PAYDOWN		7,012	7,012	7,161	7,134	0	(121)	0	(121)	0	7,012	0	0	0	0	09/01/2049	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		03/01/2022	PAYDOWN		441,560	441,560	442,319	441,936	0	(376)	0	(376)	0	441,560	0	0	0	0	11/01/2049	1.A
3140K2-LK-8	Fannie Mae Pool-POOL #B06629		03/01/2022	PAYDOWN		321,255	321,255	322,811	322,689	0	(1,434)	0	(1,434)	0	321,255	0	0	0	1,071	04/01/2051	1.A
3140K2-PV-0	Fannie Mae Pool-POOL #B06735		03/01/2022	PAYDOWN		622,976	622,976	624,387	624,249	0	(1,273)	0	(1,273)	0	622,976	0	0	0	2,305	05/01/2051	1.A
31400B-N5-3	Fannie Mae Pool-POOL #CA4011		03/01/2022	PAYDOWN		361,250	361,250	366,945	365,148	0	(3,898)	0	(3,898)	0	361,250	0	0	0	0	08/01/2049	1.A
31400C-DT-0	Fannie Mae Pool-POOL #CA4613		03/01/2022	PAYDOWN		649,766	649,766	660,054	656,579	0	(6,813)	0	(6,813)	0	649,766	0	0	0	0	11/01/2049	1.A
31400C-PN-0	Fannie Mae Pool-POOL #CA4928		03/01/2022	PAYDOWN		289,224	289,224	295,551	294,170	0	(4,946)	0	(4,946)	0	289,224	0	0	0	0	01/01/2050	1.A
31400H-NJ-0	Fannie Mae Pool-POOL #CA9392		03/01/2022	PAYDOWN		633,957	633,957	640,099	639,576	0	(5,619)	0	(5,619)	0	633,957	0	0	0	2,463	03/01/2051	1.A
31416K-WP-9	Fannie Mae Pool-POOL #AA2453		03/01/2022	PAYDOWN		266	266	270	269	0	(3)	0	(3)	0	266	0	0	0	2	02/01/2039	1.A
31418D-JW-3	Fannie Mae Pool-POOL #MA3876		03/01/2022	PAYDOWN		306,415	306,415	307,181	306,855	0	(440)	0	(440)	0	306,415	0	0	0	0	12/01/2049	1.A
31418D-YR-7	Fannie Mae Pool-POOL #MA4319		03/01/2022	VARIOUS		94,286,298	100,266,886	99,892,493	99,907,687	0	6,932	0	6,932	0	99,914,619	0	(5,628,321)	(5,628,321)	497,953	04/01/2051	1.A
31418D-YS-5	Fannie Mae Pool-POOL #MA4320		03/01/2022	PAYDOWN		874,906	874,906	891,857	890,553	0	(15,647)	0	(15,647)	0	874,906	0	0	0	3,379	04/01/2051	1.A
442435-5B-5	HOUSTON TX UTILITY SYS R-REVENUE BONDS		03/10/2022	WELLS FARGO		15,624,750	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	624,750	624,750	189,805	05/15/2028	1.C FE
443730-FT-8	Hudson County Improvemen-REVENUE BONDS		02/01/2022	SINKING PAYMENT		368,110	368,110	386,221	371,960	0	(3,850)	0	(3,850)	0	368,110	0	0	0	12,221	02/01/2024	1.F FE
45201L-VE-2	Illinois Housing Develop-REVENUE BONDS		01/01/2022	SINKING PAYMENT		260,919	260,919	260,919	260,919	0	0	0	0	0	260,919	0	0	0	4,181	07/01/2022	1.D FE
45201Y-E8-6	Illinois Housing Develop-REVENUE BONDS		02/01/2022	CALL 100		725,000	725,000	725,000	725,000	0	0	0	0	0	725,000	0	0	0	13,884	02/01/2026	1.C FE
45201Y-E9-4	Illinois Housing Develop-REVENUE BONDS		02/01/2022	CALL 100		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,700	08/01/2026	1.C FE
47770V-AY-6	JobsOhio Beverage System-REVENUE BONDS		02/28/2022	WELLS FARGO		6,407,940	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	407,940	407,940	160,064	01/01/2029	1.D FE
52518R-BE-5	Lehman Structured Securi-LSSC 2002-GE1 A		03/01/2022	PAYDOWN		1,502	1,502	1,434	1,545	0	(42)	0	(42)	0	1,502	0	0	0	0	07/01/2024	6. *
56052F-BC-8	Maine State Housing Auth-REVENUE BONDS		02/24/2022	CALL 100		2,960,000	2,960,000	2,960,000	2,959,946	0	(29)	0	(29)	0	2,959,917	0	83	83	29,214	11/15/2030	1.B FE
57583R-R9-8	Massachusetts Developmen-REVENUE BONDS		03/01/2022	SINKING PAYMENT		156,417	156,417	181,053	169,842	0	(13,425)	0	(13,425)	0	156,417	0	0	0	4,584	03/01/2028	1.A
59334H-FU-4	Miami-Dade County Housin-REVENUE BONDS		02/01/2022	CALL 100		25,756	25,756	25,756	25,756	0	0	0	0	0	25,756	0	0	0	78	11/01/2038	1.A FE
60416Q-GM-0	Minnesota Housing Financ-REVENUE BONDS		03/01/2022	CALL 100		33,686	33,686	29,374	29,598	0	11	0	11	0	29,608	0	4,078	4,078	141	10/01/2046	1.A FE
60416Q-HN-7	Minnesota Housing Financ-REVENUE BONDS		03/01/2022	CALL 100		512,188	512,188	512,188	512,188	0	0	0	0	0	512,188	0	0	0	744	06/01/2049	1.A FE
606092-ER-1	Missouri Joint Municipal-REVENUE BONDS		01/01/2022	MATURITY		3,040,000	3,040,000	3,040,000	3,040,000	0	0	0	0	0	3,040,000	0	0	0	89,346	01/01/2022	1.F FE
649902-S7-9	New York State Dormitory-REVENUE BONDS		03/15/2022	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	190,000	03/15/2022	1.B FE
650035-VA-3	New York State Urban Dev-REVENUE BONDS		03/15/2022	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	75,150	03/15/2022	1.B FE
677546-2P-6	Ohio Higher Educational -REVENUE BONDS		01/01/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,245	01/01/2022	1.C FE
68428T-AT-4	Orange County Sanitation-REVENUE BONDS		02/01/2022	CALL 100		10,420,000	10,420,000	9,660,695	9,908,205	0	3,296	0	3,296	0	9,911,501	0	508,499	508,499	208,400	02/01/2033	1.A FE
690353-RX-7	United States Internatio-UNSECURED		01/18/2022	WELLS FARGO		1,399,608	1,301,961	1,301,960	1,302,303	0	12	0	12	0	1,302,315	0	97,293	97,293	22,962	02/27/2027	1.A
690353-XM-4	United States Internatio-SENIOR UNSECURE		03/15/2022	SINKING PAYMENT		114,286	114,286	114,286	114,287	0	(2)	0	(2)	0	114,286	0	0	0	1,026	12/15/2030	1.A
835574-CB-8	County of Sonoma CA-REVENUE BONDS		03/10/2022	JP MORGAN SECURITIES		9,589,176	8,525,000	9,169,064	8,888,741	0	(7,919)	0	(7,919)	0	8,880,822	0	708,354	708,354	146,346	12/01/2029	1.C FE
83756C-ML-6	South Dakota Housing Dev-REVENUE BONDS		02/10/2022	CALL 100		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	993	05/01/2031	1.A FE
927781-L4-4	Virginia College Buildin-REVENUE BONDS		02/01/2022	CALL 100		13,500,000	13,500,000	13,162,500	13,493,308	0	6,692	0	6,692	0	13,500,000	0	0	0	270,000	02/01/2027	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						389,376,076	403,922,715	403,696,554	403,299,332	0	(222,861)	0	(222,861)	0	402,938,245	0	(13,562,168)	(13,562,168)	3,197,456	XXX	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		02/16/2022	PAYDOWN		151,897	151,897	151,896	151,897	0	0	0	0	0	151,897	0	0	0	505	05/16/2042	2.B FE
00038R-AA-4	Aaset 2019-2 Trust-AASET 2019-2 A		03/16/2022	PAYDOWN		66,071	66,071	66,070	66,071	0	(1)	0	(1)	0	66,071	0	0	0	427	10/16/2039	2.A FE
00077B-4W-0	ABN Amro Mortgage Corp-AMAC 2002-9 A30		03/01/2022	PAYDOWN		203	203	205	197	0	6	0	6	0	203	0	0	0	2	12/01/2032	1.A FM
000780-NL-6	ABN Amro Mortgage Corp-AMAC 2003-12 2A		03/01/2022	PAYDOWN		82	82	83	81	0	2	0	2	0	82	0	0	0	1	12/01/2033	1.A FM
001055-AM-4	Aflac Inc-SENIOR UNSECURED		03/16/2022	GOLDMAN SACHS		10,272,000	10,000,000	9,989,900	9,997,094	0	141	0	141	0	9,997,235	0	274,765	274,765	123,854	11/15/2024	1.G FE
00164T-AA-6	AMC East Communities LLC-SECURED		01/15/2022	SINKING PAYMENT		254,114	254,114	266,531	260,467	0	(6,353)	0	(6,353)	0	254,114	0	0	0	7,293	01/15/2028	1.F FE
00191#-AA-3	Amazon (Tucson Az) Trust Certificate		03/31/2022	SINKING PAYMENT		32,759	32,759	32,759	32,701	0	58	0	58	0	32,759	0	0	0	0	08/31/2039	1.E
00192J-AA-4	APS Resecuritization Tru-APS 2016-1 1A		03/01/2022	PAYDOWN		284,487	284,487	253,549	276,382	0	8,105	0	8,105	0	284,487	0	0	0	113	07/01/2057	1.A FE
00193*-AA-5	Amazon (Tulsa Ok) Trust Certificate		03/31/2022	SINKING PAYMENT		65,008	65,008	65,008	65,001	0	7	0	7	0	65,008	0	0	0	0	09/30/2039	1.E
00195#-AA-9	Amazon (Toledo Oh) Trust Certificate		03/31/2022	SINKING PAYMENT		109,555	109,555	109,555	109,555	0	0	0	0	0	109,555	0	0	0	544	10/31/2040	1.E
00206R-GL-0	AT&T Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		5,798,005	5,334,000	5,336,507	5,335,755	0	57	0	57	0	5,335,813	0	462,192	462,192	94,160	02/15/2028	2.B FE
00225#-AA-3	Amazon (Grand Rapids, M Trust Certifica		03/31/2022	SINKING PAYMENT		14,886	14,886	14,886	14,886	0	0	0	0	0	14,886	0	0	0	51	09/30/2039	1.E
00255U-AA-3	AASET 2020-1 Trust-AASET 2020-1A A		03/15/2022	PAYDOWN		90,285	90,285	90,284	90,285	0	0	0	0	0	90,285	0	0	0	342	01/16/2040	2.A FE
00256D-AA-0	Aaset 2019-1 Trust-AASET 2019-1 A		03/15/2022	PAYDOWN		183,765	183,765	183,764	183,768	0	(3)	0	(3)	0	183,765	0	0	0	1,205	05/15/2039	2.B FE
002824-BF-6	ABBOTT LABORATORIES-SENIOR UNSECURED		03/28/2022	BOFAMLSEC		4,678,816	4,534,000	4,500,267	4,516,025	0	756	0	756	0	4,516,781	0	162,035	162,035	56,675	11/30/2026	1.E FE
002824-BM-1	ABBOTT LABORATORIES-SENIOR UNSECURED		03/28/2022	SUMRIDGE PARTNERS LL		2,061,360	2,000,000	1,992,320	1,994,487	0	401	0	401	0	1,994,888	0	66,472	66,472	41,979	09/15/2025	1.E FE
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3		01/25/2022	PAYDOWN		106,005	106,005	97,790	100,395	0	5,610	0	5,610	0	106,005	0	0	0	134	07/25/2035	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
00436M-AA-3	Accelerated Assets 2018---AALLC 2018-1 A		03/02/2022	PAYDOWN		224,434	224,434	224,378	224,394	0	40	0	40	0	224,434	0	0	0	1,496	12/02/2033	1.F FE
004375-FG-1	ACCREDITED MORTGAGE LOAN-ACCR 2006-1 A4		03/25/2022	PAYDOWN		1,306,280	1,306,280	1,119,744	1,263,199	0	43,081	0	43,081	0	1,306,280	0	0	0	855	04/25/2036	1.A FM
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		03/15/2022	PAYDOWN		212,830	212,830	213,188	213,055	0	(225)	0	(225)	0	212,830	0	0	0	1,706	11/15/2048	1.F FE
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		03/01/2022	PAYDOWN		46,919	46,919	43,899	43,860	0	3,060	0	3,060	0	46,919	0	0	0	374	06/01/2035	1.A FM
007036-SE-7	Adjustable Rate Mortgage-ARMT 2005-9 5A1		03/25/2022	PAYDOWN		35,716	35,716	24,915	29,823	0	5,893	0	5,893	0	35,716	0	0	0	28	11/25/2035	1.A FM
007030-AD-4	Adjustable Rate Mortgage-ARMT 2006-3 4A1		03/25/2022	PAYDOWN		214,595	214,595	152,564	112,809	0	101,786	0	101,786	0	214,595	0	0	0	88	08/25/2036	1.D FM
00846U-AJ-0	Agilent Technologies Inc-SENIOR UNSECURE		02/10/2022	DIRECT		17,410,550	17,000,000	16,922,480	16,986,284	0	816	0	816	0	16,987,100	0	423,450	423,450	382,441	07/15/2023	2.A FE
009098-A*-5	Air Cargo Logistics Ft W Lease-Collatera		03/10/2022	SINKING PAYMENT		23,069	23,069	23,069	23,069	0	0	0	0	0	23,069	0	0	0	173	11/10/2039	1.F
00910G-A*-4	Air Cargo Logistics Ctl Trust Certificat		03/10/2022	SINKING PAYMENT		(214,073)	(214,073)	(214,073)	(214,073)	0	0	0	0	0	(214,073)	0	0	0	0	02/10/2041	1.F
009818-AA-9	Akron Childrens Hospital Trust Certifica		03/15/2022	SINKING PAYMENT		24,607	24,607	24,853	24,844	0	(237)	0	(237)	0	24,607	0	0	0	109	08/15/2050	1.F
01882Y-AB-2	Alliant Energy Finance L-SENIOR UNSECURE		01/18/2022	GOLDMAN		16,350,450	15,000,000	14,970,900	14,980,772	0	(120)	0	(120)	0	14,980,653	0	1,369,797	1,369,797	61,979	06/15/2028	2.B FE
02146P-AF-2	Alternative Loan Trust 2-CWALT 2006-HY12		03/01/2022	PAYDOWN		110,153	110,153	70,658	73,900	0	36,253	0	36,253	0	110,153	0	0	0	493	08/01/2036	1.A FM
02146T-AL-1	Alternative Loan Trust 2-CWALT 2006-24CB		03/01/2022	PAYDOWN		31,144	30,287	20,400	16,047	0	14,538	0	14,538	0	31,144	0	0	0	283	08/01/2036	1.D FM
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		03/01/2022	PAYDOWN		23,505	25,052	17,755	17,755	0	6,841	0	6,841	0	23,505	0	0	0	330	09/01/2036	4.B FM
02147X-AR-8	Alternative Loan Trust 2-CWALT 2006-32CB		03/01/2022	PAYDOWN		27,384	26,924	20,725	20,725	0	6,305	0	6,305	0	27,384	0	0	0	179	11/01/2036	4.B FM
02150V-AA-3	Alternative Loan Trust 2-CWALT 2007-HY7C		03/25/2022	PAYDOWN		38,646	37,680	30,446	31,925	0	5,958	0	5,958	0	38,646	0	0	0	29	08/25/2037	1.A FM
02152A-AS-8	Alternative Loan Trust 2-CWALT 2007-16CB		03/25/2022	PAYDOWN		132,523	123,558	78,459	74,999	0	51,860	0	51,860	0	132,523	0	0	0	102	08/25/2037	1.D FM
023135-BN-5	Amazon.com Inc-SENIOR UNSECURED		01/20/2022	GOLDMAN		11,208,800	10,000,000	10,001,760	9,996,260	0	(192)	0	(192)	0	9,996,068	0	1,212,732	1,212,732	73,667	12/03/2025	1.D FE
02343U-AH-8	Amcor Finance USA Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		8,903,680	8,000,000	7,984,720	7,989,993	0	(13)	0	(13)	0	7,989,981	0	913,699	913,699	65,000	05/15/2028	2.B FE
02377U-AB-0	AMERICAN AIRLINES 2013-2-FIRST LIEN		01/15/2022	SINKING PAYMENT		62,524	62,524	62,524	62,543	0	(19)	0	(19)	0	62,524	0	0	0	1,547	01/15/2023	3.B FE
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		03/25/2022	PAYDOWN		17,985	17,985	13,489	9,286	0	8,700	0	8,700	0	17,985	0	0	0	9	10/25/2046	1.D FM
02660T-AR-4	American Home Mortgage I-AHM 2004-1 4A		03/01/2022	PAYDOWN		53,553	53,553	52,951	52,100	0	1,454	0	1,454	0	53,553	0	0	0	156	04/01/2044	1.A FM
02660T-CS-0	American Home Mortgage I-AHM 2004-4 4A		03/01/2022	PAYDOWN		131,922	131,922	112,876	120,214	0	11,708	0	11,708	0	131,922	0	0	0	459	02/01/2045	1.A FM
02660T-DH-3	American Home Mortgage I-AHM 2005-1 6A		03/01/2022	PAYDOWN		64,292	64,292	56,015	59,302	0	4,991	0	4,991	0	64,292	0	0	0	255	06/01/2045	1.A FM
02660T-EK-5	American Home Mortgage I-AHM 2005-2 1A1		03/25/2022	PAYDOWN		113,398	113,398	106,133	106,483	0	6,915	0	6,915	0	113,398	0	0	0	112	09/25/2045	1.A FM
02660T-EQ-2	American Home Mortgage I-AHM 2005-2 4A1		03/01/2022	PAYDOWN		41,738	41,738	35,797	20,289	0	21,448	0	21,448	0	41,738	0	0	0	167	09/01/2045	1.A FM
02660V-AE-8	American Home Mortgage A-AHMA 2005-1 3A1		01/25/2022	PAYDOWN		10,508	10,508	8,571	9,464	0	1,045	0	1,045	0	10,508	0	0	0	0	11/25/2035	1.A FM
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		03/01/2022	PAYDOWN		122,227	122,227	123,232	122,414	0	(187)	0	(187)	0	122,227	0	0	0	725	10/01/2036	1.A FE
02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3		03/22/2022	VARIOUS		29,644,605	29,686,100	29,993,407	29,758,865	0	(5,861)	0	(5,861)	0	29,753,004	0	(108,400)	(108,400)	251,071	12/01/2036	1.A FE
02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1		01/19/2022	VARIOUS		39,189,853	38,018,624	38,343,052	38,105,751	0	(646)	0	(646)	0	38,105,105	0	1,084,748	1,084,748	182,945	04/01/2052	1.A FE
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		01/19/2022	VARIOUS		8,383,664	8,027,980	8,027,725	8,022,937	0	72	0	72	0	8,023,008	0	360,655	360,655	41,586	10/01/2052	1.A FE
02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2		03/01/2022	PAYDOWN		0	0	0	1	0	0	0	0	0	0	0	0	0	0	10/01/2052	6. *
02666T-AA-5	American Homes 4 Rent LP-SENIOR UNSECURE		01/18/2022	GOLDMAN		27,159,804	25,033,000	24,757,059	24,849,943	0	1,742	0	1,742	0	24,851,684	0	2,308,120	2,308,120	458,069	02/15/2028	2.C FE
026929-AA-7	American Home Mortgage I-AHM 2006-3 11A1		03/25/2022	PAYDOWN		124,280	124,280	97,404	99,566	0	24,714	0	24,714	0	124,280	0	0	0	91	12/25/2046	1.A FM
03072S-RC-1	Ameriquest Mortgage Secu-AMSI 2004-FR1W		03/01/2022	PAYDOWN		50,959	50,959	49,430	49,968	0	991	0	991	0	50,959	0	0	0	346	05/01/2034	1.A FM
03076C-AF-3	AMERIPRISE FINANCIAL INC-SR UNSECURED		03/17/2022	VARIOUS		42,071,625	40,873,000	41,068,828	40,915,233	0	(6,088)	0	(6,088)	0	40,909,144	0	1,162,481	1,162,481	604,154	10/15/2023	1.G FE
03076C-AG-1	AMERIPRISE FINANCIAL INC-SR UNSECURED		03/18/2022	BARCLAYS CAPITAL INC		8,186,960	8,000,000	7,972,480	7,991,581	0	803	0	803	0	7,992,384	0	194,576	194,576	129,089	10/15/2024	1.G FE
03215P-DM-8	Amresco Residential Secu-AMRES 1998-1 A5		03/01/2022	PAYDOWN		58,636	58,636	58,673	58,388	0	248	0	248	0	58,636	0	0	0	894	10/01/2027	1.A FM
03464B-AA-6	Angel Oak Mortgage Trust-AOMT 2022-1 A1		03/01/2022	PAYDOWN		280,831	280,831	280,827	0	0	4	0	4	0	280,831	0	0	0	0	12/01/2066	1.A FE
03464B-AB-4	Angel Oak Mortgage Trust-AOMT 2022-1 A2		03/01/2022	PAYDOWN		802,375	802,375	802,367	0	0	8	0	8	0	802,375	0	0	0	2,098	12/01/2066	1.C FE
03464B-AC-2	Angel Oak Mortgage Trust-AOMT 2022-1 A3		03/01/2022	PAYDOWN		802,375	802,375	802,361	0	0	13	0	13	0	802,375	0	0	0	0	12/01/2066	1.F FE
037411-BE-4	Apache Corp-SENIOR UNSECURED		03/21/2022	CA_CASH_CLOSE		14,073,750	13,500,000	13,479,075	13,486,816	0	761	0	761	0	13,487,577	0	12,423	12,423	829,688	10/15/2028	3.A FE
038222-AJ-4	Applied Materials Inc-SENIOR UNSECURED		03/31/2022	TORONTO DOMINION SEC		3,090,840	3,000,000	2,989,140	2,995,545	0	411	0	411	0	2,995,956	0	94,884	94,884	975	10/01/2025	1.F FE
038370-AA-0	Aqua Finance Trust 2019---AQFIT 2019-A A		03/15/2022	PAYDOWN		568,608	568,608	568,520	568,528	0	80	0	80	0	568,608	0	0	0	2,953	07/16/2040	1.F FE
038413-AA-8	Aqua Finance Trust 2020---AQFIT 2020-AA A		03/17/2022	PAYDOWN		573,147	573,147	573,041	573,051	0	96	0	96	0	573,147	0	0	0	1,780	07/17/2046	1.F FE
03939C-AA-1	ARCH CAPITAL FINANCE LLC-SENIOR UNSECURE		01/20/2022	BARCLAYS CAPITAL INC		13,504,250	12,500,000	12,513,325	12,507,748	0	(316)	0	(316)	0	12,507,432	0	996,818	996,818	54,316	12/15/2026	2.A FE
04249@-AD-3	Army & Air Force Exchang Senior Note		03/15/2022	SINKING PAYMENT		41,285	41,285	41,285	41,285	0	0	0	0	0	41,285	0	0	0	341	10/15/2024	1.D
04544P-AD-1	Asset Backed Securities -ABSHE 2006-HE5		03/25/2022	PAYDOWN		558,122	558,122	362,674	475,482	0	82,639	0	82,639	0	558,122	0	0	0	209	07/25/2036	1.A FM
04621X-AJ-7	Assurant Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		8,966,160	8,000,000	7,969,360	7,979,718	0	180	0	180	0	7,979,898	0	986,262	986,262	123,044	03/27/2028	2.B FE
04685A-2B-6	ATHENE GLOBAL FUNDING-SECURED		01/25/2022	MATURITY		22,000,000	22,000,000	22,017,580	22,000,263	0	(263)	0	(263)	0	22,000,000	0	0	0	440,000	01/25/2022	1.E FE
05178T-AA-9	Aurora Military Housing -SECURED		01/15/2022	SINKING PAYMENT		19,535	19,535	19,535	19,537	0	(2)	0	(2)	0	19,535	0	0	0	568	07/15/2034	1.F FE
052769-AD-8	Autodesk Inc-SENIOR UNSECURED		01/19/2022	FTS		3,229,950	3,000,000	2,989,110	2,995,889	0	4	0	4	0	2,995,893	0	234,057	234,057	13,125	06/15/2025	2.B FE
05348E-AW-9	AVALONBAY COMMUNITIES IN-SR UNSECURED		03/29/2022	WELLS FARGO		5,030,250	5,000,000	4,983,700	4,993,175	0	408	0	408	0	4,993,583	0	36,667	36,667	66,111	11/15/2025	1.G FE
053807-AS-2	Avnet Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		12,953,880	12,000,000	11,921,820	11,962,793	0	388	0	388	0	11,963,181	0	990,699	990,699	146,458	04/15/2026	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
054561-AJ-4	AXA Equitable Holdings I-SENIOR UNSECURE		01/18/2022	GOLDMAN		50,575,620	46,000,000	43,745,080	44,356,527	0	11,578	0	11,578	0	44,368,105	0	6,207,515	6,207,515	500,250	04/20/2028	2.B FE
05523U-AP-5	BAE Systems Holdings Inc-SENIOR UNSECURE		01/18/2022	GOLDMAN		7,434,560	7,000,000	6,917,400	6,963,775	0	345	0	345	0	6,964,120	0	470,440	470,440	26,201	12/15/2025	2.B FE
05532E-CE-3	BCAP LLC 2009-RR10 Trust-BCAP 2009-RR10		03/01/2022	PAYDOWN		28,657	29,955	8,617	8,617	0	20,407	0	20,407	0	28,657	0	0	0	267	06/01/2037	1.D FM
05532M-AG-2	BCAP LLC 2009-RR15 Trust-BCAP 2009-RR15		03/01/2022	PAYDOWN		133,994	142,188	76,996	54,531	0	83,900	0	83,900	0	133,994	0	0	0	721	05/01/2036	1.D FM
05532T-AF-9	BCAP LLC 2010-RR1 Trust-BCAP 2010-RR1 2A		03/01/2022	PAYDOWN		580,473	580,473	252,506	252,506	0	327,967	0	327,967	0	580,473	0	0	0	747	06/01/2045	1.A FM
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		03/01/2022	PAYDOWN		48,980	48,265	42,285	46,178	0	2,180	0	2,180	0	48,980	0	0	0	0	06/01/2037	3.B FM
05541D-AU-0	BCAP LLC 2012-RR8 Trust-BCAP 2012-RR8 4A		03/22/2022	PAYDOWN		484,913	484,913	400,660	468,867	0	16,046	0	16,046	0	484,913	0	0	0	130	11/20/2036	1.A FM
05545J-AJ-8	BCAP LLC 2015-RR3 Trust-BCAP 2015-RR3 4A		03/29/2022	PAYDOWN		254,863	254,863	227,465	251,861	0	3,002	0	3,002	0	254,863	0	0	0	27	02/27/2037	1.A FM
05565E-BJ-3	BMW US Capital LLC-SENIOR UNSECURED		03/29/2022	WELLS FARGO		10,137,000	10,000,000	9,983,400	9,987,311	0	624	0	624	0	9,987,935	0	149,065	149,065	164,132	04/18/2029	1.F FE
05584A-AA-8	BRE Grand Islander Times-HGVGI 2017-1A A		03/25/2022	PAYDOWN		105,037	105,037	105,011	105,021	0	16	0	16	0	105,037	0	0	0	499	05/25/2029	1.F FE
05586*-AA-9	BGS Spartanburg 2017 Trust Certificate		03/15/2022	SINKING PAYMENT		101,624	101,624	101,624	101,624	0	0	0	0	0	101,624	0	0	0	0	07/15/2032	2.A S
05587*-AA-8	BGS Fedex Series 2017A Trust Certificate		03/15/2022	SINKING PAYMENT		86,439	86,439	86,439	86,442	0	(3)	0	(3)	0	86,439	0	0	0	104	03/15/2037	1.E PL
05588*-AA-7	BGS Huntersville 2017 Trust Certificate		03/15/2022	SINKING PAYMENT		79,183	79,183	79,183	79,183	0	0	0	0	0	79,183	0	0	0	98	05/15/2038	2.C S
05607Y-AC-5	B2R Mortgage Trust 2015-B2R 2015-1 A2		03/01/2022	PAYDOWN		1,275,505	1,275,505	1,278,958	1,275,313	0	192	0	192	0	1,275,505	0	0	0	21,460	05/01/2048	1.A FE
05609K-AJ-8	BX Commercial Mortgage T-BX 2021-XL2 E		03/15/2022	PAYDOWN		120,181	120,181	119,580	119,587	0	594	0	594	0	120,181	0	0	0	595	10/15/2038	1.A
05609K-AL-3	BX Commercial Mortgage T-BX 2021-XL2 F		03/15/2022	PAYDOWN		300,452	300,452	298,949	298,975	0	1,477	0	1,477	0	300,452	0	0	0	1,786	10/15/2038	1.A
05609K-AN-9	BX Commercial Mortgage T-BX 2021-XL2 G		03/15/2022	PAYDOWN		360,542	360,542	358,738	358,761	0	1,781	0	1,781	0	360,542	0	0	0	2,683	10/15/2038	1.A
058927-AG-9	Banc of America Funding -BAFC 2006-A 3A2		03/01/2022	PAYDOWN		5,057	5,179	4,522	4,739	0	425	0	425	0	5,057	0	0	0	11	02/01/2036	2.B FM
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		03/01/2022	PAYDOWN		17,144	21,127	17,231	15,774	0	4,605	0	4,605	0	17,144	0	0	0	223	03/01/2036	1.D FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		03/01/2022	PAYDOWN		105,635	105,635	103,138	0	0	2,497	0	2,497	0	105,635	0	0	0	515	03/01/2036	3.B FM
058931-BL-9	Banc of America Funding -BAFC 2006-3 5A8		03/01/2022	PAYDOWN		1,691	1,939	1,969	1,728	0	214	0	214	0	1,691	0	0	0	15	03/01/2036	1.D FM
058933-AN-2	Banc of America Funding -BAFC 2006-D 5A1		03/01/2022	PAYDOWN		52,562	52,580	50,412	48,395	0	4,184	0	4,184	0	52,562	0	0	0	220	05/01/2036	1.D FM
05946X-R7-0	Banc of America Funding -BAFC 2005-7 2A2		03/25/2022	PAYDOWN		0	0	57,775	0	0	0	0	0	0	0	0	0	0	1,594	11/25/2035	5.A FE
05946X-XP-3	Banc of America Funding -BAFC 2005-E 3A1		03/01/2022	PAYDOWN		13,557	39,548	38,781	38,401	0	546	0	546	0	13,557	0	0	0	82	05/01/2035	3.B FM
05946X-Y7-2	Banc of America Funding -BAFC 2005-8 2A8		03/01/2022	PAYDOWN		7,751	9,883	9,927	10,258	0	(370)	0	(370)	0	7,751	0	0	0	92	01/01/2036	3.B FM
05946X-YV-9	Banc of America Funding -BAFC 2005-F 2A1		03/01/2022	PAYDOWN		77,992	66,620	62,081	67,320	0	46	0	46	0	77,992	0	0	0	319	09/01/2035	2.B FM
05948X-T2-7	Banc of America Mortgage-BOAMS 2004-A 2A		03/01/2022	PAYDOWN		24,409	24,409	24,043	23,337	0	1,073	0	1,073	0	24,409	0	0	0	142	02/01/2034	1.A FM
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A		03/01/2022	PAYDOWN		92,676	92,676	89,606	89,826	0	2,850	0	2,850	0	92,676	0	0	0	357	02/01/2035	1.A FM
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		03/01/2022	PAYDOWN		115,736	115,736	112,698	113,455	0	2,281	0	2,281	0	115,736	0	0	0	446	02/01/2035	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		03/01/2022	PAYDOWN		4,399	10,003	9,742	9,132	0	722	0	722	0	4,399	0	0	0	79	09/01/2035	2.B FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		03/01/2022	PAYDOWN		9,263	10,891	9,597	10,502	0	191	0	191	0	9,263	0	0	0	38	10/01/2035	1.D FM
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		03/01/2022	PAYDOWN		283	280	274	287	0	(7)	0	(7)	0	283	0	0	0	1	11/01/2035	3.B FM
05949C-KX-3	Banc of America Mortgage-BOAMS 2005-J 4A		03/01/2022	PAYDOWN		18,550	18,680	16,812	16,780	0	1,886	0	1,886	0	18,550	0	0	0	87	11/01/2035	1.A FM
05949C-PP-5	Banc of America Mortgage-BOAMS 2005-L 4A		03/01/2022	PAYDOWN		649,798	649,940	615,005	612,511	0	37,410	0	37,410	0	649,798	0	0	0	4,047	01/01/2036	1.D FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		03/01/2022	PAYDOWN		24,440	24,440	26,677	0	0	(2,237)	0	(2,237)	0	24,440	0	0	0	203	01/01/2036	1.A FM
05950F-AD-7	Banc of America Funding -BAFC 2006-4 A4		03/25/2022	PAYDOWN		0	0	43,616	0	0	0	0	0	0	0	0	0	0	135	07/25/2036	6. *
05950M-AJ-9	Banc of America Funding -BAFC 2006-G 3A3		03/01/2022	PAYDOWN		351,874	351,874	337,359	316,720	0	35,154	0	35,154	0	351,874	0	0	0	1,695	07/01/2036	1.A FM
05950P-AF-0	Banc of America Funding -BAFC 2006-H 2A3		03/01/2022	PAYDOWN		139,723	143,862	126,018	110,057	0	33,278	0	33,278	0	139,723	0	0	0	256	09/01/2046	1.D FM
05950R-BG-3	Banc of America Funding -BAFC 2006-6 3A2		03/25/2022	PAYDOWN		0	0	2,829	0	0	0	0	0	0	0	0	0	0	9	08/25/2036	6. *
05950T-AC-9	Banc of America Mortgage-BOAMS 2006-B 2A		03/01/2022	PAYDOWN		14,958	20,434	19,160	19,996	0	(852)	0	(852)	0	12,192	0	2,766	2,766	48	11/01/2046	1.D FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		03/01/2022	PAYDOWN		1,522	1,641	1,559	1,278	0	355	0	355	0	1,522	0	0	0	12	01/01/2037	1.D FM
05951K-AN-3	Banc of America Funding -BAFC 2006-7 1A1		03/01/2022	PAYDOWN		5,103	(6,865)	(6,660)	(6,382)	0	935	0	935	0	5,103	0	0	0	(69)	09/01/2036	1.D FM
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		03/01/2022	PAYDOWN		1,264	1,263	1,195	951	0	312	0	312	0	1,264	0	0	0	11	10/01/2036	1.D FM
05951V-AV-1	Banc of America Funding -BAFC 2006-I 6A1		03/21/2022	PAYDOWN		21,086	21,041	17,348	17,241	0	3,809	0	3,809	0	21,086	0	0	0	18	12/20/2046	1.A FM
059522-AA-0	Banc of America Funding -BAFC 2007-C 6A1		03/21/2022	PAYDOWN		24,608	24,608	21,163	23,219	0	1,389	0	1,389	0	24,608	0	0	0	24	05/20/2047	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		03/01/2022	PAYDOWN		223,461	221,453	204,239	201,952	0	19,479	0	19,479	0	223,461	0	0	0	854	05/01/2036	1.D FM
059523-AN-0	Banc of America Funding -BAFC 2007-5 4A3		03/25/2022	PAYDOWN		0	0	275,374	52,023	0	(883)	0	(883)	0	0	0	0	0	5,564	07/25/2037	6. *
059523-AX-8	Banc of America Funding -BAFC 2007-5 7A1		03/01/2022	PAYDOWN		0	44,256	25,820	27,949	0	(2,552)	0	(2,552)	0	1	0	(1)	(1)	57	07/01/2047	1.D FM
05952G-AT-8	Banc of America Funding -BAFC 2007-D 3A1		03/01/2022	PAYDOWN		1,449	(74)	(72)	(70)	0	83	0	83	0	1,449	0	0	0	(3)	06/01/2037	1.D FM
05952G-AV-3	Banc of America Funding -BAFC 2007-D 3A3		03/01/2022	PAYDOWN		2,084	(106)	(104)	(101)	0	120	0	120	0	2,084	0	0	0	(5)	06/01/2037	1.D FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		03/01/2022	PAYDOWN		14,057	14,043	12,272	11,502	0	2,543	0	2,543	0	14,057	0	0	0	90	05/01/2037	1.A FM
05954D-AL-0	Banc of America Funding -BAFC 2007-E 6A1		03/01/2022	PAYDOWN		91,295	90,732	78,652	73,581	0	17,507	0	17,507	0	91,295	0	0	0	847	09/01/2037	1.A FM
05956E-AB-8	Banc of America Funding -BAFC 2010-R6 1A		03/01/2022	PAYDOWN		140,305	140,305	138,200	139,636	0	669	0	669	0	140,305	0	0	0	1,400	02/01/2035	1.A FM
05990E-AD-2	Banc of America Funding -BAFC 2012-R6 2A		03/28/2022	PAYDOWN		286,779	261,866	227,891	252,061	0	13,544	0	13,544	0	286,779	0	0	0	28	07/26/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		03/01/2022	PAYDOWN		74,361	76,195	48,211	43,031	0	32,482	0	32,482	0	74,361	0	0	0	590	08/01/2037	1.D FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		03/01/2022	PAYDOWN		97,274	97,274	94,569	92,602	0	4,672	0	4,672	0	97,274	0	0	0	397	07/01/2035	1.A FM
05990H-AT-0	Banc of America Funding -BAFC 2010-R2 4A		03/01/2022	PAYDOWN		14,744	22,217	17,786	18,537	0	2,166	0	2,166	0	14,744	0	0	0	216	08/01/2036	1.D FM
06406H-CQ-0	Bank of New York Mellon -SENIOR UNSECURE		03/23/2022	CREDIT SUISSE SECURI		10,328,800	10,000,000	10,338,709	10,130,437	0	(7,585)	0	(7,585)	0	10,122,853	0	205,947	205,947	139,347	11/18/2025	1.F FE
064248-AA-1	Bank Of America (Houston Pass-Thru Certi		03/15/2022	SINKING PAYMENT		88,760	88,760	89,305	89,201	0	(441)	0	(441)	0	88,760	0	0	0	341	12/31/2029	1.C S
06652K-AA-1	BankUnited Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		16,318,500	15,000,000	14,853,900	14,935,740	0	591	0	591	0	14,936,331	0	1,382,169	1,382,169	127,969	11/17/2025	2.B FE
07177M-AB-9	BAXALTA INC-SENIOR UNSECURED		01/18/2022	GOLDMAN		1,584,370	1,489,000	1,478,934	1,485,102	0	29	0	29	0	1,485,131	0	99,239	99,239	4,467	06/23/2025	2.B FE
07325D-AF-1	Bayview Financial Mortga-BAYV 2006-C 1A5		03/01/2022	PAYDOWN		41,618	41,618	41,618	43,316	0	(1,698)	0	(1,698)	0	41,618	0	0	0	302	11/01/2036	3.B FM
07330M-AA-5	Branch Banking & Trust C-SUBORDINATED		03/29/2022	SUNTRUST CAPITAL MAR		12,227,280	12,000,000	11,970,720	11,987,310	0	755	0	755	0	11,988,065	0	239,215	239,215	190,000	10/30/2026	1.F FE
07330M-AB-3	BRANCH BANKING & TRUST-SUBORDINATED		03/31/2022	JANE		10,128,400	10,000,000	9,993,300	9,997,569	0	383	0	383	0	9,997,952	0	130,448	130,448	199,375	09/16/2025	1.F FE
07384M-4K-5	Bear Stearns ARM Trust 2-BSARM 2004-10 2		03/01/2022	PAYDOWN		22,986	22,986	21,435	21,612	0	1,375	0	1,375	0	22,986	0	0	0	96	01/01/2035	1.A FM
07384M-08-8	Bear Stearns ARM Trust 2-BSARM 2004-3 2A		03/01/2022	PAYDOWN		21,941	21,941	22,010	21,847	0	94	0	94	0	21,941	0	0	0	63	07/01/2034	1.A FM
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		03/01/2022	PAYDOWN		112,875	112,875	113,368	111,552	0	1,323	0	1,323	0	112,875	0	0	0	275	07/01/2034	1.A FM
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		03/01/2022	PAYDOWN		184,639	184,639	186,601	182,917	0	1,723	0	1,723	0	184,639	0	0	0	0	09/01/2033	1.A FM
07384Y-TL-0	Bear Stearns Asset Backe-BSABS 2004-SD2		03/01/2022	PAYDOWN		11,423	11,423	11,551	11,548	0	(126)	0	(126)	0	11,423	0	0	0	58	03/01/2044	1.A FM
07386H-PD-7	Bear Stearns ALT-A Trust-BALTA 2004-12 2		03/01/2022	PAYDOWN		4,593	4,593	4,214	4,189	0	403	0	403	0	4,593	0	0	0	22	01/01/2035	1.A FM
07386H-QZ-7	Bear Stearns ALT-A Trust-BALTA 2005-2 2A		03/01/2022	PAYDOWN		47,624	40,932	35,088	32,101	0	9,892	0	9,892	0	47,624	0	0	0	188	04/01/2035	1.D FM
07386H-UG-4	Bear Stearns ALT-A Trust-BALTA 2005-5 21		03/01/2022	PAYDOWN		94	94	85	86	0	8	0	8	0	94	0	0	0	0	07/01/2035	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		03/01/2022	PAYDOWN		19,979	10,618	7,411	7,411	0	6,062	0	6,062	0	19,979	0	0	0	54	01/01/2047	3.B FM
07386Y-AE-4	Bear Stearns ARM Trust 2-BSARM 2007-5 3A		03/01/2022	PAYDOWN		236,654	236,947	228,654	228,604	0	8,333	0	8,333	0	236,654	0	0	0	615	08/01/2047	1.A FM
073870-AG-2	Bear Stearns ALT-A Trust-BALTA 2007-2 2A		03/01/2022	PAYDOWN		2,710	2,711	1,436	1,169	0	1,541	0	1,541	0	2,710	0	0	0	15	04/01/2037	1.D FM
073877-CS-9	Bear Stearns Asset Backe-BSABS 2005-SD3		03/25/2022	PAYDOWN		1,099,132	1,099,132	883,599	1,094,885	0	4,247	0	4,247	0	1,099,132	0	0	0	1,834	07/25/2035	1.A FM
073879-GN-2	Bear Stearns Asset Backe-BSABS 2004-AC5		03/25/2022	PAYDOWN		54,356	54,356	40,631	43,680	0	10,677	0	10,677	0	54,356	0	0	0	0	10/25/2034	1.D FM
073880-AD-8	Bear Stearns ARM Trust 2-BSARM 2007-1 2A		03/01/2022	PAYDOWN		31,571	34,633	34,321	34,321	0	279	0	279	0	31,571	0	0	0	90	02/01/2047	3.B FM
073880-AG-1	Bear Stearns ARM Trust 2-BSARM 2007-1 3A		03/01/2022	PAYDOWN		137,178	135,877	114,525	105,019	0	31,065	0	31,065	0	137,178	0	0	0	360	02/01/2047	1.D FM
07389N-AC-9	Bear Stearns Asset Backe-BSABS 2006-SD4		03/01/2022	PAYDOWN		25,207	25,207	22,631	19,640	0	5,567	0	5,567	0	25,207	0	0	0	157	10/01/2036	1.D FM
07401C-AS-2	Bear Stearns ARM Trust 2-BSARM 2007-4 21		03/01/2022	PAYDOWN		473,334	442,193	420,082	427,315	0	16,436	0	16,436	0	473,334	0	0	0	3,583	06/01/2047	2.B FM
084659-AT-8	Berkshire Hathaway Energ-SENIOR UNSECURE		03/17/2022	GOLDMAN		23,692,530	23,000,000	22,970,330	22,981,080	0	1,729	0	1,729	0	22,982,810	0	709,720	709,720	403,650	04/15/2025	1.G FE
09062X-AF-0	BIOGEN INC-SR UNSECURED		01/21/2022	DEUTSCHE BANK SECURI		10,659,000	10,000,000	9,976,400	9,990,562	0	234	0	234	0	9,990,796	0	668,204	668,204	146,250	09/15/2025	1.G FE
093662-AG-9	Block Financial LLC-SENIOR UNSECURED		01/18/2022	GOLDMAN		9,878,040	9,000,000	8,973,000	8,988,776	0	167	0	167	0	8,988,943	0	889,097	889,097	143,063	10/01/2025	2.C FE
096630-AF-5	Boardwalk Pipelines LP-SENIOR UNSECURED		01/18/2022	GOLDMAN		3,228,630	3,000,000	2,989,770	2,994,213	0	82	0	82	0	2,994,294	0	234,336	234,336	68,604	07/15/2027	2.C FE
09774X-AU-6	BCMSC Trust 1999-A-BCM 1999-A A3		03/01/2022	PAYDOWN		5,366	5,366	5,142	5,345	0	20	0	20	0	5,366	0	0	0	54	03/01/2029	6. *
110122-DC-9	Bristol-Myers Squibb Co-SENIOR UNSECURED		01/20/2022	GOLDMAN		7,032,644	6,595,000	6,324,143	6,438,730	0	2,654	0	2,654	0	6,441,383	0	591,261	591,261	112,871	08/15/2025	1.F FE
110122-DE-5	Bristol-Myers Squibb Co-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,936,100	10,000,000	9,553,300	9,688,267	0	2,460	0	2,460	0	9,690,727	0	1,245,373	1,245,373	162,500	02/20/2028	1.F FE
11042A-AA-2	BRITISH AIR 13-1 A PTT-FIRST LIEN		03/20/2022	SINKING PAYMENT		414,031	414,031	414,508	414,232	0	(201)	0	(201)	0	414,031	0	0	0	4,787	06/20/2024	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT-FIRST LIEN		02/15/2022	SINKING PAYMENT		36,987	36,987	36,987	36,981	0	6	0	6	0	36,987	0	0	0	393	11/15/2032	1.G FE
11134L-AH-2	Broadcom Corp / Broadcom-SENIOR UNSECURE		01/20/2022	GOLDMAN		8,536,212	8,039,000	7,718,568	7,831,219	0	2,380	0	2,380	0	7,833,598	0	702,614	702,614	163,543	01/15/2027	2.C FE
118230-AN-1	Buckeye Partners LP-SENIOR UNSECURED		01/04/2022	VARIOUS		526,470	505,000	504,116	504,739	0	1	0	1	0	504,740	0	21,730	21,730	4,943	10/15/2024	3.B FE
120568-AZ-3	Bunge Ltd Finance Corp-SENIOR UNSECURED		01/18/2022	GOLDMAN		16,013,100	15,000,000	14,867,400	14,917,280	0	725	0	725	0	14,918,005	0	1,095,095	1,095,095	179,688	09/25/2027	2.B FE
120568-BA-7	Bunge Ltd Finance Corp-SENIOR UNSECURED		03/10/2022	CALL 104.799337		13,623,914	13,000,000	12,941,190	12,975,042	0	2,678	0	2,678	0	12,977,720	0	646,194	646,194	274,896	03/15/2024	2.B FE
12189L-AY-7	Burlington Northern Sant-SENIOR UNSECURE		03/30/2022	CITIGROUP GLOBAL MAR		10,235,300	10,000,000	9,978,200	9,991,520	0	659	0	659	0	9,992,178	0	243,122	243,122	212,917	09/01/2025	1.G FE
12189P-AL-6	BURLINGTN NO SF 02-1 TR-PASS THRU CERTS		01/15/2022	MATURITY		9,707	9,707	9,707	9,718	0	(11)	0	(11)	0	9,707	0	0	0	288	01/15/2022	1.B FE
12326Q-AA-2	Business Jet Securities -BJETS 2019-1 A		03/15/2022	PAYDOWN		145,465	145,465	145,460	145,466	0	0	0	0	0	145,465	0	0	0	1,013	07/15/2034	1.G FE
12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		03/15/2022	PAYDOWN		240,455	240,455	240,452	240,453	0	2	0	2	0	240,455	0	0	0	969	11/15/2035	1.G FE
12479R-AD-9	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		03/15/2022	PAYDOWN		7,235,823	7,235,823	7,233,726	7,234,477	0	1,347	0	1,347	0	7,235,823	0	0	0	69,947	04/15/2047	1.E FE
12479R-AE-7	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		03/15/2022	PAYDOWN		13,899	13,899	13,933	13,912	0	(12)	0	(12)	0	13,899	0	0	0	97	04/15/2047	1.E FE
124857-AQ-6	ViacomCBS Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,663,000	10,000,000	9,818,800	9,921,400	0	1,036	0	1,036	0	9,922,436	0	740,564	740,564	205,556	01/15/2026	2.B FE
124857-AX-1	ViacomCBS Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,603,900	10,000,000	9,830,000	9,889,020	0	698	0	698	0	9,889,718	0	714,182	714,182	50,361	06/01/2028	2.B FE
12489W-EL-4	Credit-Based Asset Servi-CBASS 2002-CB1		01/25/2022	PAYDOWN		7,146	7,146	6,288	7,155	0	(9)	0	(9)	0	7,146	0	0	0	0	08/25/2030	1.A FM
12489W-JQ-8	Credit-Based Asset Servi-CBASS 2004-CB4		02/01/2022	PAYDOWN		1,101	1,101	1,098	1,091	0	9	0	9	0	1,101	0	0	0	6	05/01/2035	1.A FM
12505B-AD-2	CBRE Services Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		19,867,500	18,000,000	17,863,200	17,938,990	0	932	0	932	0	17,939,922	0	1,927,578	1,927,578	338,813	03/01/2026	2.A FE
12510H-AB-6	CARS-DB4 LP-CAUTO 2020-1A A2		03/15/2022	PAYDOWN		13,417	13,417	13,415	13,415	0	2	0	2	0	13,417	0	0	0	52	02/15/2050	1.A FE
12510H-AC-4	Capital Automotive Reit-CAUTO 2020-1A A3		03/15/2022	PAYDOWN		13,976	13,976	13,966	13,965	0	11	0	11	0	13,976	0	0	0	58	02/15/2050	1.A FE
12527G-AH-6	CF Industries Inc-FIRST LIEN		01/20/2022	BARCLAYS CAPITAL INC		19,819,800	18,200,000	18,138,440	18,167,874	0	49	0	49	0	18,167,924	0	1,651,876	1,651,876	120,575	12/01/2026	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
12529L-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		03/25/2022	PAYDOWN		3,911,640	3,911,640	3,911,638	3,882,871	0	28,769	0	28,769	0	3,911,640	0	0	0	6,231	12/26/2030	1.A FE
12530M-AB-1	CF Hippolyta Issuer LLC-SERIES 20-1 CLAS		03/15/2022	PAYDOWN		22,668	22,668	22,658	22,657	0	11	0	11	0	22,668	0	0	0	75	07/15/2060	1.D FE
12541W-AA-8	CH Robinson Worldwide In-SENIOR UNSECURE		01/18/2022	GOLDMAN		13,240,320	12,000,000	11,928,240	11,951,985	0	333	0	333	0	11,952,318	0	1,288,002	1,288,002	133,000	04/15/2028	2.B FE
125431-AH-9	CHL Mortgage Pass-Throug-CMHL 2006-HYB4		03/01/2022	PAYDOWN		16,082	16,082	15,731	8,839	0	7,243	0	7,243	0	16,082	0	0	0	116	06/01/2036	1.D FM
12543X-AD-8	CHL Mortgage Pass-Throug-CMHL 2006-19 1A		02/01/2022	PAYDOWN		55,626	54,036	49,700	35,651	0	18,512	0	18,512	0	55,626	0	0	0	446	01/01/2037	1.D FM
12544B-AE-3	CHL Mortgage Pass-Throug-CMHL 2007-HY5 3		03/01/2022	PAYDOWN		61,088	60,218	46,867	47,300	0	13,162	0	13,162	0	61,088	0	0	0	450	09/01/2037	1.D FM
12544D-AG-4	CHL Mortgage Pass-Throug-CMHL 2007-14 A7		03/01/2022	PAYDOWN		1,574	1,553	1,126	0	0	433	0	433	0	1,574	0	0	0	8	09/01/2037	3.B FM
12544H-BF-6	CHL Mortgage Pass-Throug-CMHL 2007-HY7 A		03/01/2022	PAYDOWN		17,449	288	361	361	0	3,863	0	3,863	0	17,449	0	0	0	26	11/01/2037	1.A FM
12545E-AK-2	CHL Mortgage Pass-Throug-CMHL 2007-J2 2A		03/01/2022	PAYDOWN		29,676	29,690	16,383	0	0	13,301	0	13,301	0	29,676	0	0	0	297	07/01/2037	3.B FM
12546Y-AA-9	CHNGE Mortgage Trust-CHNGE 2022-2 A1		03/01/2022	PAYDOWN		132,583	132,583	132,582	0	0	1	0	1	0	132,583	0	0	0	415	03/01/2067	1.F FE
125523-BZ-2	Cigna Corp-SENIOR UNSECURED		01/20/2022	GOLDMAN		18,511,470	17,000,000	16,912,540	16,961,055	0	824	0	824	0	16,961,879	0	1,549,591	1,549,591	316,625	02/25/2026	2.A FE
125585-AF-6	CIT Group Securitization-CIT 1995-1 A5		03/15/2022	PAYDOWN		1,795	1,795	1,796	6,068	0	(4,273)	0	(4,273)	0	1,795	0	0	0	13	08/15/2022	1.A Z
12558M-AG-7	CIT Home Equity Loan Tru-CITHE 2002-1 AF		03/01/2022	PAYDOWN		15,692	15,692	16,065	15,472	0	220	0	220	0	15,692	0	0	0	159	02/01/2030	1.A FM
12563L-AS-6	CLI Funding VI LLC-2020-3A A		03/18/2022	PAYDOWN		123,333	123,333	123,308	123,309	0	24	0	24	0	123,333	0	0	0	397	10/18/2045	1.F FE
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		03/01/2022	PAYDOWN		1,179,567	1,179,567	1,192,837	1,192,875	0	(13,309)	0	(13,309)	0	1,179,567	0	0	0	5,490	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		03/01/2022	PAYDOWN		639,934	639,934	656,732	656,648	0	(16,714)	0	(16,714)	0	639,934	0	0	0	2,352	03/01/2051	1.A
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		03/01/2022	PAYDOWN		35,531	36,049	36,443	36,443	0	(418)	0	(418)	0	35,531	0	0	0	180	02/01/2037	4.B FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		03/01/2022	PAYDOWN		53,599	56,509	55,027	54,977	0	1,299	0	1,299	0	53,599	0	0	0	627	02/01/2037	4.B FM
12566V-AE-2	CitiMortgage Alternative-CMALT 2007-A4 1		03/01/2022	PAYDOWN		24,446	25,349	22,144	21,703	0	3,510	0	3,510	0	24,446	0	0	0	233	04/01/2037	1.D FM
12566X-AM-0	CitiMortgage Alternative-CMALT 2007-A7 2		03/01/2022	PAYDOWN		76,045	73,906	73,936	73,936	0	(35)	0	(35)	0	76,045	0	0	0	385	07/01/2037	4.B FM
12575A-AB-3	CMFT Net Lease-CIMNL 2021-1 A2		03/20/2022	PAYDOWN		52,869	52,869	52,846	52,846	0	23	0	23	0	52,869	0	0	0	226	07/20/2051	1.A FE
12585@-AA-4	CHP (Fresno Ca) Trust Certificate		03/15/2022	SINKING PAYMENT		372,795	372,795	372,795	372,795	0	0	0	0	0	372,795	0	0	0	1,984	02/15/2028	1.F
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		03/01/2022	PAYDOWN		1,339	1,339	1,347	1,342	0	(3)	0	(3)	0	1,339	0	0	0	0	07/01/2048	1.A
126117-AT-7	CNA FINANCIAL CORP-SR UNSECURED		01/18/2022	GOLDMAN		7,618,660	7,000,000	7,037,590	7,017,498	0	(136)	0	(136)	0	7,017,362	0	601,298	601,298	121,625	03/01/2026	2.A FE
12624K-AD-8	COMM 2012-CCRE2 MORTGAGE-COMM 2012-CR2 A		03/01/2022	PAYDOWN		469,147	469,147	480,845	469,338	0	(191)	0	(191)	0	469,147	0	0	0	0	08/01/2045	1.A FM
12625U-BF-9	COMM 2013-CCRE9 Mortgage-COMM 2013-CR9 A		03/01/2022	PAYDOWN		332,352	332,352	344,328	334,104	0	(1,752)	0	(1,752)	0	332,352	0	0	0	0	07/01/2045	1.A
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		03/01/2022	PAYDOWN		41,905	41,905	12,900	12,900	0	29,005	0	29,005	0	41,905	0	0	0	91	12/01/2036	1.D FM
12636Y-AC-6	CRH America Finance Inc-SENIOR UNSECURED		01/21/2022	GOLDMAN		13,817,541	12,736,000	12,175,301	12,338,516	0	3,703	0	3,703	0	12,342,219	0	1,475,322	1,475,322	155,114	04/04/2028	2.A FE
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		03/01/2022	PAYDOWN		31,840	31,840	11,326	11,326	0	20,514	0	20,514	0	31,840	0	0	0	88	04/01/2037	1.D FM
12640W-AC-4	CSMC Series 2008-3R-CSMC 2008-3R 1A2		03/01/2022	PAYDOWN		56,101	59,923	54,946	52,791	0	6,723	0	6,723	0	56,101	0	0	0	358	07/01/2037	1.D FM
126416-AB-2	CSMC 2022-NQM1-CSMC 2022-NQM1 A2		03/01/2022	PAYDOWN		331,673	331,673	331,668	0	0	5	0	5	0	331,673	0	0	0	1,082	11/01/2066	1.C FE
126416-AC-0	CSMC 2022-NQM1-CSMC 2022-NQM1 A3		03/01/2022	PAYDOWN		812,236	812,236	812,233	0	0	3	0	3	0	812,236	0	0	0	2,755	11/01/2066	1.F FE
12641P-AF-1	CSMC Series 2009-6R-CSMC 2009-6R 1A4		01/10/2022	CREDIT SUISSE SECURI		276,176	259,678	276,176	276,176	0	0	0	0	0	276,176	0	0	0	1,742	01/01/2036	1.A FM
12641P-AG-9	CSMC Series 2009-6R-CSMC 2009-6R 1A5		01/10/2022	CREDIT SUISSE SECURI		862,581	800,000	862,581	862,581	0	(331)	0	(331)	0	862,249	0	331	331	5,367	01/01/2036	1.A FM
12641P-AH-7	CSMC Series 2009-6R-CSMC 2009-6R 1A6		01/10/2022	CREDIT SUISSE SECURI		891,113	800,000	891,113	891,113	0	(486)	0	(486)	0	890,628	0	486	486	5,367	01/01/2036	1.A FM
12641P-AN-4	CSMC Series 2009-6R-CSMC 2009-6R 2A3		01/01/2022	PAYDOWN		255,158	255,158	266,750	266,750	0	(11,592)	0	(11,592)	0	255,158	0	0	0	0	10/01/2035	1.A FM
12641P-AP-9	CSMC Series 2009-6R-CSMC 2009-6R 2A4		01/10/2022	CREDIT SUISSE SECURI		1,259,717	1,191,680	1,259,717	1,259,717	0	(367)	0	(367)	0	1,259,350	0	367	367	2,185	10/01/2035	1.A FM
12641P-AQ-7	CSMC Series 2009-6R-CSMC 2009-6R 2A5		01/10/2022	CREDIT SUISSE SECURI		1,420,148	1,787,520	1,420,148	1,420,148	0	1,817	0	1,817	0	1,421,966	0	(1,817)	(1,817)	3,277	10/01/2035	4.B FM
12641P-AR-5	CSMC Series 2009-6R-CSMC 2009-6R 2A6		01/10/2022	CREDIT SUISSE SECURI		442,728	890,801	442,728	442,728	0	0	0	0	0	442,728	0	0	0	1,633	10/01/2035	5.B FM
12641P-BB-9	CSMC Series 2009-6R-CSMC 2009-6R 4A5		01/10/2022	VARIOUS		679,971	829,018	662,430	662,430	0	18,279	0	18,279	0	680,709	0	(738)	(738)	5,029	11/01/2035	4.B FM
12641P-BC-7	CSMC Series 2009-6R-CSMC 2009-6R 4A6		01/10/2022	VARIOUS		80,609	139,720	73,652	73,652	0	7,223	0	7,223	0	80,876	0	(267)	(267)	848	11/01/2035	5.B FM
12641P-BP-8	CSMC Series 2009-6R-CSMC 2009-6R 6A4		01/10/2022	VARIOUS		759,397	775,231	758,230	758,230	0	1,249	0	1,249	0	759,479	0	(82)	(82)	1,324	09/01/2035	1.A FM
12641P-BQ-6	CSMC Series 2009-6R-CSMC 2009-6R 6A5		01/10/2022	VARIOUS		509,766	582,520	504,402	504,402	0	5,734	0	5,734	0	510,135	0	(370)	(370)	995	09/01/2035	4.B FM
12641P-BR-4	CSMC Series 2009-6R-CSMC 2009-6R 6A6		01/10/2022	VARIOUS		266,695	442,993	253,697	253,697	0	13,811	0	13,811	0	267,508	0	(813)	(813)	756	09/01/2035	5.B FM
12641P-CJ-1	CSMC Series 2009-6R-CSMC 2009-6R 9A4		01/01/2022	VARIOUS		9,862	9,862	9,683	9,683	0	179	0	179	0	9,862	0	0	0	0	04/01/2036	1.A FM
12641P-CK-8	CSMC Series 2009-6R-CSMC 2009-6R 9A5		01/01/2022	VARIOUS		0	90,450	85,504	85,504	0	0	0	0	0	85,504	0	(85,504)	(85,504)	208	04/01/2036	1.D FM
12641Q-AA-0	CSMC Series 2009-7R-CSMC 2009-7R 3A3		01/10/2022	VARIOUS		103,196	142,339	103,196	103,196	0	167	0	167	0	103,362	0	(167)	(167)	1,295	09/01/2037	3.B FM
12641Q-AF-9	CSMC Series 2009-7R-CSMC 2009-7R 4A2		01/10/2022	CREDIT SUISSE SECURI		525,438	726,966	525,438	525,438	0	865	0	865	0	526,303	0	(865)	(865)	5,089	07/01/2037	1.D FM
12641Q-AG-7	CSMC Series 2009-7R-CSMC 2009-7R 4A3		01/10/2022	CREDIT SUISSE SECURI		496,063	910,850	496,063	496,063	0	1,679	0	1,679	0	497,742	0	(1,679)	(1,679)	6,376	07/01/2037	5.B FM
12641Q-AH-5	CSMC Series 2009-7R-CSMC 2009-7R 4A4		01/10/2022	CREDIT SUISSE SECURI		496,063	910,850	496,063	496,063	0	1,679	0	1,679	0	497,742	0	(1,679)	(1,679)	6,376	07/01/2037	5.B FM
12641Q-AJ-1	CSMC Series 2009-7R-CSMC 2009-7R 4A5		01/01/2022	VARIOUS		470,801	555,913	195,534	195,534	0	275,266	0	275,266	0	470,801	0	0	0	0	07/01/2037	1.D FM
12641Q-AQ-5	CSMC Series 2009-7R-CSMC 2009-7R 5A3		01/01/2022	VARIOUS		603,870	603,870	635,687	635,687	0	(31,818)	0	(31,818)	0	603,870	0	0	0	0	11/01/2035	1.A FM
12641Q-AR-3	CSMC Series 2009-7R-CSMC 2009-7R 5A4		01/10/2022	CREDIT SUISSE SECURI		756,552	1,020,000	756,552	756,552	0	1,275	0	1,275	0	757,827	0	(1,275)	(1,275)	1,870	11/01/2035	3.B FM
12641Q-AS-1	CSMC Series 2009-7R-CSMC 2009-7R 5A5		01/10/2022	CREDIT SUISSE SECURI		249,374	527,907	249,374	249,374	0	1,225	0	1,225	0	250,600	0	(1,225)	(1,225)	968	11/01/2035	4.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
12641Q-AX-0	CSMC Series 2009-7R-CSMC 2009-7R 6A2		01/10/2022	CREDIT SUISSE SECURI		1,765,847	1,648,895	1,765,847	1,765,847	0	(636)	0	(636)	0	1,765,211	0	636	636	3,023	09/01/2035	1.A FM
12641Q-AY-8	CSMC Series 2009-7R-CSMC 2009-7R 6A3		01/10/2022	VARIOUS		1,292,529	1,964,568	1,292,529	1,292,529	0	3,195	0	3,195	0	1,295,724	0	(3,195)	(3,195)	3,602	09/01/2035	1.D FM
12641Q-BF-8	CSMC Series 2009-7R-CSMC 2009-7R 7A4		01/10/2022	VARIOUS		1,224,114	1,966,448	1,224,114	1,224,114	0	3,317	0	3,317	0	1,227,432	0	(3,317)	(3,317)	3,482	12/01/2036	4.B FM
12641Q-BQ-4	CSMC Series 2009-7R-CSMC 2009-7R 8A6		01/01/2022	VARIOUS		508,464	508,464	244,063	244,063	0	264,401	0	264,401	0	508,464	0	0	0	0	05/01/2036	1.D FM
12641Q-BX-9	CSMC Series 2009-7R-CSMC 2009-7R 9A4		01/10/2022	VARIOUS		633,151	646,217	631,793	631,793	0	1,426	0	1,426	0	633,219	0	(68)	(68)	1,024	08/01/2035	3.B FM
12641Q-CJ-9	CSMC Series 2009-7R-CSMC 2009-7R 11A2		01/01/2022	VARIOUS		1,938,784	1,938,784	1,908,748	1,908,748	0	30,035	0	30,035	0	1,938,784	0	0	0	0	02/01/2035	1.D FM
12641Q-CS-9	CSMC Series 2009-7R-CSMC 2009-7R 12A5		01/01/2022	VARIOUS		976,510	976,518	629,854	629,854	0	346,656	0	346,656	0	976,510	0	0	0	0	01/01/2036	3.B FM
12641Q-CX-8	CSMC Series 2009-7R-CSMC 2009-7R 13A2		01/01/2022	PAYDOWN		294,463	294,463	260,165	260,165	0	34,298	0	34,298	0	294,463	0	0	0	0	06/01/2037	2.B FM
12641Q-CY-6	CSMC Series 2009-7R-CSMC 2009-7R 13A3		01/10/2022	CREDIT SUISSE SECURI		175,122	268,340	175,122	122,164	52,958	393	0	53,351	0	175,514	0	(393)	(393)	537	06/01/2037	3.B FM
12641Q-CZ-3	CSMC Series 2009-7R-CSMC 2009-7R 13A4		01/10/2022	CREDIT SUISSE SECURI		167,334	374,720	167,334	167,334	0	815	0	815	0	168,149	0	(815)	(815)	749	06/01/2037	3.B FM
12641Q-DN-9	CSMC Series 2009-7R-CSMC 2009-7R 15A2		01/10/2022	CREDIT SUISSE SECURI		284,216	257,237	284,216	284,216	0	(130)	0	(130)	0	284,086	0	130	130	772	04/26/2037	1.A FM
12641Q-DP-4	CSMC Series 2009-7R-CSMC 2009-7R 15A3		01/10/2022	CREDIT SUISSE SECURI		90,728	143,106	90,728	90,728	0	218	0	218	0	90,945	0	(218)	(218)	429	04/26/2037	1.D FM
12641Q-EB-4	CSMC Series 2009-7R-CSMC 2009-7R 17A2		01/10/2022	CREDIT SUISSE SECURI		499,178	510,612	499,178	499,184	0	63	0	63	0	499,247	0	(68)	(68)	61	03/26/2037	1.A FM
12641Q-EC-2	CSMC Series 2009-7R-CSMC 2009-7R 17A3		01/10/2022	CREDIT SUISSE SECURI		450,067	540,000	450,067	450,108	0	490	0	490	0	450,598	0	(531)	(531)	62	03/26/2037	1.D FM
12641Q-ED-0	CSMC Series 2009-7R-CSMC 2009-7R 17A4		01/10/2022	CREDIT SUISSE SECURI		14,155	540,000	14,155	14,315	0	2,079	0	2,079	0	16,395	0	(2,240)	(2,240)	64	03/26/2037	1.D FM
12641Q-EE-8	CSMC Series 2009-7R-CSMC 2009-7R 17A5		01/10/2022	CREDIT SUISSE SECURI		12,558	600,000	12,558	12,731	0	2,288	0	2,288	0	15,019	0	(2,461)	(2,461)	71	03/26/2037	1.D FM
12641Q-EF-5	CSMC Series 2009-7R-CSMC 2009-7R 17A6		01/10/2022	CREDIT SUISSE SECURI		25,115	1,200,000	25,115	25,463	0	4,575	0	4,575	0	30,038	0	(4,923)	(4,923)	143	03/26/2037	1.D FM
12641Q-EL-2	CSMC Series 2009-7R-CSMC 2009-7R 18A2		01/01/2022	VARIOUS		325,330	325,330	319,079	319,079	0	6,251	0	6,251	0	325,330	0	0	0	419	03/01/2037	1.A FM
12641Q-EM-0	CSMC Series 2009-7R-CSMC 2009-7R 18A3		01/10/2022	CREDIT SUISSE SECURI		437,472	540,000	437,472	437,472	0	462	0	462	0	437,934	0	(462)	(462)	1,058	03/01/2037	1.A FM
12641Q-EN-8	CSMC Series 2009-7R-CSMC 2009-7R 18A4		01/10/2022	CREDIT SUISSE SECURI		194,121	540,000	194,121	194,121	0	1,344	0	1,344	0	195,465	0	(1,344)	(1,344)	1,058	03/01/2037	1.D FM
12641Q-EP-3	CSMC Series 2009-7R-CSMC 2009-7R 18A5		01/10/2022	CREDIT SUISSE SECURI		113,849	600,000	113,849	43,945	69,904	1,814	0	71,718	0	115,663	0	(1,814)	(1,814)	1,176	03/01/2037	4.B FM
12641Q-EQ-1	CSMC Series 2009-7R-CSMC 2009-7R 18A6		01/10/2022	CREDIT SUISSE SECURI		97,822	1,200,000	97,822	97,822	0	0	0	0	0	97,822	0	0	0	2,352	03/01/2037	5.B FM
12641Q-EW-8	CSMC Series 2009-7R-CSMC 2009-7R 1A2		01/01/2022	VARIOUS		396,485	396,485	419,366	419,366	0	(22,881)	0	(22,881)	0	396,485	0	0	0	0	03/01/2036	1.A FM
12641Q-EX-6	CSMC Series 2009-7R-CSMC 2009-7R 1A3		01/10/2022	CREDIT SUISSE SECURI		388,566	361,350	388,566	388,566	0	(142)	0	(142)	0	388,423	0	142	142	2,424	03/01/2036	1.A FM
12641Q-EY-4	CSMC Series 2009-7R-CSMC 2009-7R 1A4		01/10/2022	CREDIT SUISSE SECURI		637,601	722,700	637,601	637,601	0	417	0	417	0	638,018	0	(417)	(417)	4,848	03/01/2036	3.B FM
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		03/01/2022	PAYDOWN		573,303	576,864	439,773	419,254	0	156,262	0	156,262	0	573,303	0	0	0	0	06/01/2036	1.D FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		03/01/2022	PAYDOWN		169,669	169,669	158,640	160,604	0	9,065	0	9,065	0	169,669	0	0	0	775	03/01/2043	1.A
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		03/01/2022	PAYDOWN		207,142	207,142	193,549	195,805	0	11,337	0	11,337	0	207,142	0	0	0	1,070	04/01/2043	1.A
12646X-AJ-1	CSMC Trust 2013-IVR3-CSMC 2013-IVR3 A2		03/01/2022	PAYDOWN		171,108	171,108	162,017	163,403	0	7,704	0	7,704	0	171,108	0	0	0	602	05/01/2043	1.A
12647G-BZ-0	CSMC Trust 2013-IVR4-CSMC 2013-IVR4 A20		03/01/2022	PAYDOWN		43,772	43,772	42,753	42,922	0	850	0	850	0	43,772	0	0	0	211	07/01/2043	1.A
12647H-BC-9	CSMC Trust 2013-8R-CSMC 2013-8R 4A2		03/29/2022	PAYDOWN		1,047,056	993,060	720,774	878,311	0	130,831	0	130,831	0	1,047,056	0	0	0	0	12/27/2036	1.A FM
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		03/01/2022	PAYDOWN		141,812	141,812	136,672	137,195	0	4,618	0	4,618	0	141,812	0	0	0	787	08/01/2043	1.A
12648H-BB-0	CSMC Trust 2014-IVR2-CSMC 2014-IVR2 B1		03/01/2022	PAYDOWN		132,017	132,017	129,377	129,484	0	2,534	0	2,534	0	132,017	0	0	0	735	04/01/2044	1.A
12648T-AQ-2	CSMC Trust 2014-IVR3-CSMC 2014-IVR3 B1		03/01/2022	PAYDOWN		178,817	178,817	177,811	177,879	0	938	0	938	0	178,817	0	0	0	1,121	07/01/2044	1.A
12660B-AB-7	Credit Suisse Mortgage C-CSMC 2022-ATH1		03/01/2022	PAYDOWN		255,983	255,983	255,979	0	0	4	0	4	0	255,983	0	0	0	726	01/01/2067	1.C FE
12660B-AC-5	Credit Suisse Mortgage C-CSMC 2022-ATH1		03/01/2022	PAYDOWN		380,523	380,523	380,519	0	0	3	0	3	0	380,523	0	0	0	1,129	01/01/2067	1.F FE
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		03/10/2022	SINKING PAYMENT		61,925	61,925	61,925	61,927	0	(3)	0	(3)	0	61,925	0	0	0	548	01/11/2027	2.B FE
126650-BQ-2	CVS HEALTH CORP PASS THRU CTF 30/360		03/10/2022	SINKING PAYMENT		89,427	89,427	105,006	98,439	0	(9,012)	0	(9,012)	0	89,427	0	0	0	1,037	01/10/2030	2.B FE
126650-BV-1	CVS Pass-Through Trust-FIRST LIEN		01/31/2022	VARIOUS		3,736,590	3,279,021	3,358,799	3,319,283	0	(148)	0	(148)	0	3,319,135	0	417,455	417,455	21,587	01/10/2033	2.B
126650-BY-5	CVS PASS-THROUGH TRUST-SENIOR SECURED NO		01/19/2022	VARIOUS		9,797,472	8,415,499	8,415,500	8,416,000	0	(6)	0	(6)	0	8,415,994	0	1,381,479	1,381,479	15,304	01/10/2034	2.B FE
126650-CL-2	CVS Health Corp-SENIOR UNSECURED		01/18/2022	GOLDMAN		6,581,143	6,196,000	6,133,668	6,171,273	0	453	0	453	0	6,171,726	0	409,417	409,417	120,048	07/20/2025	2.B FE
126650-CX-6	CVS Health Corp-SENIOR UNSECURED		01/21/2022	GOLDMAN		15,363,880	14,000,000	13,803,160	13,868,804	0	1,301	0	1,301	0	13,870,104	0	1,493,776	1,493,776	200,667	03/25/2028	2.B FE
12665V-AA-0	CVS Pass-Through Trust S-FIRST LIEN		03/10/2022	SINKING PAYMENT		75,795	75,795	75,795	75,795	0	0	0	0	0	75,795	0	0	0	527	08/11/2036	2.B FE
12670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9		03/01/2022	PAYDOWN		12,466	56,482	49,259	46,527	0	4,326	0	4,326	0	12,466	0	0	0	181	02/01/2036	1.D FM
12670-NY-0	CWABS Asset-Backed Certi-CWL 2005-16 2AF		03/01/2022	PAYDOWN		19,113	19,113	18,305	2,469	0	16,644	0	16,644	0	19,113	0	0	0	143	05/01/2036	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		03/01/2022	PAYDOWN		137,583	143,291	126,660	124,899	0	17,706	0	17,706	0	137,583	0	0	0	1,267	03/01/2038	1.D FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		03/01/2022	PAYDOWN		61,486	75,477	69,231	66,279	0	7,746	0	7,746	0	61,486	0	0	0	670	04/01/2035	1.D FM
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3		03/01/2022	PAYDOWN		39,233	39,233	38,957	39,081	0	152	0	152	0	39,233	0	0	0	357	04/01/2034	1.A FM
12667F-RE-7	Alternative Loan Trust 2-CWALT 2004-J6 1		03/01/2022	PAYDOWN		64,516	64,516	65,483	64,591	0	(75)	0	(75)	0	64,516	0	0	0	537	08/01/2024	1.A FM
12667F-RG-2	Alternative Loan Trust 2-CWALT 2004-J6 2		03/01/2022	PAYDOWN		294	294	295	294	0	0	0	0	0	294	0	0	0	3	11/01/2031	1.A FM
12667F-VN-2	COUNTRYWIDE ALTERNATIVE -SERIES 2004-24C		03/01/2022	PAYDOWN		594,129	594,129	593,755	586,760	0	7,369	0	7,369	0	594,129	0	0	0	5,603	11/01/2034	1.A FM
12667G-AA-1	Alternative Loan Trust 2-CWALT 2005-13CB		03/25/2022	PAYDOWN		420,898	421,131	363,707	326,783	0	94,317	0	94,317	0	420,898	0	0	0	452	05/25/2035	1.D FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		03/01/2022	PAYDOWN		57,676	57,708	53,083	51,737	0	5,968	0	5,968	0	57,676	0	0	0	551	05/01/2035	4.B FM
12668A-4C-6	Alternative Loan Trust 2-CWALT 2005-IM1		03/25/2022	PAYDOWN		52,091	108,350	71,036	32,603	0	56,373	0	56,373	0	52,091	0	0	0	197	01/25/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		03/01/2022	PAYDOWN		93,519	94,666	81,274	81,275	0	13,202	0	13,202	0	93,519	0	0	0	945	11/01/2035	3.B FM
12668A-XL-4	Alternative Loan Trust 2-CWALT 2005-63 5		02/01/2022	PAYDOWN		0	36	33	32	0	1	0	1	0	0	0	0	0	0	12/01/2035	1.D FM
12668B-YA-5	Alternative Loan Trust 2-CWALT 2006-7CB		03/01/2022	PAYDOWN		14,925	16,128	13,929	7,105	0	8,864	0	8,864	0	14,925	0	0	0	176	05/01/2036	1.D FM
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A		02/01/2022	PAYDOWN		2,808	2,809	1,817	1,818	0	991	0	991	0	2,808	0	0	0	29	05/01/2036	3.B FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3		03/01/2022	PAYDOWN		38,146	33,888	32,545	32,545	0	1,541	0	1,541	0	38,146	0	0	0	164	05/01/2036	1.D FM
126694-BE-7	CHL Mortgage Pass-Throug-CWHL 2005-HYB6		03/01/2022	PAYDOWN		30,706	31,876	28,176	28,738	0	2,929	0	2,929	0	30,706	0	0	0	228	10/01/2035	1.D FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		02/01/2022	PAYDOWN		43,628	43,628	35,846	0	0	7,782	0	7,782	0	43,628	0	0	0	200	10/01/2035	4.B FM
126694-D5-4	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		03/01/2022	PAYDOWN		131,725	132,419	115,968	89,023	0	43,270	0	43,270	0	131,725	0	0	0	457	04/01/2036	1.D FM
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		03/01/2022	PAYDOWN		6,900	6,900	6,297	6,684	0	217	0	217	0	6,900	0	0	0	39	04/01/2036	1.A FM
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1		03/01/2022	PAYDOWN		93,287	86,785	66,545	4,863	0	23,778	0	23,778	0	93,287	0	0	0	596	11/01/2035	4.B FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		03/01/2022	PAYDOWN		74,288	72,363	55,206	0	0	17,636	0	17,636	0	74,288	0	0	0	453	11/01/2035	3.B FM
126694-MH-8	CHL Mortgage Pass-Throug-CWHL 2005-HYB7		03/01/2022	PAYDOWN		391,092	388,821	311,057	316,895	0	72,515	0	72,515	0	391,092	0	0	0	1,446	11/01/2035	1.D FM
126694-QJ-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB8		03/01/2022	PAYDOWN		106,287	109,198	99,132	104,000	0	4,909	0	4,909	0	106,287	0	0	0	399	12/01/2035	1.D FM
126694-UM-8	CHL Mortgage Pass-Throug-CWHL 2005-31 2A		03/01/2022	PAYDOWN		48,313	48,343	46,515	44,449	0	3,891	0	3,891	0	48,313	0	0	0	274	01/01/2036	1.D FM
126694-UN-6	CHL Mortgage Pass-Throug-CWHL 2005-31 2A		03/01/2022	PAYDOWN		74,623	74,668	71,845	68,655	0	6,010	0	6,010	0	74,623	0	0	0	423	01/01/2036	1.D FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1		03/01/2022	PAYDOWN		113,674	113,675	113,514	119,897	0	7	0	7	0	110,878	0	2,796	2,796	1,541	02/01/2033	1.D FM
12669F-A8-6	CHL Mortgage Pass-Throug-CWHL 2004-11 2A		03/01/2022	PAYDOWN		55,269	55,269	44,768	45,550	0	9,719	0	9,719	0	55,269	0	0	0	206	07/01/2034	1.A FM
12669F-V8-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB4		03/01/2022	PAYDOWN		4,926	4,926	4,933	4,919	0	7	0	7	0	4,926	0	0	0	38	09/01/2034	1.A FM
12669F-VH-3	CHL Mortgage Pass-Throug-CWHL 2004-6 2A1		03/01/2022	PAYDOWN		269,146	269,146	269,645	266,037	0	3,109	0	3,109	0	269,146	0	0	0	900	05/01/2034	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		03/01/2022	PAYDOWN		2,228	2,680	2,256	0	0	352	0	352	0	2,228	0	0	0	20	09/01/2035	3.B FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		03/01/2022	PAYDOWN		129,963	129,967	110,002	0	0	19,964	0	19,964	0	129,963	0	0	0	1,158	09/01/2035	1.D FM
12669G-A5-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB3		03/01/2022	PAYDOWN		2,014	2,014	1,833	1,780	0	234	0	234	0	2,014	0	0	0	9	06/01/2035	1.A FM
12669G-BY-6	CHL Mortgage Pass-Throug-CWHL 2004-HYB7		03/01/2022	PAYDOWN		91,356	91,356	91,754	85,984	0	5,372	0	5,372	0	91,356	0	0	0	418	11/01/2034	1.A FM
12669G-BZ-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB7		03/01/2022	PAYDOWN		266,084	266,084	267,245	250,218	0	15,867	0	15,867	0	266,084	0	0	0	1,216	11/01/2034	1.A FM
12669G-GH-8	CHL Mortgage Pass-Throug-CWHL 2004-HYB8		03/01/2022	PAYDOWN		45,327	45,327	37,055	36,818	0	8,509	0	8,509	0	45,327	0	0	0	0	01/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8		03/01/2022	PAYDOWN		38,117	36,881	34,415	24,888	0	12,073	0	12,073	0	38,117	0	0	0	433	08/01/2035	1.D FM
12697#-AA-7	Cric KY HQ LLC Senior Secured Note		03/15/2022	SINKING PAYMENT		30,738	30,738	30,738	30,739	0	(1)	0	(1)	0	30,738	0	0	0	0	03/15/2042	1.F
12707*-AA-9	CVS (NC SC PA & VA) Con Trust Certifica		03/15/2022	SINKING PAYMENT		105,068	105,068	105,068	105,068	0	0	0	0	0	105,068	0	0	0	428	01/15/2044	2.B
12724#-AA-6	CVS (Clawson & Richmond Trust Certificat		03/15/2022	SINKING PAYMENT		115,970	115,970	117,087	116,973	0	(1,003)	0	(1,003)	0	115,970	0	0	0	784	01/15/2035	2.B
12733#-AA-3	CTL Pass-Thru Trust Seri Trust Certifica		03/15/2022	SINKING PAYMENT		66,109	66,109	66,109	66,109	0	0	0	0	0	66,109	0	0	0	49	10/15/2043	2.A
12737*-AA-3	CGA Capital Corp Pass Thru Ctfs Series 2		03/10/2022	SINKING PAYMENT		244,063	244,063	244,063	244,063	0	0	0	0	0	244,063	0	0	0	0	03/10/2031	1.A
127387-AL-2	Cadence Design Systems I-SENIOR UNSECURE		03/21/2022	BARCLAYS CAPITAL INC		3,089,580	3,000,000	2,988,420	2,996,354	0	366	0	366	0	2,996,720	0	92,860	92,860	57,604	10/15/2024	1.G FE
133131-AW-2	Camden Property Trust-SENIOR UNSECURED		03/29/2022	SUNTRUST CAPITAL MAR		6,225,840	6,000,000	5,993,580	5,995,697	0	344	0	344	0	5,996,040	0	229,800	229,800	113,433	10/15/2028	1.G FE
134429-BG-3	Campbell Soup Co-SENIOR UNSECURED		01/18/2022	GOLDMAN		17,983,560	16,590,000	15,276,579	15,648,429	0	6,926	0	6,926	0	15,655,356	0	2,328,204	2,328,204	239,057	03/15/2028	2.C FE
14040H-BJ-3	Capital One Financial Co-SUBORDINATED		01/21/2022	JEFFERIESLLC		21,263,800	20,000,000	19,998,400	20,000,117	0	(117)	0	(117)	0	20,000,000	0	1,263,800	1,263,800	200,667	10/29/2025	2.B FE
14040H-BK-0	Capital One Financial Co-SUBORDINATED		01/18/2022	GOLDMAN		30,546,280	29,000,000	28,413,130	28,691,898	0	3,688	0	3,688	0	28,695,586	0	1,850,694	1,850,694	519,583	07/28/2026	2.B FE
14040H-BN-4	Capital One Financial Co-SENIOR UNSECURE		01/24/2022	MORGAN		9,174,120	8,618,000	8,592,749	8,603,872	0	248	0	248	0	8,604,120	0	570,000	570,000	122,986	03/09/2027	2.A FE
14040H-BW-4	Capital One Financial Co-SENIOR UNSECURE		01/19/2022	BOFAMLSEC		10,649,300	10,000,000	9,538,700	9,691,160	0	2,648	0	2,648	0	9,693,807	0	955,493	955,493	180,500	01/31/2028	2.A FE
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		03/15/2022	PAYDOWN		35,000	35,000	34,986	34,986	0	14	0	14	0	35,000	0	0	0	117	12/15/2050	1.A FE
14576A-AB-8	Cars Net Lease Mortgage -CARM 2020-1A A2		03/15/2022	PAYDOWN		3,750	3,750	3,748	3,748	0	2	0	2	0	3,750	0	0	0	16	12/15/2050	1.A FE
14576A-AC-6	Cars Net Lease Mortgage -CARM 2020-1A A3		03/15/2022	PAYDOWN		2,813	2,813	2,811	2,811	0	2	0	2	0	2,813	0	0	0	15	12/15/2050	1.F FE
14855M-AA-6	Castlelake Aircraft Secu-SERIES 2019-1A		03/15/2022	PAYDOWN		290,421	290,421	290,421	290,424	0	(3)	0	(3)	0	290,421	0	0	0	2,394	04/15/2039	2.B FE
14856G-AA-8	Castlelake Aircraft Stru-CLAST 2021-1A A		03/15/2022	PAYDOWN		92,750	92,750	92,747	92,748	0	2	0	2	0	92,750	0	0	0	545	01/15/2046	1.F FE
14912L-5X-5	Caterpillar Financial Se-SENIOR UNSECURE		03/16/2022	GOLDMAN		5,123,700	5,000,000	4,995,900	4,999,277	0	3	0	3	0	4,999,280	0	124,420	124,420	59,375	11/24/2023	1.F FE
14987B-AE-3	CC Holdings GS V LLC / C-FIRST LIEN		03/21/2022	CALL 102.161		3,064,830	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	64,830	64,830	50,037	04/15/2023	2.B FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		03/01/2022	PAYDOWN		84,527	84,527	84,315	84,332	0	195	0	195	0	84,527	0	0	0	779	06/01/2034	1.A FM
161175-AY-0	CHARTER COMM OPT LLC/CAP-FIRST LIEN		01/21/2022	CITIGROUP GLOBAL MAR		14,089,920	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	1,089,920	1,089,920	322,565	07/23/2025	2.C FE
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		03/01/2022	PAYDOWN		131,698	131,698	130,387	130,813	0	885	0	885	0	131,698	0	0	0	1,351	06/01/2032	1.A FM
16159W-AC-8	Chase Home Lending Mortg-CHASE 2019-1 A3		03/01/2022	PAYDOWN		193,092	193,092	197,678	197,420	0	(4,329)	0	(4,329)	0	193,092	0	0	0	1,246	03/01/2050	1.A
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		03/01/2022	PAYDOWN		6,517	6,384	5,485	4,248	0	2,157	0	2,157	0	6,517	0	0	0	36	01/01/2036	1.D FM
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1		03/25/2022	PAYDOWN		6,944	6,944	6,086	3,858	0	3,086	0	3,086	0	6,944	0	0	0	1	11/25/2036	1.D FM
16162Y-AL-9	Chase Mortgage Finance T-CHASE 2006-S4 A		01/25/2022	PAYDOWN		14,426	13,913	8,957	8,957	0	5,139	0	5,139	0	14,426	0	0	0	70	12/25/2036	4.B FM
161630-BA-5	Chase Mortgage Finance T-CHASE 2007-A1 1		02/01/2022	PAYDOWN		20,239	20,239	19,594	19,330	0	909	0	909	0	20,239	0	0	0	46	02/01/2037	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		03/01/2022	PAYDOWN		146,609	139,756	136,777	136,777	0	3,348	0	3,348	0	146,609	0	0	0	933	09/01/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16372#-AA-0	Chemical Bank Pass-Thru Certificate		03/10/2022	SINKING PAYMENT		42,793	42,793	42,793	42,793	0	0	0	0	0	42,793	0	0	0	218	06/10/2044	2.A
166754-AW-1	Chevron Phillips Chemica-SENIOR UNSECURE		03/16/2022	GOLDMAN		29,836,240	28,000,000	27,997,760	27,998,573	0	1,427	0	1,427	0	28,000,000	0	1,836,240	1,836,240	665,681	04/01/2025	1.G FE
16876A-AB-0	Children's Hospital Medi-SENIOR UNSECURE		03/15/2022	WELLS FARGO		6,011,880	6,000,000	6,000,000	6,000,162	0	(29)	0	(29)	0	6,000,133	0	11,747	11,747	58,011	11/15/2026	1.C FE
16877#-AA-0	Childress Klien-Cambridg Senior Secured		03/05/2022	SINKING PAYMENT		116,657	116,657	116,803	116,761	0	(104)	0	(104)	0	116,657	0	0	0	0	02/05/2036	1.B
170257-AE-9	CHL Mortgage Pass-Throug-CWHL 2006-16 3A		03/01/2022	PAYDOWN		166,072	152,297	76,933	76,933	0	82,266	0	82,266	0	166,072	0	0	0	1,254	11/01/2036	3.B FM
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		03/25/2022	PAYDOWN		84,451	84,469	52,582	0	0	31,880	0	31,880	0	84,451	0	0	0	893	12/25/2036	3.B FM
17025R-AA-3	COUNTRYWIDE HOME LOANS-SERIES 2007-HY4 C		03/01/2022	PAYDOWN		88,968	90,369	74,894	74,480	0	15,647	0	15,647	0	88,968	0	0	0	231	09/01/2047	1.D FM
17030J-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-1 A1		03/01/2022	PAYDOWN		731,418	731,418	731,413	0	0	5	0	5	0	731,418	0	0	0	2,247	01/01/2067	1.F FE
17181C-AA-6	CIM Small Business Loan -CIMLT 2018-1A A		03/21/2022	PAYDOWN		278,263	278,263	278,263	278,255	0	9	0	9	0	278,263	0	0	0	548	03/20/2043	1.C FE
17252M-AN-0	Cintas Corp No 2-SENIOR UNSECURED		03/31/2022	JANE		9,233,460	9,000,000	8,965,440	8,980,750	0	1,206	0	1,206	0	8,981,956	0	251,504	251,504	2,775	04/01/2027	1.G FE
17275R-AW-2	CISCO SYSTEMS INC-SR UNSECURED		03/23/2022	AMHERST SECURITIES		5,131,550	5,000,000	4,986,650	4,995,031	0	186	0	186	0	4,995,216	0	136,334	136,334	48,611	06/15/2025	1.E FE
172967-JT-9	CITIGROUP INC-SUBORDINATED		01/18/2022	GOLDMAN		5,356,600	5,000,000	4,979,600	4,992,245	0	24	0	24	0	4,992,269	0	364,331	364,331	24,444	06/10/2025	2.B FE
172967-KA-8	CITIGROUP INC-SUBORDINATED		01/18/2022	GOLDMAN		3,273,780	3,000,000	2,986,200	2,992,639	0	68	0	68	0	2,992,707	0	281,073	281,073	41,163	09/29/2027	2.B FE
17307G-E8-7	Citigroup Mortgage Loan -CMLTI 2005-8 1A		03/01/2022	PAYDOWN		75,282	126,284	107,041	99,228	0	19,082	0	19,082	0	75,282	0	0	0	679	10/01/2035	1.D FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		03/01/2022	PAYDOWN		275,572	275,572	262,110	258,007	0	17,566	0	17,566	0	275,572	0	0	0	657	03/01/2034	1.A FM
17307G-RE-0	Citigroup Mortgage Loan -CMLTI 2005-2 1A		03/01/2022	PAYDOWN		56,175	56,175	52,295	52,538	0	3,638	0	3,638	0	56,175	0	0	0	185	05/01/2035	1.A FM
17307G-TY-4	Citigroup Mortgage Loan -CMLTI 2005-3 24		03/01/2022	PAYDOWN		203,753	199,477	189,753	166,579	0	33,148	0	33,148	0	203,753	0	0	0	908	08/01/2035	1.D FM
17307G-U2-2	Citigroup Mortgage Loan -CMLTI 2005-10 1		02/01/2022	PAYDOWN		61,166	62,764	54,034	51,283	0	10,917	0	10,917	0	61,166	0	0	0	281	12/01/2035	1.D FM
17307G-VN-5	Citigroup Mortgage Loan -CMLTI 2005-WF2		03/01/2022	PAYDOWN		493	493	410	62	0	431	0	431	0	493	0	0	0	4	08/01/2035	1.D FM
17307G-W9-5	Citigroup Mortgage Loan -CMLTI 2005-11 A		03/01/2022	PAYDOWN		30,263	30,263	29,289	28,907	0	1,356	0	1,356	0	30,263	0	0	0	66	11/01/2035	1.A FM
17309A-AD-1	CitiMortgage Alternative-CMALT 2006-A1 1		03/01/2022	PAYDOWN		87,288	91,100	86,616	89,162	0	1,602	0	1,602	0	87,288	0	0	0	767	04/01/2036	3.B FM
17309A-AF-6	CitiMortgage Alternative-CMALT 2006-A1 1		03/01/2022	PAYDOWN		122,970	125,682	119,138	116,437	0	9,028	0	9,028	0	122,970	0	0	0	628	04/01/2036	1.D FM
17309B-AB-3	Citigroup Mortgage Loan -CMLTI 2006-WF2		03/01/2022	PAYDOWN		7,213	7,213	3,462	0	0	3,751	0	3,751	0	7,213	0	0	0	26	05/01/2036	1.D FM
17309N-AG-6	Citicorp Residential Mor-CRMSI 2006-1 M1		03/01/2022	PAYDOWN		270,373	270,373	259,051	263,022	0	7,351	0	7,351	0	270,373	0	0	0	2,852	07/01/2036	1.A FM
17309V-AH-6	CitiMortgage Alternative-CMALT 2006-A4 1		03/01/2022	PAYDOWN		38,474	43,469	42,607	42,607	0	707	0	707	0	38,474	0	0	0	509	09/01/2036	5.B FM
17312F-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		03/01/2022	PAYDOWN		6,979	6,979	6,718	6,776	0	202	0	202	0	6,979	0	0	0	49	06/01/2037	1.A FM
17312V-AA-6	Citigroup Mortgage Loan -CMLTI 2007-6 1A		03/01/2022	PAYDOWN		1,208	1,209	422	455	0	753	0	753	0	1,208	0	0	0	4	03/01/2037	1.D FM
17314Q-AD-9	Citigroup Mortgage Loan -CMLTI 2009-11 2		02/01/2022	PAYDOWN		15,560	15,560	5,291	4,297	0	11,264	0	11,264	0	15,560	0	0	0	78	01/01/2036	1.D FM
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A		02/01/2022	PAYDOWN		94,797	94,797	71,812	74,784	0	14,427	0	14,427	0	94,797	0	0	0	261	11/01/2035	1.D FM
17322N-AA-2	Citigroup Mortgage Loan -CMLTI 2014-J1 A		01/19/2022	VARIOUS		1,584,033	1,565,016	1,571,374	1,574,680	0	(332)	0	(332)	0	1,574,348	0	9,685	9,685	7,523	06/01/2044	1.A FE
17322N-AD-6	Citigroup Mortgage Loan -CMLTI 2014-J1 A		03/01/2022	PAYDOWN		68,768	68,768	68,360	67,454	0	1,314	0	1,314	0	68,768	0	0	0	425	06/01/2044	1.A
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		03/01/2022	PAYDOWN		819,365	819,365	744,598	744,849	0	74,517	0	74,517	0	819,365	0	0	0	6,851	06/01/2058	1.A
177376-AE-0	Citrix Systems Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		16,943,360	16,000,000	15,965,120	15,978,913	0	(78)	0	(78)	0	15,978,834	0	964,526	964,526	98,000	12/01/2027	2.B FE
193051-AA-7	Cold Storage Trust 2020-—COLD 2020-ICE5		03/10/2022	VARIOUS		12,159,900	12,287,382	12,287,382	12,287,382	0	0	0	0	0	12,287,382	0	(127,482)	(127,482)	26,034	11/15/2037	1.A
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		03/16/2022	VARIOUS		8,737,776	8,801,975	8,779,318	8,781,728	0	8,822	0	8,822	0	8,790,549	0	(52,773)	(52,773)	7,924	12/28/2048	1.A FE
19421U-AB-0	College Avenue Student L-CASL 2019-A A2		03/25/2022	PAYDOWN		144,940	144,940	144,887	144,894	0	46	0	46	0	144,940	0	0	0	792	12/28/2048	1.A FE
19423D-AB-6	College Ave Student Loan-SERIES 2018-A C		03/16/2022	VARIOUS		5,015,569	4,997,643	4,995,406	4,996,064	0	156	0	156	0	4,996,220	0	19,349	19,349	46,622	12/26/2047	1.D FE
19424K-AB-9	College Avenue Student L-CASL 2021-A A2		03/25/2022	PAYDOWN		646,658	646,658	646,529	646,534	0	123	0	123	0	646,658	0	0	0	1,739	07/25/2051	1.C FE
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		03/01/2022	PAYDOWN		1,449,590	1,449,590	1,449,589	1,449,566	0	25	0	25	0	1,449,590	0	0	0	2,979	01/01/2065	1.A FE
19688M-AA-9	COLT 2022-1 Mortgage Loa-COLT 2022-1 A1		03/01/2022	PAYDOWN		835,361	835,361	835,353	0	0	8	0	8	0	835,361	0	0	0	1,940	12/01/2066	1.A FE
19828J-AA-6	Columbia Property Trust -SENIOR UNSECURE		01/07/2022	CALL 108.856		15,239,840	14,000,000	13,980,260	13,993,246	0	32	0	32	0	13,993,278	0	1,246,562	1,246,562	154,933	04/01/2025	2.C FE
19828J-AB-4	Columbia Property Trust -SENIOR UNSECURE		01/07/2022	CALL 108.715		9,784,350	9,000,000	8,966,340	8,983,113	0	82	0	82	0	8,983,195	0	801,155	801,155	129,575	08/15/2026	2.C FE
20030N-CT-6	Comcast Corp-SENIOR UNSECURED		03/31/2022	DAIWA SECURITIES AME		13,677,560	13,000,000	12,993,500	12,996,005	0	627	0	627	0	12,996,632	0	680,928	680,928	253,265	10/15/2028	1.G FE
200340-AQ-0	Comerica Inc-SUBORDINATED		01/18/2022	GOLDMAN		14,585,863	13,750,000	13,608,315	13,678,068	0	992	0	992	0	13,679,059	0	906,803	906,803	258,347	07/22/2026	2.B FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		03/25/2022	PAYDOWN		125,770	125,770	125,736	125,748	0	23	0	23	0	125,770	0	0	0	527	10/25/2040	1.A FE
20369E-AA-0	Community Health Network-SECURED		01/19/2022	JP MORGAN SECURITIES		5,348,750	5,000,000	5,000,131	5,000,131	0	(33)	0	(33)	0	5,000,098	0	348,652	348,652	47,078	05/01/2025	1.F FE
20453K-AA-3	COMPASS BANK-SUBORDINATED		03/21/2022	JP MORGAN SECURITIES		11,913,524	11,667,000	11,552,547	11,624,795	0	3,087	0	3,087	0	11,627,882	0	285,642	285,642	204,699	04/10/2025	1.G FE
20826F-AQ-9	ConocoPhillips Co-SENIOR UNSECURED		01/21/2022	GOLDMAN		13,321,920	12,000,000	11,995,200	11,998,565	0	158	0	158	0	11,998,723	0	1,323,197	1,323,197	214,500	03/15/2026	1.G FE
21036P-BC-1	Constellation Brands Inc-SENIOR UNSECURE		01/20/2022	WELLS FARGO		11,189,200	10,000,000	9,972,000	9,980,504	0	26	0	26	0	9,980,529	0	1,208,671	1,208,671	89,125	11/15/2028	2.B FE
21075W-CJ-2	ContiMortgage Home Equit-CONHE 1996-1 A7		03/01/2022	PAYDOWN		9,215	9,215	9,207	1,637	0	7,578	0	7,578	0	9,215	0	0	0	53	03/01/2027	1.D FM
212168-AA-6	Continental Wind LLC-FIRST LIEN		02/28/2022	SINKING PAYMENT		322,634	322,634	322,634	322,634	0	0	0	0	0	322,634	0	0	0	9,679	02/28/2033	2.B FE
21872F-AA-5	Corevest American Financ-CAFL 2019-1 A		01/19/2022	VARIOUS		6,500,313	6,319,068	6,318,784	6,314,509	0	30	0	30	0	6,314,539	0	185,774	185,774	11,642	03/01/2052	1.A FE
21872M-AA-0	CoreVest American Financ-CAFL 2018-2 A		03/01/2022	PAYDOWN		1,174,017	1,174,017	1,174,008	1,173,911	0	105	0	105	0	1,174,017	0	0	0	5,191	11/01/2052	1.A FE
21872N-AA-8	Corevest American Financ-CAFL 2019-3 A		01/19/2022	VARIOUS		6,148,265	6,046,362	6,046,206	6,045,970	0	3	0	3	0	6,045,973	0	102,291	102,291	8,992	10/01/2052	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
22160@-AA-6	Costco (Monterey Park C Trust Certifica		03/20/2022	SINKING PAYMENT		29,481	29,481	29,481	29,476	0	5	0	5	0	29,481	0	0	0	160	06/20/2043	1.D Z
22163#-AA-1	Costco (Oceanside NY) Le Trust Certifica		03/15/2022	SINKING PAYMENT		73,365	73,365	73,365	73,365	0	0	0	0	0	73,365	0	0	0	0	11/30/2041	1.D Z
224044-CE-5	Cox Communications Inc-SENIOR UNSECURED		01/20/2022	TORONTO DOMINION SEC		7,365,330	7,000,000	6,541,150	6,825,015	0	3,532	0	3,532	0	6,828,546	0	536,784	536,784	129,510	02/01/2025	2.B FE
224044-CJ-4	Cox Communications Inc-SENIOR UNSECURED		01/21/2022	CITIGROUP GLOBAL MAR		4,148,671	3,935,000	3,651,326	3,742,313	0	2,079	0	2,079	0	3,744,392	0	404,279	404,279	61,211	08/15/2027	2.B FE
22541Q-CZ-3	Credit Suisse First Bost-CSFB 2003-AR15		03/25/2022	PAYDOWN		55,827	55,827	55,827	56,383	0	(556)	0	(556)	0	55,827	0	0	0	236	06/25/2033	1.A FM
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		03/01/2022	PAYDOWN		7,473	7,473	7,542	7,458	0	15	0	15	0	7,473	0	0	0	69	06/01/2033	1.A FM
22541Q-XS-6	Credit Suisse First Bost-CSFB 2003-23 DB		03/01/2022	PAYDOWN		31,983	31,983	32,003	31,897	0	85	0	85	0	31,983	0	0	0	311	09/01/2033	1.D FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		03/25/2022	PAYDOWN		122,945	122,945	97,741	104,731	0	18,213	0	18,213	0	122,945	0	0	0	364	10/25/2034	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		01/01/2022	PAYDOWN		62,136	69,587	60,047	60,049	0	8,517	0	8,517	0	62,136	0	0	0	661	09/01/2035	3.B FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		03/01/2022	PAYDOWN		1,353	1,353	1,323	0	0	30	0	30	0	1,353	0	0	0	12	08/01/2035	3.B FM
225458-LD-8	CSFB MORTGAGE-BACKED PAS-CSFB 2005-3 6A1		03/01/2022	PAYDOWN		132,805	132,805	117,200	121,701	0	11,103	0	11,103	0	132,805	0	0	0	1,901	07/01/2035	1.D FM
225470-Q8-9	CSMC Mortgage-Backed Tru-CSMC 2006-3 5A5		01/01/2022	PAYDOWN		29,088	29,096	13,957	13,960	0	15,132	0	15,132	0	29,088	0	0	0	145	04/01/2036	4.B FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		03/01/2022	PAYDOWN		16,132	16,141	10,298	10,298	0	5,840	0	5,840	0	16,132	0	0	0	154	02/01/2036	1.D FM
22549N-AA-9	Credit Suisse ABS Repack-CSRT 2018-PS1 A		01/25/2022	PAYDOWN		1,183,631	1,183,631	1,148,122	1,156,430	0	27,201	0	27,201	0	1,183,631	0	0	0	0	01/01/2037	1.D FE
2254W0-FJ-9	Credit Suisse First Bost-CSFB 2003-1 1A1		03/01/2022	PAYDOWN		12,924	12,924	13,393	13,160	0	(236)	0	(236)	0	12,924	0	0	0	192	02/01/2033	1.A FM
22942M-BF-2	CSMC Mortgage-Backed Tru-CSMC 2006-8 5A1		03/01/2022	PAYDOWN		29,402	29,402	28,667	29,806	0	(404)	0	(404)	0	29,402	0	0	0	192	10/01/2026	2.B FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		03/01/2022	PAYDOWN		157,494	157,494	141,425	142,009	0	15,485	0	15,485	0	157,494	0	0	0	408	02/01/2043	1.A
22960*-AA-0	Ochsner Clinic Foundatio Trust Certifica		03/15/2022	SINKING PAYMENT		218,214	218,214	218,214	218,219	0	(5)	0	(5)	0	218,214	0	0	0	1,916	12/15/2028	1.G
22965@-AA-3	WAG (Edina, Minnesota) C Trust Certifica		03/15/2022	SINKING PAYMENT		44,152	44,152	44,594	44,486	0	(334)	0	(334)	0	44,152	0	0	0	225	07/15/2037	2.B
22973@-AA-3	Great West Casualty Comp Trust Certifica		03/15/2022	SINKING PAYMENT		(33,434)	(33,434)	(33,434)	(33,434)	0	0	0	0	0	(33,434)	0	0	0	0	12/15/2037	1.C PL
22977@-AA-9	CTL Pass-Thru Trust Seri Trust Certifica		03/15/2022	SINKING PAYMENT		67,284	67,284	67,284	67,284	0	0	0	0	0	67,284	0	0	0	0	12/15/2038	1.F
229899-AB-5	Cullen/Frost Bankers Inc-SUBORDINATED		01/18/2022	GOLDMAN		19,652,220	18,000,000	17,959,860	17,977,913	0	313	0	313	0	17,978,226	0	1,673,994	1,673,994	276,750	03/17/2027	2.A FE
23242L-AB-9	CWHEQ Revolving Home Equ-CWHEL 2006-F 2A		03/15/2022	PAYDOWN		18,361	18,361	12,830	17,018	0	1,343	0	1,343	0	18,361	0	0	0	8	07/15/2036	1.A FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA		03/25/2022	PAYDOWN		4,380	4,380	2,715	3,794	0	586	0	586	0	4,380	0	0	0	5	05/25/2047	1.A FM
233046-AF-8	DNKN 2017-1A A2II		02/20/2022	PAYDOWN		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	529	11/20/2047	2.B FE
233046-AH-4	DB Master Finance LLC-DNKN 2017-1AW A2II		02/20/2022	PAYDOWN		30,000	30,000	29,986	29,992	0	8	0	8	0	30,000	0	0	0	0	11/20/2047	1.C FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		02/20/2022	PAYDOWN		45,000	45,000	45,480	45,370	0	(370)	0	(370)	0	45,000	0	0	0	0	05/20/2049	1.C FE
23316#-AA-5	DEA (Nashville TN) LLC Pass-Thru Certifi		03/05/2022	SINKING PAYMENT		85,400	85,400	85,400	85,400	0	0	0	0	0	85,400	0	0	0	77	08/05/2040	1.B
23332U-AD-6	DSLA Mortgage Loan Trust-DSLA 2004-AR1 A		03/21/2022	PAYDOWN		120,886	120,886	106,040	107,899	0	12,987	0	12,987	0	120,886	0	0	0	280	09/19/2044	1.A FM
233851-DF-8	Daimler Finance North Am-SENIOR UNSECURE		01/18/2022	GOLDMAN		10,805,500	10,000,000	9,799,300	9,866,071	0	1,120	0	1,120	0	9,867,191	0	938,309	938,309	154,167	02/22/2028	1.G FE
24703T-AD-8	Dell International LLC /-FIRST LIEN		01/20/2022	GOLDMAN		9,131,840	8,000,000	8,515,960	8,263,874	0	(3,868)	0	(3,868)	0	8,260,006	0	871,834	871,834	52,173	06/15/2026	2.B FE
24703T-AF-3	Dell International LLC /-FIRST LIEN		01/20/2022	GOLDMAN		2,353,700	2,000,000	1,995,240	1,997,171	0	50	0	50	0	1,997,220	0	356,480	356,480	64,050	07/15/2027	2.B FE
247109-BS-9	DELMARVA PWR & LIGHT CO-SECURED		03/16/2022	GOLDMAN		10,157,800	10,000,000	9,995,800	9,999,382	0	(4)	0	(4)	0	9,999,378	0	158,422	158,422	119,583	11/15/2023	1.F FE
24736X-AA-6	DELTA AIR LINES 2015-1AA-FIRST LIEN		01/30/2022	SINKING PAYMENT		153,409	153,409	153,409	153,445	0	(36)	0	(36)	0	153,409	0	0	0	2,781	07/30/2027	1.F FE
24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7		03/01/2022	PAYDOWN		20,178	20,178	19,513	10,797	0	9,381	0	9,381	0	20,178	0	0	0	100	08/01/2030	1.A FM
25150M-AC-0	Deutsche Alt-A Securitie-DBALT 2007-RMP1		03/25/2022	PAYDOWN		222,652	222,652	175,338	197,532	0	25,120	0	25,120	0	222,652	0	0	0	901	12/25/2036	1.A FM
25150N-AB-0	Deutsche Alt-A Securitie-DBALT 2006-AR5		03/25/2022	PAYDOWN		79,424	79,424	42,293	26,919	0	52,505	0	52,505	0	79,424	0	0	0	176	10/25/2036	1.D FM
251510-CV-3	Deutsche Alt-A Securitie-DBALT 2005-1 1A		03/25/2022	PAYDOWN		75,348	75,348	54,722	55,424	0	19,925	0	19,925	0	75,348	0	0	0	71	02/25/2035	1.A FM
251510-EP-4	DEUTSCHE ALT-A SECURITIE-DBALT 2005-3 5A		03/25/2022	PAYDOWN		100,487	100,487	75,422	82,494	0	17,993	0	17,993	0	100,487	0	0	0	71	06/25/2035	1.D FM
251510-LM-3	Deutsche Alt-A Securitie-DBALT 2006-AR1		03/01/2022	PAYDOWN		9,207	11,746	10,545	11,889	0	(451)	0	(451)	0	9,207	0	0	0	35	02/01/2036	3.B FM
251510-MD-2	Deutsche Alt-B Securitie-DBALT 2006-AB1		03/01/2022	PAYDOWN		12,179	11,967	11,948	7,971	0	4,000	0	4,000	0	12,179	0	0	0	94	02/01/2036	1.D FM
251563-FP-2	Deutsche Mortgage Securi-DMSI 2004-4 7AR		03/25/2022	PAYDOWN		0	0	25,085	126	0	(4)	0	(4)	0	0	0	0	0	186	06/25/2034	6. *
25216A-AA-2	Dext ABS 2020-1 LLC-DEXT 2020-1 A		03/15/2022	PAYDOWN		358,401	358,401	358,394	358,395	0	6	0	6	0	358,401	0	0	0	795	02/16/2027	1.B FE
25273C-AB-6	Diamond Resorts Owner Tr-DROT 2021-1A B		03/20/2022	PAYDOWN		315,369	315,369	313,447	0	0	1,922	0	1,922	0	315,369	0	0	0	137	11/21/2033	1.F FE
25389J-AQ-9	DIGITAL REALTY TRUST LP-SENIOR UNSECURED		02/03/2022	CALL 111.036		7,772,520	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	772,520	772,520	112,681	10/01/2025	2.B FE
25389J-AT-3	Digital Realty Trust LP-SENIOR UNSECURED		01/18/2022	GOLDMAN		11,066,600	10,000,000	9,985,200	9,990,562	0	175	0	175	0	9,990,737	0	1,075,863	1,075,863	228,681	07/15/2028	2.B FE
25466A-AP-6	Discover Bank-SENIOR UNSECURED		01/18/2022	GOLDMAN		22,259,400	20,000,000	19,925,800	19,947,938	0	514	0	514	0	19,948,452	0	2,310,948	2,310,948	328,083	09/13/2028	2.B FE
254709-AM-0	DISCOVER FINANCIAL SVS-SENIOR UNSECURED		01/24/2022	BOFAMLSEC		14,938,000	14,000,000	13,987,540	13,993,761	0	361	0	361	0	13,994,123	0	943,877	943,877	266,272	02/09/2027	2.C FE
25470D-AR-0	Discovery Communications-SENIOR UNSECURE		01/19/2022	RBC CAPITAL MARKETS		8,493,760	8,000,000	7,971,440	7,982,041	0	179	0	179	0	7,982,220	0	511,540	511,540	106,211	03/20/2028	2.C FE
256677-AD-7	Dollar General Corp-SENIOR UNSECURED		01/18/2022	GOLDMAN		3,222,360	3,000,000	2,995,320	2,998,121	0	7	0	7	0	2,998,127	0	224,233	224,233	27,321	11/01/2025	2.B FE
256677-AE-5	Dollar General Corp-SENIOR UNSECURED		01/18/2022	GOLDMAN		5,377,900	5,000,000	4,996,300	4,998,039	0	11	0	11	0	4,998,049	0	379,851	379,851	51,128	04/15/2027	2.B FE
25755T-AE-0	DOMINOS PZZA MASTER ISS-SERIES 2015-1A		01/25/2022	PAYDOWN		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	447	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PZZA MASTER ISS-SERIES 17-1A CL		01/25/2022	PAYDOWN		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	540	07/25/2047	2.A FE
25755T-AJ-9	Domino's Pizza Master Is-DPABS 2018-1A A		01/25/2022	PAYDOWN		17,500	17,500	17,500	17,502	0	(2)	0	(2)	0	17,500	0	0	0	180	07/25/2048	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
25755T-AK-6	Domino's Pizza Master Is-DPABS 2018-1A A		01/25/2022	PAYDOWN		8,750	8,750	8,747	8,749	0	1	0	1	0	8,750	0	0	0	95	07/25/2048	2.A FE
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		01/25/2022	PAYDOWN		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	172	10/25/2049	2.A FE
260543-CN-1	Dow Chemical Co/The-SENIOR UNSECURED		01/24/2022	BARCLAYS CAPITAL INC		2,165,760	2,000,000	1,997,980	1,998,943	0	(21)	0	(21)	0	1,998,922	0	166,838	166,838	14,156	11/30/2025	2.B FE
26067*-AA-3	Dow (Midland Mi) Control Trust Certifica		03/15/2022	SINKING PAYMENT		125,373	125,373	125,937	125,755	0	(382)	0	(382)	0	125,373	0	0	0	0	03/15/2034	2.B
26208L-AC-2	DRIVEN BRANDS FUNDING LL-HONK 2018-1A A2		01/20/2022	PAYDOWN		17,500	17,500	17,500	17,502	0	(2)	0	(2)	0	17,500	0	0	0	207	04/20/2048	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		01/20/2022	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	101	01/20/2051	2.C FE
26443#-AA-6	Dulles Discovery 1 Contr Pass-Thru Certi		03/05/2022	SINKING PAYMENT		139,528	139,528	139,528	139,528	0	0	0	0	0	139,528	0	0	0	115	06/05/2037	1.B
26847#-AA-8	Edx/Ge Inventory Supply Pass-Thru Certif		01/15/2022	SINKING PAYMENT		325,520	325,520	325,520	325,524	0	(3)	0	(3)	0	325,520	0	0	0	0	04/15/2028	2.A
26848#-AA-5	EDX/GE Inventory Supply Pass-Thru Certif		01/15/2022	SINKING PAYMENT		200,042	200,042	200,042	200,047	0	(4)	0	(4)	0	200,042	0	0	0	0	01/15/2029	2.A
26848*-AA-9	EDX/GE Inventory Supply Pass-Thru Certif		01/15/2022	SINKING PAYMENT		110,965	110,965	110,965	110,965	0	0	0	0	0	110,965	0	0	0	0	01/15/2030	2.A
26875P-AP-6	EOG Resources Inc-SENIOR UNSECURED		03/31/2022	GOLDMAN		7,255,990	7,000,000	6,989,780	6,995,730	0	(15)	0	(15)	0	6,995,715	0	260,275	260,275	208,999	01/15/2026	1.G FE
278265-AD-5	Eaton Vance Corp-SENIOR UNSECURED NOTE		02/10/2022	MORGAN		25,616,750	25,000,000	24,880,000	24,979,690	0	1,024	0	1,024	0	24,980,713	0	636,037	636,037	148,524	06/15/2023	2.A FE
278642-AN-3	eBay Inc-SENIOR UNSECURED		02/09/2022	CALL 100		14,000,000	14,000,000	13,968,080	13,998,919	0	514	0	514	0	13,999,434	0	566	566	221,667	03/09/2022	2.A FE
28176E-AD-0	Edwards Lifesciences Cor-SENIOR UNSECURE		01/18/2022	GOLDMAN		16,513,650	15,000,000	14,965,050	14,976,669	0	(97)	0	(97)	0	14,976,572	0	1,537,078	1,537,078	62,708	06/15/2028	2.B FE
28416L-AB-8	Elara HGV Timeshare Issu-EHGVT 2021-A B		03/25/2022	PAYDOWN		141,224	141,224	138,852	0	0	2,372	0	2,372	0	141,224	0	0	0	272	08/27/2035	1.F FE
285512-AD-1	Electronic Arts Inc-SENIOR UNSECURED		01/21/2022	WELLS FARGO		11,022,700	10,000,000	9,966,900	9,985,037	0	386	0	386	0	9,985,422	0	1,037,278	1,037,278	192,000	03/01/2026	2.A FE
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE		02/11/2022	SINKING PAYMENT		188,973	188,973	188,973	188,982	0	(9)	0	(9)	0	188,973	0	0	0	4,922	02/11/2030	1.F FE
292480-AK-6	Enable Midstream Partner-SENIOR UNSECURE		01/21/2022	VARIOUS		14,944,640	14,000,000	13,946,100	13,969,918	0	466	0	466	0	13,970,384	0	974,256	974,256	221,833	03/15/2027	2.C FE
29273R-BG-3	Energy Transfer Partners-SR UNSECURED		01/18/2022	GOLDMAN		12,926,880	12,000,000	11,913,000	11,962,502	0	595	0	595	0	11,963,097	0	963,783	963,783	292,917	01/15/2026	2.C FE
29364D-AU-4	ENTERGY ARKANSAS INC 1ST MTG BD		03/31/2022	JP MORGAN SECURITIES		4,055,440	4,000,000	3,986,840	3,994,003	0	474	0	474	0	3,994,477	0	60,963	60,963	1,167	04/01/2026	1.F FE
29379V-BL-6	Enterprise Products Oper-SENIOR UNSECURE		01/18/2022	GOLDMAN		5,358,200	5,000,000	4,988,000	4,993,829	0	119	0	119	0	4,993,948	0	364,252	364,252	85,035	02/15/2027	2.A FE
30070R-AC-6	ACRES Commercial Realty -XAN 2020-RS08 A		03/17/2022	PAYDOWN		7,198,000	7,198,000	7,218,244	7,199,632	0	(1,632)	0	(1,632)	0	7,198,000	0	0	0	18,968	03/15/2035	1.A FE
30212P-AP-0	Expedia Group Inc-SENIOR UNSECURED		01/21/2022	GOLDMAN		10,462,900	10,000,000	9,243,800	9,470,852	0	5,163	0	5,163	0	9,476,014	0	986,886	986,886	168,889	02/15/2028	2.C FE
30227F-AJ-9	Extended Stay America Tr-ESA 2021-ESH D		01/15/2022	PAYDOWN		14,121	14,121	14,121	14,121	0	0	0	0	0	14,121	0	0	0	29	07/15/2038	1.A
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		03/15/2022	PAYDOWN		2,558,169	2,558,169	2,558,057	2,558,063	0	106	0	106	0	2,558,169	0	0	0	5,300	04/15/2033	1.A FE
30292*-AA-2	FBI Bronx Control Trust Pass-Thru Certif		03/15/2022	SINKING PAYMENT		130,100	130,100	130,100	130,100	0	0	0	0	0	130,100	0	0	0	0	07/15/2033	1.B PL
31307#-AC-5	FDL-CC LLC Senior Note Tranche A-3		03/15/2022	SINKING PAYMENT		18,062	18,062	18,063	18,062	0	(1)	0	(1)	0	18,062	0	0	0	0	06/15/2037	1.B
313747-AU-1	Federal Realty Investmen-SENIOR UNSECURE		02/10/2022	U. S. BANCORP		9,282,420	9,000,000	8,911,620	8,979,311	0	1,046	0	1,046	0	8,980,357	0	302,063	302,063	206,388	01/15/2024	2.A FE
31392C-EM-2	Fannie Mae REMIC Trust 2-FNW 2002-W2 AF5		03/01/2022	PAYDOWN		4,891	4,891	4,697	4,689	0	202	0	202	0	4,891	0	0	0	42	06/01/2032	1.A
31620R-AH-8	Fidelity National Financ-SENIOR UNSECURE		01/21/2022	GOLDMAN		14,223,170	13,000,000	12,902,760	12,932,305	0	865	0	865	0	12,933,171	0	1,289,999	1,289,999	260,000	08/15/2028	2.B FE
31677Q-BM-0	Fifth Third Bank NA-SENIOR UNSECURED		03/24/2022	VARIOUS		15,482,229	15,000,000	15,000,000	15,000,743	0	(321)	0	(321)	0	15,000,422	0	481,807	481,807	389,319	07/28/2025	1.G FE
31737V-AA-4	Finance of America HECM -FAHB 2020-HB2 A		03/25/2022	PAYDOWN		1,090,593	1,090,593	1,081,904	1,083,061	0	7,532	0	7,532	0	1,090,593	0	0	0	3,760	07/25/2030	1.A FE
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		03/25/2022	PAYDOWN		91,257	91,257	79,893	86,698	0	4,559	0	4,559	0	91,257	0	0	0	44	10/25/2036	1.A FM
32051G-SQ-9	First Horizon Alternativ-FHAMS 2005-AA7		03/01/2022	PAYDOWN		123,600	125,647	114,552	113,785	0	11,625	0	11,625	0	123,600	0	0	0	571	09/01/2035	1.D FM
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		03/01/2022	PAYDOWN		32,213	31,584	19,535	19,535	0	12,289	0	12,289	0	32,213	0	0	0	372	04/01/2036	2.B FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		03/01/2022	PAYDOWN		22,224	22,224	21,210	19,580	0	2,644	0	2,644	0	22,224	0	0	0	100	11/01/2035	3.B FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		03/01/2022	PAYDOWN		26,687	26,687	26,305	24,026	0	2,661	0	2,661	0	26,687	0	0	0	116	11/01/2035	1.D FM
32051H-AF-0	First Horizon Alternativ-FHAMS 2006-FA3		01/01/2022	PAYDOWN		319,572	514,742	319,530	319,556	0	16	0	16	0	319,572	0	0	0	2,574	07/01/2036	
32052E-AA-7	First Horizon Mortgage P-FHASI 2006-AR3		03/01/2022	PAYDOWN		6,351	6,480	5,443	4,242	0	2,210	0	2,210	0	6,351	0	0	0	38	11/01/2036	1.D FM
32056J-AA-2	First Horizon Mortgage P-FHASI 2007-AR3		03/01/2022	PAYDOWN		408,447	403,308	271,365	157,212	0	247,639	0	247,639	0	408,447	0	0	0	2,266	11/01/2037	1.D FM
320844-PD-9	FirstMerit Bank NA/Akron-SUBORDINATED		01/21/2022	GOLDMAN		14,205,840	13,200,000	13,281,796	13,243,897	0	(573)	0	(573)	0	13,243,325	0	962,515	962,515	93,940	11/25/2026	2.A FE
33803W-AA-7	Fishers Lane Associates -SECURED		03/05/2022	SINKING PAYMENT		236,362	236,362	236,362	236,362	0	0	0	0	0	236,362	0	0	0	1,446	08/05/2030	1.B
33972P-AA-7	FLNG LIQUEFACTION 2 LLC-FIRST LIEN		03/31/2022	SINKING PAYMENT		83,500	83,500	83,500	83,492	0	8	0	8	0	83,500	0	0	0	0	03/31/2038	2.B FE
34107#-AA-7	Florida Pipeline Holding Senior Secured		02/15/2022	SINKING PAYMENT		926,773	926,773	926,773	926,773	0	0	0	0	0	926,773	0	0	0	0	08/15/2038	2.B PL
34417M-AB-3	FOCUS Brands Funding LLC-FOCUS 2017-1A A		01/30/2022	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	191	04/30/2047	2.B FE
34417Q-AA-6	FOCUS Brands Funding LLC-FOCUS 2018-1 A2		01/30/2022	PAYDOWN		30,000	30,000	30,000	30,005	0	(5)	0	(5)	0	30,000	0	0	0	389	10/30/2048	2.B FE
34417Q-AB-4	FOCUS Brands Funding LLC-FOCUS 2018-1W A		01/30/2022	PAYDOWN		16,250	16,250	17,134	17,095	0	(845)	0	(845)	0	16,250	0	0	0	180	10/29/2048	1.C FE
35040U-AA-9	Foundation Finance Trust-FFIN 2017-1A A		03/15/2022	PAYDOWN		579,052	579,052	578,969	579,041	0	12	0	12	0	579,052	0	0	0	3,080	07/15/2033	1.A FE
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		03/15/2022	PAYDOWN		334,547	334,547	334,495	329,988	0	4,559	0	4,559	0	334,547	0	0	0	2,137	11/15/2034	1.B FE
35824#-AA-4	Fresno County (Rowell Bu Trust Certifica		03/15/2022	SINKING PAYMENT		3,560	3,560	3,592	3,590	0	(31)	0	(31)	0	3,560	0	0	0	0	05/15/2040	1.D S
360271-AJ-9	Fulton Financial Corp-SUBORDINATED		01/18/2022	GOLDMAN		5,701,657	5,320,000	5,304,466	5,314,900	0	29	0	29	0	5,314,929	0	386,728	386,728	43,225	11/15/2026	2.A FE
36157N-FL-3	GE Mortgage Services LLC-GECMS 1997-HE4		03/01/2022	PAYDOWN		2,191	2,191	2,249	2,207	0	(16)	0	(16)	0	2,191	0	0	0	22	12/01/2028	6. FM
36185N-6N-5	GMACM Mortgage Loan Trus-GMACM 2005-AR2		03/01/2022	PAYDOWN		571,973	571,973	518,087	512,914	0	59,060	0	59,060	0	571,973	0	0	0	2,536	05/01/2035	1.A FM
36198#-AA-0	GE Huntsville 2020A Leas Trust Certifica		03/15/2022	SINKING PAYMENT		(1,507,024)	(1,507,024)	(1,507,024)	(1,507,024)	0	0	0	0	0	(1,507,024)	0	0	0	0	04/15/2046	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
36200B-AA-8	GE Huntsville 2020B Leas Trust Certifica		03/15/2022	SINKING PAYMENT		13,070	13,070	13,070	13,070	0	0	0	0	0	13,070	0	0	0	0	04/15/2046	2.A
36228F-UJ-3	GSR Mortgage Loan Trust -GSR 2003-7F 4A1		03/01/2022	PAYDOWN		7,550	7,550	7,364	7,315	0	235	0	235	0	7,550	0	0	0	33	10/01/2032	1.A FM
3622EA-AA-8	GSAA TRUST-GSAA 2007-3 1A1A		03/25/2022	PAYDOWN		184,898	184,898	122,652	106,977	0	77,921	0	77,921	0	184,898	0	0	0	74	03/25/2047	1.D FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		03/01/2022	PAYDOWN		31,094	29,345	28,076	28,433	0	1,003	0	1,003	0	31,094	0	0	0	180	01/01/2036	1.D FM
362341-4F-3	GSR Mortgage Loan Trust -GSR 2006-AR1 3A		03/01/2022	PAYDOWN		65,609	65,139	64,080	64,355	0	806	0	806	0	65,609	0	0	0	292	01/01/2036	1.A FM
362341-DP-1	GSR Mortgage Loan Trust -GSR 2005-6F 1A5		03/01/2022	PAYDOWN		160,607	160,607	161,209	161,191	0	(584)	0	(584)	0	160,607	0	0	0	739	07/01/2035	1.A FM
362341-FN-4	GSR Mortgage Loan Trust -GSR 2005-AR4 3A		03/01/2022	PAYDOWN		43,602	42,869	39,975	33,792	0	9,136	0	9,136	0	43,602	0	0	0	201	07/01/2035	1.D FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		03/01/2022	PAYDOWN		155,616	132,981	120,513	121,421	0	13,679	0	13,679	0	155,616	0	0	0	597	09/01/2035	3.B FM
362341-XC-8	GSR Mortgage Loan Trust -GSR 2005-AR7 4A		03/01/2022	PAYDOWN		77,639	76,739	66,715	56,851	0	20,026	0	20,026	0	77,639	0	0	0	589	11/01/2035	3.B FM
362341-XE-4	GSR Mortgage Loan Trust -GSR 2005-AR7 5A		03/01/2022	PAYDOWN		14,589	11,548	10,017	9,354	0	2,609	0	2,609	0	14,589	0	0	0	72	11/01/2035	1.D FM
362341-XG-9	GSR Mortgage Loan Trust -GSR 2005-AR7 6A		03/01/2022	PAYDOWN		64,016	64,016	60,880	60,891	0	3,126	0	3,126	0	64,016	0	0	0	302	11/01/2035	1.A FM
36242D-4W-0	GSR Mortgage Loan Trust -GSR 2005-AR3 6A		03/01/2022	PAYDOWN		27,137	27,137	25,499	23,871	0	3,266	0	3,266	0	27,137	0	0	0	87	05/01/2035	1.D FM
36242D-BZ-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		03/01/2022	PAYDOWN		47,141	47,141	45,786	46,073	0	1,068	0	1,068	0	47,141	0	0	0	184	08/01/2034	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		03/01/2022	PAYDOWN		167,424	167,424	168,310	167,170	0	253	0	253	0	167,424	0	0	0	695	09/01/2034	1.A FM
36242D-FX-6	GSR Mortgage Loan Trust -GSR 2004-11 3A1		03/01/2022	PAYDOWN		8,920	8,920	8,936	8,901	0	19	0	19	0	8,920	0	0	0	33	09/01/2034	1.A FM
36242D-H4-8	GSR Mortgage Loan Trust -GSR 2005-AR2 1A		03/01/2022	PAYDOWN		410,340	410,340	376,487	376,190	0	34,150	0	34,150	0	410,340	0	0	0	1,475	04/01/2035	1.A FM
36242D-H9-7	GSR Mortgage Loan Trust -GSR 2005-AR2 4A		03/01/2022	PAYDOWN		31,581	31,581	30,693	30,684	0	897	0	897	0	31,581	0	0	0	157	04/01/2035	1.A FM
36242D-LY-7	GSR Mortgage Loan Trust -GSR 2004-13F 4A		03/25/2022	PAYDOWN		0	0	206,333	924	0	(11)	0	(11)	0	0	0	0	0	3,440	11/25/2034	6. *
36242D-QY-2	GSR Mortgage Loan Trust -GSR 2004-15F 2A		03/01/2022	PAYDOWN		10,692	10,692	10,716	10,243	0	450	0	450	0	10,692	0	0	0	88	12/01/2034	3.B FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		03/01/2022	PAYDOWN		40,859	13,662	13,451	0	0	727	0	727	0	40,859	0	0	0	93	02/01/2035	1.D FM
36244S-AD-0	GSAA Home Equity Trust 2-GSAA 2006-13 AF		03/01/2022	PAYDOWN		170,313	170,313	117,516	60,149	0	110,164	0	110,164	0	170,313	0	0	0	538	07/01/2036	1.D FM
36246M-AU-3	GTP ACQ PARTNERS I-SECD REV NT AMER TWR		01/19/2022	WELLS FARGO		15,515,550	15,000,000	14,985,500	14,994,396	0	88	0	88	0	14,994,484	0	521,066	521,066	52,230	06/16/2025	1.A FE
36248#-AA-0	GSA (Anchorage AK) CTL P Pass-Thru Certi		03/15/2022	SINKING PAYMENT		332,366	332,366	335,358	334,277	0	(1,911)	0	(1,911)	0	332,366	0	0	0	1,941	11/15/2030	1.B
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C		03/25/2022	PAYDOWN		87,908	87,873	67,969	74,207	0	13,674	0	13,674	0	87,908	0	0	0	62	05/25/2036	1.A FM
362669-AV-5	GSR Mortgage Loan Trust -GSR 2007-4F 6A1		02/01/2022	PAYDOWN		10,286	7,445	6,901	48,743	203,509	(241,967)	0	(38,458)	0	10,286	0	0	0	45	06/01/2027	6. FM
36298G-AA-7	GSPA Monetization Trust-SECURED		03/09/2022	SINKING PAYMENT		198,630	198,630	201,410	199,958	0	(1,329)	0	(1,329)	0	198,630	0	0	0	2,130	10/09/2029	2.A FE
36850#-AA-9	Geisinger (Jenkins Towns Trust Certifica		03/15/2022	SINKING PAYMENT		122,432	122,432	122,432	122,432	0	0	0	0	0	122,432	0	0	0	797	12/15/2033	1.F S
369550-BL-1	General Dynamics Corp-SENIOR UNSECURED		03/29/2022	KEY CAPITAL MARKETS		7,121,800	7,000,000	6,940,640	6,954,278	0	2,251	0	2,251	0	6,956,528	0	165,272	165,272	122,500	04/01/2027	1.G FE
370334-CG-7	General Mills Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		5,459,900	5,000,000	4,989,900	4,993,354	0	38	0	38	0	4,993,392	0	466,508	466,508	54,250	04/17/2028	2.B FE
37045X-BG-0	General Motors Financial-SENIOR UNSECURE		01/20/2022	GOLDMAN		8,832,400	8,000,000	7,971,120	7,986,779	0	335	0	335	0	7,987,114	0	845,286	845,286	166,833	03/01/2026	2.C FE
37045X-BT-2	General Motors Financial-SENIOR UNSECURE		01/21/2022	GOLDMAN		7,523,460	7,000,000	6,989,850	6,994,749	0	125	0	125	0	6,994,874	0	528,586	528,586	159,017	01/17/2027	2.C FE
38141G-ES-9	GOLDMAN SACHS GROUP INC-SR UNSECURED		01/20/2022	GOLDMAN		610,475	530,000	483,334	510,202	0	218	0	218	0	510,419	0	100,056	100,056	16,556	01/15/2027	2.B FE
38141G-WV-2	Goldman Sachs Group Inc/-SENIOR UNSECURE		01/20/2022	GOLDMAN		5,285,550	5,000,000	4,864,400	4,904,997	0	697	0	697	0	4,905,694	0	379,856	379,856	48,205	04/23/2029	2.A FE
38141G-WZ-3	Goldman Sachs Group Inc/-SENIOR UNSECURE		01/18/2022	GOLDMAN		10,829,900	10,000,000	9,917,750	9,941,697	0	298	0	298	0	9,941,995	0	887,905	887,905	92,671	05/01/2029	2.A FE
391380-AA-3	Great-West Lifeco Financ-SENIOR UNSECURE		01/20/2022	WELLS FARGO		10,942,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	942,000	942,000	75,319	05/17/2028	1.F FE
391416-AA-2	Great Western Bancorp In-SUBORDINATED		03/03/2022	CALL 100		10,000,000	10,000,000	10,000,000	9,999,870	0	(2,250)	0	(2,250)	0	9,997,620	0	2,380	2,380	16,251	08/15/2025	2.B FE
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		03/01/2022	PAYDOWN		31,518	31,518	31,360	31,992	0	(474)	0	(474)	0	31,518	0	0	0	160	09/01/2034	1.A FM
402524-AE-2	Gulf South Pipeline Co L-SENIOR UNSECURE		03/21/2022	CALL 100		5,000,000	5,000,000	4,982,050	4,999,019	0	269	0	269	0	4,999,288	0	712	712	53,333	06/15/2022	2.C FE
402740-AD-6	Gulfstream Natural Gas S-SENIOR UNSECURE		01/18/2022	TORONTO DOMINION SEC		3,226,860	3,000,000	2,998,860	2,999,665	0	25	0	25	0	2,999,690	0	227,170	227,170	47,917	09/15/2025	2.B FE
40431H-AD-9	HSI Asset Loan Obligatio-HALO 2006-2 1A4		03/25/2022	PAYDOWN		0	0	8,455	0	0	10	0	10	0	0	0	0	0	212	12/25/2036	6. FE
40434C-AD-7	HSBC USA INC-SR UNSECURED		03/17/2022	GOLDMAN		18,190,080	18,000,000	17,923,320	17,979,033	0	1,222	0	1,222	0	17,980,254	0	209,826	209,826	154,000	06/23/2024	1.E FE
406216-BG-5	HALLIBURTON COMPANY-SR UNSECURED		01/20/2022	GOLDMAN		649,418	612,000	610,280	611,282	0	6	0	6	0	611,288	0	38,130	38,130	4,457	11/15/2025	2.A FE
410495-AA-3	Hanmi Financial Corp-SUBORDINATED		03/30/2022	CALL 100		28,000,000	28,000,000	28,000,000	28,000,182	0	(182)	0	(182)	0	28,000,000	0	0	0	763,000	03/30/2027	2.C FE
41161P-CX-9	HarborView Mortgage Loan-HVMLT 2004-1 1A		03/19/2022	PAYDOWN		5,473	5,473	5,220	5,175	0	298	0	298	0	5,473	0	0	0	7	04/19/2034	1.A FM
41161P-EX-7	HarborView Mortgage Loan-HVMLT 2004-5 2A		03/01/2022	PAYDOWN		13,401	13,401	10,754	12,484	0	917	0	917	0	13,401	0	0	0	33	06/01/2034	1.A FM
41161P-EZ-2	HarborView Mortgage Loan-HVMLT 2004-5 3A		03/01/2022	PAYDOWN		17,124	17,124	17,049	17,020	0	104	0	104	0	17,124	0	0	0	59	06/01/2034	1.A FM
41161P-FV-0	HarborView Mortgage Loan-HVMLT 2004-6 5A		03/01/2022	PAYDOWN		12,614	12,614	12,787	12,814	0	(200)	0	(200)	0	12,614	0	0	0	49	08/01/2034	1.A FM
41161P-MV-2	HarborView Mortgage Loan-HVMLT 2005-4 1A		03/01/2022	PAYDOWN		7,006	7,006	6,356	7,580	0	1	0	1	0	6,153	0	853	853	32	07/01/2035	1.D FM
41161P-TN-3	HARBORVIEW MORTGAGE LOAN-SERIES 2005-10		03/21/2022	PAYDOWN		53,379	53,379	37,346	34,430	0	18,948	0	18,948	0	53,379	0	0	0	59	11/19/2035	1.D FM
41161P-UK-7	HarborView Mortgage Loan-SERIES 05-11 CL		03/21/2022	PAYDOWN		86,744	86,744	61,178	69,725	0	17,019	0	17,019	0	86,744	0	0	0	83	08/19/2045	1.A FM
41161V-AC-4	HarborView Mortgage Loan-HVMLT 2006-7 2A		03/21/2022	PAYDOWN		9,898	9,859	7,004	7,330	0	2,541	0	2,541	0	9,898	0	0	0	10	09/19/2046	1.D FM
41162G-AA-0	HarborView Mortgage Loan-HVMLT 2006-11 A		03/21/2022	PAYDOWN		179,398	179,392	161,733	179,946	0	(553)	0	(553)	0	179,398	0	0	0	152	12/19/2036	1.A FM
411707-AD-4	Hardee's Funding LLC-HNGRY 2018-1A A2II		03/20/2022	PAYDOWN		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	434	06/20/2048	2.B FE
411707-AH-5	Hardee's Funding LLC-HNGRY 2020-1A A2		03/20/2022	PAYDOWN		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	299	12/20/2050	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
41283L-AU-9	Harley-Davidson Financia-SENIOR UNSECURE		02/04/2022	MATURITY		8,000,000	8,000,000	7,993,040	7,999,765	0	235	0	235	0	8,000,000	0	0	0	162,000	02/04/2022	2.C FE
413086-AH-2	Harman International Ind-SENIOR UNSECURE		01/20/2022	BARCLAYS CAPITAL INC		10,607,300	10,000,000	9,933,600	9,974,968	0	334	0	334	0	9,975,302	0	631,998	631,998	79,542	05/15/2025	1.G FE
419838-AA-5	HAWAIIAN AIRLINES 13-1A-FIRST LIEN		01/15/2022	SINKING PAYMENT		18,278	18,278	18,283	18,283	0	(5)	0	(5)	0	18,278	0	0	0	356	01/15/2026	4.B FE
42225U-AF-1	HEALTHCARE TRUST OF AMER-SENIOR UNSECURE		01/19/2022	FTS		8,522,160	8,000,000	7,959,360	7,976,336	0	76	0	76	0	7,976,411	0	545,749	545,749	166,667	07/01/2027	2.B FE
427096-AG-7	HERCULES CAPITAL INC-SENIOR UNSECURED		02/22/2022	CALL 102.215		7,666,125	7,500,000	7,458,675	7,492,741	0	1,187	0	1,187	0	7,493,928	0	172,197	172,197	114,661	10/23/2022	2.A FE
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A		03/20/2022	PAYDOWN		161,579	161,579	161,469	161,530	0	49	0	49	0	161,579	0	0	0	3,223	09/21/2040	1.A FE
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A		03/20/2022	PAYDOWN		103,990	103,990	103,989	103,990	0	0	0	0	0	103,990	0	0	0	2,470	09/20/2038	1.A FE
42824C-AW-9	HP ENTERPRISE CO-SENIOR UNSECURED		01/20/2022	TORONTO DOMINION SEC		34,403,966	31,495,000	31,472,219	31,489,859	0	(91)	0	(91)	0	31,489,768	0	2,914,198	2,914,198	424,395	10/15/2025	2.B FE
42981C-AA-6	HIGH STREET FUNDING TRUS-SENIOR UNSECURE		01/20/2022	GOLDMAN		10,888,500	10,000,000	10,000,000	10,000,382	0	164	0	164	0	10,000,546	0	887,954	887,954	181,569	02/15/2028	2.A FE
431282-AP-7	HIGHWOODS REALTY LP-SENIOR UNSECURED		01/20/2022	GOLDMAN		2,143,460	2,000,000	1,973,340	1,985,044	0	189	0	189	0	1,985,232	0	158,228	158,228	30,785	03/01/2027	2.B FE
431282-AQ-5	Highwoods Realty LP-SENIOR UNSECURED		01/20/2022	GOLDMAN		5,429,800	5,000,000	4,940,900	4,960,859	0	393	0	393	0	4,961,252	0	468,548	468,548	73,906	03/15/2028	2.B FE
43285H-AA-6	Hilton Grand Vacations T-HGVT 2020-AA A		01/19/2022	BOFAMLSEC		1,640,681	1,609,990	1,609,886	1,609,900	0	1	0	1	0	1,609,901	0	30,780	30,780	3,186	02/25/2039	1.A FE
433674-AA-6	NRZ Excess Spread-Collat-NZES 2020-PLS1		03/25/2022	PAYDOWN		433,757	433,757	433,756	433,756	0	1	0	1	0	433,757	0	0	0	2,749	12/25/2025	2.C FE
437076-BC-5	HOME DEPOT INC-SR UNSECURED		03/17/2022	GOLDMAN		15,388,800	15,000,000	14,922,150	14,982,041	0	1,831	0	1,831	0	14,983,872	0	404,928	404,928	337,500	02/15/2024	1.F FE
43722#-AA-1	Home Depot (Monterey Par Trust Certifica		03/15/2022	SINKING PAYMENT		51,272	51,272	51,272	51,272	0	0	0	0	0	51,272	0	0	0	53	06/15/2038	1.F
43722*-AA-5	Home Depot South Windsor Pass-Thru Certi		03/15/2022	SINKING PAYMENT		46,040	46,040	46,040	46,040	0	0	0	0	0	46,040	0	0	0	43	10/15/2040	1.F
43739E-AP-2	HOMEBANC MORTGAGE TRUST-SERIES 2005-1 CL		03/25/2022	PAYDOWN		104,162	104,162	94,853	89,034	0	15,128	0	15,128	0	104,162	0	0	0	94	03/25/2035	1.D FM
43739E-CL-9	HomeBanc Mortgage Trust -HMBT 2006-1 1A1		03/01/2022	PAYDOWN		7,514	3,087	2,694	2,476	0	1,329	0	1,329	0	7,514	0	0	0	17	04/01/2037	1.D FM
43739H-AA-8	HomeBanc Mortgage Trust -HMBT 2006-2 A1		03/25/2022	PAYDOWN		569,398	569,398	497,993	526,803	0	42,594	0	42,594	0	569,398	0	0	0	368	12/25/2036	1.A FM
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		03/01/2022	PAYDOWN		19,661	16,946	16,832	16,832	0	132	0	132	0	19,661	0	0	0	47	04/01/2047	1.D FM
440407-AA-2	Horizon Bancorp Inc/IN-SUBORDINATED		01/24/2022	STIFEL NICOLAUS		2,140,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	140,000	140,000	64,063	07/01/2030	2.C FE
44329H-AG-9	HP Communities LLC-FIRST LIEN		03/15/2022	SINKING PAYMENT		332,568	332,568	325,810	331,806	0	762	0	762	0	332,568	0	0	0	0	03/15/2023	1.C FE
44329H-AS-3	HP Communities LLC-SECURED		03/15/2022	SINKING PAYMENT		171,171	171,171	168,381	170,903	0	268	0	268	0	171,171	0	0	0	0	03/15/2023	1.D FE
445658-CF-2	JB Hunt Transport Servic-SENIOR UNSECURE		01/18/2022	GOLDMAN		7,500,640	7,000,000	6,999,580	6,999,865	0	58	0	58	0	6,999,923	0	500,717	500,717	104,733	03/01/2026	2.A FE
446413-AS-5	Huntington Ingalls Indus-SENIOR UNSECURE		01/18/2022	GOLDMAN		10,516,600	10,000,000	9,999,600	10,000,423	0	(57)	0	(57)	0	10,000,366	0	516,234	516,234	84,354	05/01/2025	2.C FE
451102-BM-8	Icahn Enterprises LP / I-SENIOR UNSECURE		02/18/2022	CALL 100		5,500,000	5,500,000	5,500,000	5,500,027	0	(27)	0	(27)	0	5,500,000	0	0	0	203,156	02/01/2024	3.C FE
45254N-JB-4	IMPAC CMB TRUST-SERIES 2004-4 CLASS 2A1		03/01/2022	PAYDOWN		47,585	47,585	45,784	44,142	0	3,443	0	3,443	0	47,585	0	0	0	543	09/01/2034	1.A FM
45254N-KX-4	IMPAC CMB TRUST-SERIES 2004-9 CLASS 1A1		03/25/2022	PAYDOWN		7,673	7,673	7,021	7,088	0	585	0	585	0	7,673	0	0	0	11	01/25/2035	1.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		03/25/2022	PAYDOWN		66,807	66,807	54,280	59,267	0	7,540	0	7,540	0	66,807	0	0	0	93	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		03/25/2022	PAYDOWN		5,493	5,493	2,662	4,158	0	1,335	0	1,335	0	5,493	0	0	0	6	08/25/2035	1.A FM
45254T-TN-4	Impac Secured Assets Tru-IMSA 2006-1 2A1		03/25/2022	PAYDOWN		1,417	1,417	992	1,268	0	149	0	149	0	1,417	0	0	0	2	05/25/2036	1.A FM
45660K-AA-9	IndyMac INDX Mortgage Lo-INDX 2006-AR39		03/25/2022	PAYDOWN		125,122	116,397	93,772	98,691	0	19,532	0	19,532	0	125,122	0	0	0	60	02/25/2037	1.A FM
45660L-CK-3	IndyMac INDX Mortgage Lo-INDX 2005-AR2 1		03/25/2022	PAYDOWN		202,526	145,161	107,905	106,366	0	54,392	0	54,392	0	202,526	0	0	0	189	02/25/2035	1.D FM
45660L-DB-2	IndyMac INDX Mortgage Lo-INDX 2005-AR1 1		03/01/2022	PAYDOWN		5,640	5,640	5,598	5,617	0	23	0	23	0	5,640	0	0	0	34	03/01/2035	1.A FM
45660L-V9-7	IndyMac INDX Mortgage Lo-INDX 2005-AR31		03/01/2022	PAYDOWN		83,411	81,899	73,314	78,989	0	3,106	0	3,106	0	83,411	0	0	0	344	01/01/2036	1.A FM
45660N-X9-1	IndyMac INDX Mortgage Lo-INDX 2004-AR6 5		03/01/2022	PAYDOWN		14,677	14,677	12,035	12,660	0	2,017	0	2,017	0	14,677	0	0	0	68	10/01/2034	1.A FM
456618-AF-4	IndyMac INDX Mortgage Lo-INDX 2006-AR8 A		03/25/2022	PAYDOWN		108,806	108,806	96,402	116,998	0	(8,192)	0	(8,192)	0	108,806	0	0	0	86	07/25/2046	1.A FM
45661X-AB-8	IndyMac INDX Mortgage Lo-INDX 2006-AR13		03/25/2022	PAYDOWN		138,415	138,415	82,963	80,486	0	57,929	0	57,929	0	138,415	0	0	0	161	07/25/2036	1.D FM
45665Q-AF-0	Infinity Property and Ca-SENIOR UNSECURE		03/25/2022	CALL 101.74		11,191,400	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	191,400	191,400	284,167	09/19/2022	2.B FE
45669A-AD-6	IndyMac INDA Mortgage Lo-INDA 2007-AR1 2		03/01/2022	PAYDOWN		5,815	5,815	5,471	4,903	0	912	0	912	0	5,815	0	0	0	9	03/01/2037	1.D FM
45783N-AA-5	InStar Leasing III LLC-INSTR 2021-1A A		03/15/2022	PAYDOWN		58,429	58,429	58,397	58,396	0	33	0	33	0	58,429	0	0	0	42	02/15/2054	1.F FE
458140-AS-9	INTEL CORP-SR UNSECURED		03/21/2022	CREDIT SUISSE SECURI		14,403,900	14,000,000	13,979,140	13,992,222	0	260	0	260	0	13,992,483	0	411,417	411,417	336,700	07/29/2025	1.E FE
458140-BQ-2	Intel Corp-SENIOR UNSECURED		03/30/2022	DEUTSCHE BANK SECURI		18,624,240	18,000,000	17,964,900	17,973,071	0	1,821	0	1,821	0	17,974,892	0	649,348	649,348	348,750	03/25/2027	1.E FE
46187V-AA-7	Invitation Homes 2018-SF-IHSFR 2018-SFR3		03/17/2022	PAYDOWN		1,618	1,618	1,387	1,552	0	66	0	66	0	1,618	0	0	0	4	07/17/2037	1.A FE
46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4		02/25/2022	VARIOUS		12,603,680	12,651,037	11,449,188	12,651,037	0	0	0	0	0	12,651,037	0	(47,356)	(47,356)	31,466	01/17/2038	1.A FE
46591K-AC-7	JP Morgan Mortgage Trust-JPMMT 2019-8 A3		03/01/2022	PAYDOWN		497,922	497,922	504,379	511,048	0	(13,126)	0	(13,126)	0	497,922	0	0	0	2,527	03/01/2050	1.A
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		03/15/2022	PAYDOWN		44,756	44,756	44,747	44,536	0	220	0	220	0	44,756	0	0	0	296	12/15/2048	1.A FE
46616M-AB-6	JG Wentworth XXII LLC-HENDR 2010-3A B		03/15/2022	PAYDOWN		17,276	17,276	17,276	17,278	0	(2)	0	(2)	0	17,276	0	0	0	205	12/15/2050	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		03/15/2022	PAYDOWN		75,186	75,186	75,167	75,166	0	21	0	21	0	75,186	0	0	0	505	10/15/2056	1.A FE
46616Q-AA-9	321 HENDERSON RECEIVABLE-SERIES 2011-2A		03/15/2022	PAYDOWN		105,879	105,879	105,818	105,818	0	61	0	61	0	105,879	0	0	0	752	09/15/2056	1.A FE
46616V-AA-8	J G WENTWORTH RECV XXV-ASSET BKD NT 12-1		03/15/2022	PAYDOWN		70,861	70,861	70,846	71,435	0	(574)	0	(574)	0	70,861	0	0	0	0	02/16/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		03/15/2022	PAYDOWN		116,599	116,599	116,263	116,287	0	312	0	312	0	116,599	0	0	0	0	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		03/15/2022	PAYDOWN		82,433	82,433	82,414	82,432	0	1	0	1	0	82,433	0	0	0	585	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		03/15/2022	PAYDOWN		169,837	169,837	169,700	169,710	0	128	0	128	0	169,837	0	0	0	1,168	01/17/2073	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
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		03/15/2022	PAYDOWN		99,773	99,773	99,717	99,712	0	62	0	62	0	99,773	0	0	0	610	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		03/15/2022	PAYDOWN		203,904	203,904	203,619	203,644	0	260	0	260	0	203,904	0	0	0	1,083	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		03/15/2022	PAYDOWN		279,181	279,181	279,395	279,410	0	(228)	0	(228)	0	279,181	0	0	0	1,498	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		03/15/2022	PAYDOWN		335,864	335,864	332,746	334,906	0	958	0	958	0	335,864	0	0	0	1,706	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		03/15/2022	PAYDOWN		190,085	190,085	190,377	190,326	0	(242)	0	(242)	0	190,085	0	0	0	1,055	03/15/2058	1.A FE
46619X-AA-1	JG Wentworth XXXVI LLC-HENDR 2015-3A A		03/15/2022	PAYDOWN		98,475	98,475	98,388	98,397	0	78	0	78	0	98,475	0	0	0	694	03/17/2070	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		03/15/2022	PAYDOWN		84,808	84,808	84,743	84,754	0	54	0	54	0	84,808	0	0	0	310	08/16/2060	1.A FE
46620V-AA-2	J.G. Wentworth XXXIX LLC-HENDR 2017-2A A		03/15/2022	PAYDOWN		141,133	141,133	141,069	141,133	0	0	0	0	0	141,133	0	0	0	689	09/15/2072	1.A FE
466247-J4-6	JP Morgan Mortgage Trust-JPMMT 2006-A2 2		03/01/2022	PAYDOWN		5,711	5,343	5,071	0	0	292	0	292	0	5,711	0	0	0	15	04/01/2036	1.D FM
466247-L6-8	JP Morgan Mortgage Trust-JPMMT 2006-A2 I		03/01/2022	PAYDOWN		242,061	242,061	230,714	234,688	0	7,373	0	7,373	0	242,061	0	0	0	1,113	08/01/2034	1.A FM
466247-PW-7	JP Morgan Mortgage Trust-JPMMT 2005-A3 2		03/01/2022	PAYDOWN		231,752	231,752	195,251	179,202	0	52,550	0	52,550	0	231,752	0	0	0	879	06/01/2035	1.A FM
466247-QP-1	JP Morgan Mortgage Trust-JPMMT 2005-A3 7		03/01/2022	PAYDOWN		15,685	16,024	14,734	11,925	0	4,066	0	4,066	0	15,685	0	0	0	77	06/01/2035	1.D FM
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		03/01/2022	PAYDOWN		12,069	12,069	10,712	11,012	0	1,058	0	1,058	0	12,069	0	0	0	39	07/01/2035	1.A FM
466247-UG-6	JP MORGAN MORTGAGE TRUST-SERIES 2005-A6		03/01/2022	PAYDOWN		71,503	71,563	69,955	64,731	0	6,831	0	6,831	0	71,503	0	0	0	182	08/01/2035	1.D FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		03/01/2022	PAYDOWN		1,081	1,098	708	0	0	384	0	384	0	1,081	0	0	0	5	01/01/2036	2.B FM
46625H-NJ-5	JPMORGAN CHASE & CO-SUBORDINATED		01/18/2022	GOLDMAN		3,280,350	3,000,000	2,989,650	2,994,546	0	50	0	50	0	2,994,596	0	285,754	285,754	38,604	10/01/2027	1.G FE
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		03/01/2022	PAYDOWN		28,479	26,366	25,351	12,272	0	14,189	0	14,189	0	28,479	0	0	0	289	12/01/2035	1.D FM
46627M-CU-9	JP Morgan Alternative Lo-JPALT 2006-A1 2		03/01/2022	PAYDOWN		9,342	8,441	8,437	6,280	0	2,176	0	2,176	0	9,342	0	0	0	35	03/01/2036	1.D FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		03/01/2022	PAYDOWN		247,697	247,697	210,883	195,971	0	51,726	0	51,726	0	247,697	0	0	0	887	03/01/2036	1.D FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		03/01/2022	PAYDOWN		14,824	13,360	12,457	8,138	0	5,335	0	5,335	0	14,824	0	0	0	154	03/01/2036	1.D FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		03/01/2022	PAYDOWN		57,819	51,778	38,771	38,771	0	14,572	0	14,572	0	57,819	0	0	0	419	03/01/2036	4.B FM
46628K-AC-4	JP Morgan Mortgage Trust-JPMMT 2006-A3 2		03/01/2022	PAYDOWN		6,139	5,314	4,693	3,862	0	1,550	0	1,550	0	6,139	0	0	0	20	05/01/2036	1.D FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		03/01/2022	PAYDOWN		3,531	3,532	2,815	3,085	0	447	0	447	0	3,531	0	0	0	13	06/01/2036	3.B FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		03/01/2022	PAYDOWN		(2,364)	22,128	14,787	15,073	0	(1,070)	0	(1,070)	0	(2,364)	0	0	0	170	08/01/2036	1.D FM
466308-AE-3	JP Morgan Alternative Lo-JPALT 2008-R3 3		03/01/2022	PAYDOWN		43,768	43,768	39,654	36,704	0	7,064	0	7,064	0	43,768	0	0	0	0	05/01/2037	1.D FM
46630G-AN-5	JP Morgan Mortgage Trust-JPMMT 2007-A1 4		03/01/2022	PAYDOWN		12,214	12,214	11,420	11,680	0	534	0	534	0	12,214	0	0	0	56	07/01/2035	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		03/01/2022	PAYDOWN		1,673	1,673	1,602	1,085	0	588	0	588	0	1,673	0	0	0	7	04/01/2037	1.D FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		03/01/2022	PAYDOWN		29,521	26,021	15,859	15,859	0	11,529	0	11,529	0	29,521	0	0	0	206	06/01/2037	4.B FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		03/01/2022	PAYDOWN		17,260	16,597	10,668	0	0	6,167	0	6,167	0	17,260	0	0	0	140	06/01/2037	4.B FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		03/01/2022	PAYDOWN		6,078	6,139	4,204	4,204	0	1,916	0	1,916	0	6,078	0	0	0	54	08/01/2037	3.B FM
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		03/01/2022	PAYDOWN		446,605	436,952	309,899	308,272	0	131,625	0	131,625	0	446,605	0	0	0	4,469	08/01/2037	4.B FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		03/01/2022	PAYDOWN		290,049	290,049	233,486	250,069	0	39,981	0	39,981	0	290,049	0	0	0	1,064	07/01/2037	1.A FM
46632Y-AB-0	JP Morgan Mortgage Trust-JPMMT 2008-R3 1		03/01/2022	PAYDOWN		122,216	122,217	15,538	15,538	0	106,678	0	106,678	0	122,216	0	0	0	166	06/01/2036	1.D FM
46632Y-AC-8	JP Morgan Mortgage Trust-JPMMT 2008-R3 2		03/01/2022	PAYDOWN		114,240	114,240	99,960	42,062	0	72,178	0	72,178	0	114,240	0	0	0	1,757	08/01/2037	1.D FM
46632Y-AD-6	JP Morgan Mortgage Trust-JPMMT 2008-R3 2		03/01/2022	PAYDOWN		0	264	87	87	0	2	0	2	0	2	0	(2)	(2)	2	08/01/2037	1.D FM
46633A-AC-9	JP Morgan Mortgage Trust-JPMMT 2008-R4 2		03/01/2022	PAYDOWN		112,559	112,559	87,304	112,505	0	54	0	54	0	112,559	0	0	0	2,233	11/01/2036	1.A FM
46633M-AM-1	JP Morgan Resecuritizati-JPMRR 2009-6 2A		03/01/2022	PAYDOWN		62,245	62,377	6,301	6,301	0	55,957	0	55,957	0	62,245	0	0	0	144	04/01/2035	1.D FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		03/01/2022	PAYDOWN		73,818	80,507	38,018	41,319	0	35,602	0	35,602	0	73,818	0	0	0	731	04/01/2037	1.D FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		03/01/2022	PAYDOWN		379,071	379,071	266,583	310,868	0	68,203	0	68,203	0	379,071	0	0	0	3,478	03/01/2039	1.D FM
466365-AA-1	Jack In The Box Funding -JACK 2019-1A A2		02/25/2022	PAYDOWN		17,865,000	17,865,000	17,865,000	17,865,000	0	0	0	0	0	17,865,000	0	0	0	0	08/25/2049	2.B FE
466365-AB-9	Jack in the Box Funding -JACK 2019-1A A2		02/25/2022	PAYDOWN		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	560	08/25/2049	2.B FE
46645A-AB-7	JP Morgan Resecuritizati-JPMRR 2015-4 1A		03/28/2022	PAYDOWN		177,858	177,858	162,962	176,649	0	1,209	0	1,209	0	177,858	0	0	0	54	06/26/2047	1.A FE
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		03/01/2022	PAYDOWN		138,283	138,283	140,012	139,911	0	(1,627)	0	(1,627)	0	138,283	0	0	0	732	02/01/2050	1.A
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		02/25/2022	PAYDOWN		83,972	89,664	82,108	0	0	6,915	0	6,915	0	83,972	0	0	0	429	06/25/2047	1.D FM
472321-AA-6	Jefferies Resecuritizati-JMAC 2008-R2 1A		02/01/2022	PAYDOWN		99,957	99,957	76,608	90,924	0	9,033	0	9,033	0	99,957	0	0	0	924	10/01/2035	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		03/01/2022	PAYDOWN		129,821	129,821	56,040	68,339	0	61,482	0	61,482	0	129,821	0	0	0	440	01/01/2037	1.A FM
472321-AG-3	Jefferies Resecuritizati-JMAC 2008-R2 1A		03/01/2022	PAYDOWN		0	34,479	7,568	7,568	0	0	0	0	0	0	0	0	0	174	10/01/2035	1.D FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		02/01/2022	PAYDOWN		0	18,161	4,963	2,432	0	2,531	0	2,531	0	0	0	0	0	41	01/01/2037	1.D FM
472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A		03/01/2022	PAYDOWN		185,442	185,442	156,647	178,256	0	7,186	0	7,186	0	185,442	0	0	0	780	01/01/2039	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		03/01/2022	PAYDOWN		0	1,908	660	905	0	(245)	0	(245)	0	0	0	0	0	9	01/01/2039	1.D FM
47232A-AB-4	Jefferies Resecuritizati-JMAC 2008-R3 1A		03/01/2022	PAYDOWN		164,873	164,873	100,006	135,558	0	29,315	0	29,315	0	164,873	0	0	0	724	03/01/2036	1.A FM
47232A-AC-2	Jefferies Resecuritizati-JMAC 2008-R3 1A		01/01/2022	PAYDOWN		0	306	115	100	0	15	0	15	0	0	0	0	0	1	03/01/2036	1.D FM
47232A-AE-8	Jefferies Resecuritizati-JMAC 2008-R3 2A		03/01/2022	PAYDOWN		53,071	53,071	37,681	53,071	0	0	0	0	0	53,071	0	0	0	72	06/01/2036	1.A FM
47232A-AH-1	Jefferies Resecuritizati-JMAC 2008-R3 3A		03/01/2022	PAYDOWN		80,365	81,496	15,915	14,956	0	65,630	0	65,630	0	80,365	0	0	0	276	05/01/2037	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
47232C-AH-7	Jefferies Resecuritizati-JMAC 2009-R1 4A		03/01/2022	PAYDOWN		7,782	(431)	260	(411)	0	(2,481)	0	(2,481)	0	6,820	0	962	962	(17)	06/01/2037	1.D FM
47232D-AL-6	Jefferies Resecuritizati-JMAC 2009-R5 2A		12/29/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2036	1.D FM
47232D-DB-5	Jefferies Resecuritizati-JMAC 2009-R5 14		12/30/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2037	1.D FM
47232D-EL-2	Jefferies Resecuritizati-JMAC 2009-R5 20		12/30/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2037	1.D FM
47232T-AB-3	Jefferies Resecuritizati-JMAC 2009-R3 1A		03/01/2022	PAYDOWN		216,654	216,654	189,573	196,981	0	19,673	0	19,673	0	216,654	0	0	0	746	12/01/2035	1.A FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		03/01/2022	PAYDOWN		495,911	502,456	78,536	363,931	0	132,984	0	132,984	0	495,911	0	0	0	509	09/01/2036	1.D FM
47233J-AG-3	Jefferies Group LLC / Je-SENIOR UNSECURE		01/20/2022	JEFFERIESLLC		16,667,700	15,000,000	14,910,900	14,950,777	0	657	0	657	0	14,951,434	0	1,716,266	1,716,266	381,938	01/15/2027	2.B FE
477600-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		01/30/2022	PAYDOWN		2,520,000	2,520,000	2,520,000	2,520,000	0	0	0	0	0	2,520,000	0	0	0	30,530	07/30/2047	2.B FE
478045-AA-5	JOHN SEVIER COMB CYCLE-SECURED		01/15/2022	SINKING PAYMENT		38,658	38,658	38,658	38,661	0	(3)	0	(3)	0	38,658	0	0	0	894	01/15/2042	1.C FE
485134-BP-4	Evergy Metro Inc-SECURED		03/30/2022	DEUTSCHE BANK SECURI		10,167,000	10,000,000	9,964,400	9,979,848	0	1,278	0	1,278	0	9,981,126	0	185,874	185,874	229,139	08/15/2025	1.F FE
487836-BU-1	Kellogg Co-SENIOR UNSECURED		01/20/2022	GOLDMAN		10,538,600	10,000,000	9,206,100	9,452,270	0	5,136	0	5,136	0	9,457,406	0	1,081,194	1,081,194	65,167	11/15/2027	2.B FE
487836-BW-7	Kellogg Co-SENIOR UNSECURED		01/18/2022	GOLDMAN		17,725,120	16,000,000	15,943,360	15,962,131	0	118	0	118	0	15,962,249	0	1,762,871	1,762,871	124,222	05/15/2028	2.B FE
49271V-AF-7	Keurig Dr Pepper Inc-SENIOR UNSECURED		01/20/2022	WELLS FARGO		41,086,650	37,000,000	36,830,950	36,881,126	0	769	0	769	0	36,881,895	0	4,204,755	4,204,755	278,757	05/25/2028	2.B FE
493268-AY-2	Keycorp Student Loan Tru-KSLT 2000-B A2		01/25/2022	PAYDOWN		10,562	10,562	8,556	10,515	0	47	0	47	0	10,562	0	0	0	12	07/25/2029	1.A FE
49338L-AE-3	Keysight Technologies In-SENIOR UNSECURE		01/19/2022	FTS		7,733,740	7,000,000	6,991,110	6,995,175	0	52	0	52	0	6,995,227	0	738,513	738,513	93,917	04/06/2027	2.B FE
494550-BJ-4	Kinder Morgan Energy Par-SENIOR UNSECURE		03/01/2022	MATURITY		4,000,000	4,000,000	3,996,560	3,999,943	0	57	0	57	0	4,000,000	0	0	0	83,000	03/01/2022	2.B FE
49456B-AP-6	Kinder Morgan Inc/DE-SENIOR UNSECURED		01/24/2022	CIBC OPPENHEIMER		6,542,520	6,000,000	5,977,320	5,985,253	0	233	0	233	0	5,985,486	0	557,034	557,034	103,917	03/01/2028	2.B FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		03/15/2022	PAYDOWN		48,936	48,936	47,987	48,560	0	377	0	377	0	48,936	0	0	0	281	01/15/2042	3.A FE
512807-AN-8	LAM RESEARCH CORP-SR UNSECURED		03/16/2022	GOLDMAN		9,273,420	9,000,000	8,996,220	8,998,961	0	405	0	405	0	8,999,365	0	274,055	274,055	173,850	03/15/2025	1.G FE
512807-AU-2	Lam Research Corp-SENIOR UNSECURED		03/29/2022	CITIGROUP GLOBAL MAR		10,462,600	10,000,000	9,981,900	9,986,531	0	712	0	712	0	9,987,243	0	475,357	475,357	217,778	03/15/2029	1.G FE
521865-AY-1	Lear Corp-SENIOR UNSECURED		01/24/2022	GOLDMAN		8,479,280	8,000,000	7,943,520	7,965,888	0	432	0	432	0	7,966,320	0	512,960	512,960	110,622	09/15/2027	2.B FE
524901-AT-2	Legg Mason Inc-SENIOR UNSECURED NOTE		03/18/2022	JP MORGAN SECURITIES		15,400,050	15,000,000	15,036,380	15,011,308	0	(1,440)	0	(1,440)	0	15,009,867	0	390,183	390,183	406,521	07/15/2024	1.F FE
52520M-CE-1	Lehman Mortgage Trust 20-LMT 2005-2 3A7		03/01/2022	PAYDOWN		17,551	17,551	12,695	9,168	0	8,383	0	8,383	0	17,551	0	0	0	152	12/01/2035	1.D FM
525221-EM-5	Lehman XS Trust Series 2-LXS 2005-7N 1A1		03/25/2022	PAYDOWN		123,582	123,582	90,637	98,459	0	25,123	0	25,123	0	123,582	0	0	0	124	12/25/2035	1.A FM
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		03/25/2022	PAYDOWN		341,893	341,893	291,571	300,267	0	41,626	0	41,626	0	341,893	0	0	0	332	02/25/2036	1.D FM
52523M-AD-2	Lehman XS Trust 2006-15-LXS 2006-15 A4		03/25/2022	PAYDOWN		95,450	95,236	52,644	62,084	0	33,253	0	33,253	0	95,450	0	0	0	79	10/25/2036	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		03/01/2022	PAYDOWN		37,740	37,225	24,043	24,732	0	12,676	0	12,676	0	37,740	0	0	0	325	01/01/2037	1.D FM
53227J-AA-2	Life Storage LP-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,749,400	10,000,000	9,952,300	9,969,991	0	93	0	93	0	9,970,084	0	779,316	779,316	37,674	12/15/2027	2.B FE
539830-BH-1	LOCKHEED MARTIN CORP-SENIOR UNSECURED		03/29/2022	CITIGROUP GLOBAL MAR		4,082,360	4,000,000	3,969,120	3,986,596	0	661	0	661	0	3,987,258	0	95,102	95,102	100,978	01/15/2026	1.G FE
540424-AS-7	Loews Corp-SENIOR UNSECURED		03/29/2022	WELLS FARGO		5,125,800	5,000,000	4,989,200	4,995,112	0	474	0	474	0	4,995,585	0	130,215	130,215	93,750	04/01/2026	1.G FE
542514-EV-2	Long Beach Mortgage Loan-LBMLT 2004-1 M2		02/25/2022	PAYDOWN		28,585	28,585	27,970	28,563	0	22	0	22	0	28,585	0	0	0	27	02/25/2034	1.A FM
543190-AA-0	LONGTRAIN LEASING III LL-SERIES 2015-1A		03/15/2022	PAYDOWN		154,697	154,697	149,685	151,993	0	2,704	0	2,704	0	154,697	0	0	0	1,051	01/15/2045	1.F FE
552740-AK-1	MASTR Asset Securitizati-MASTR 2006-2 1A		03/01/2022	PAYDOWN		119,242	121,222	114,260	85,105	0	35,968	0	35,968	0	119,242	0	0	0	1,009	06/01/2036	1.D FM
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		03/10/2022	VARIOUS		36,283,439	36,875,872	36,875,872	36,875,872	0	0	0	0	0	36,875,872	0	(592,432)	(592,432)	25,243	07/15/2036	1.A FE
55283A-AA-7	MCA Fund Holding LLC-MCA 2020-1 A		02/01/2022	PAYDOWN		1,753,211	1,753,211	1,756,897	1,412,386	0	(3,624)	0	(3,624)	0	1,753,211	0	0	0	14,245	11/01/2035	1.F FE
55336V-AK-6	MPLX LP-SENIOR UNSECURED		01/21/2022	JP MORGAN SECURITIES		10,710,100	10,000,000	9,983,400	9,991,307	0	227	0	227	0	9,991,534	0	718,566	718,566	165,000	03/01/2027	2.B FE
55336V-AR-1	MPLX LP-SENIOR UNSECURED		01/21/2022	JEFFERIESLLC		8,496,720	8,000,000	7,964,080	7,976,902	0	281	0	281	0	7,977,184	0	519,536	519,536	115,556	03/15/2028	2.B FE
55336V-BN-9	MPLX LP-SENIOR UNSECURED		01/18/2022	GOLDMAN		7,593,460	7,000,000	6,987,540	6,992,756	0	(38)	0	(38)	0	6,992,718	0	600,742	600,742	40,493	12/01/2027	2.B FE
559079-AK-4	Magellan Health Inc-SENIOR UNSECURED		01/19/2022	CALL 107.30395		12,876,474	12,000,000	11,977,080	11,997,354	0	101	0	101	0	11,997,455	0	879,019	879,019	191,100	09/22/2024	2.C FE
559080-AK-2	MAGELLAN MIDSTREAM PARTN-SR UNSECURED		01/24/2022	BARCLAYS CAPITAL INC		14,304,290	13,000,000	13,120,620	13,056,042	0	(657)	0	(657)	0	13,055,386	0	1,248,904	1,248,904	261,806	03/01/2026	2.A FE
573874-AN-4	Marvell Technology Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		19,081,820	17,000,000	16,995,920	16,999,334	0	(415)	0	(415)	0	16,998,920	0	2,082,900	2,082,900	64,458	06/22/2028	2.C FE
576431-AJ-9	MASTR Adjustable Rate Mo-MARM 2007-1 2A1		03/01/2022	PAYDOWN		2,260	2,260	1,806	1,806	0	454	0	454	0	2,260	0	0	0	10	11/01/2036	1.D FM
576433-C5-3	MASTR Adjustable Rate Mo-MARM 2005-6 5A2		03/01/2022	PAYDOWN		19,350	19,350	16,244	15,428	0	3,922	0	3,922	0	19,350	0	0	0	50	07/01/2035	1.D FM
576433-D5-2	MASTR Adjustable Rate Mo-MARM 2005-7 3A1		03/01/2022	PAYDOWN		1,631	1,633	1,319	1,189	0	444	0	444	0	1,631	0	0	0	7	09/01/2035	1.D FM
576433-GM-2	MASTR Adjustable Rate Mo-MARM 2003-6 6A1		03/01/2022	PAYDOWN		180,125	180,125	173,370	169,653	0	10,472	0	10,472	0	180,125	0	0	0	1,048	12/01/2033	1.A FM
576433-HM-1	MASTR Adjustable Rate Mo-MARM 2003-7 4A1		03/01/2022	PAYDOWN		7,846	7,846	7,630	7,540	0	306	0	306	0	7,846	0	0	0	26	01/01/2034	1.A FM
576433-QD-1	MASTR Adjustable Rate Mo-MARM 2004-7 5A1		03/01/2022	PAYDOWN		17,456	17,456	16,583	16,160	0	1,296	0	1,296	0	17,456	0	0	0	36	07/01/2034	1.A FM
576433-XA-9	MASTR Adjustable Rate Mo-MARM 2005-1 3A1		03/01/2022	PAYDOWN		2,000	2,000	1,900	1,874	0	126	0	126	0	2,000	0	0	0	11	02/01/2035	1.A FM
576433-XW-1	MASTR Adjustable Rate Mo-MARM 2005-2 3A1		03/01/2022	PAYDOWN		34,603	34,603	33,219	32,995	0	1,608	0	1,608	0	34,603	0	0	0	153	03/01/2035	1.A FM
576434-J7-0	MASTR Alternative Loan T-MALT 2005-2 4A3		03/25/2022	PAYDOWN		39,247	39,247	32,624	37,746	0	1,501	0	1,501	0	39,247	0	0	0	33	03/25/2035	1.A FM
57643L-LC-8	Mastr Asset Backed Secur-MABS 2005-AB1 A		03/01/2022	PAYDOWN		805,932	805,932	784,618	791,494	0	14,438	0	14,438	0	805,932	0	0	0	4,225	11/01/2035	1.A FM
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		03/01/2022	PAYDOWN		2,777	2,777	2,719	2,283	0	494	0	494	0	2,777	0	0	0	27	05/01/2036	1.D FM
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		03/25/2022	PAYDOWN		362,720	362,720	318,148	351,322	0	11,398	0	11,398	0	362,720	0	0	0	358	09/25/2037	1.A FM
582839-AH-9	Mead Johnson Nutrition C-SENIOR UNSECURE		03/31/2022	GOLDMAN		12,293,520	12,000,000	12,019,860	12,008,950	0	(579)	0	(579)	0	12,008,371	0	285,149	285,149	191,125	11/15/2025	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
585055-BS-4	MEDTRONIC INC-SR UNSECURED		03/17/2022	GOLDMAN		2,871,057	2,803,000	2,776,147	2,793,589	0	703	0	703	0	2,794,292	0	76,765	76,765	50,688	03/15/2025	1.G FE
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		03/01/2022	PAYDOWN		1,646,669	1,646,669	1,666,909	1,666,973	0	(20,304)	0	(20,304)	0	1,646,669	0	0	0	7,338	04/01/2051	1.A
58550L-AA-3	Mello Warehouse Securiti-MWST 2021-1 A		02/17/2022	BOFAMLSEC		9,900,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(100,000)	(100,000)	11,844	02/25/2055	1.A FE
58551V-AA-0	Mello Warehouse Securiti-MWST 2020-2 A		02/15/2022	BOFAMLSEC		22,345,313	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	(154,688)	(154,688)	29,395	11/25/2053	1.A FE
589400-AB-6	Mercury General Corp-SENIOR UNSECURED		01/24/2022	GOLDMAN		21,546,560	20,000,000	19,969,400	19,983,680	0	375	0	375	0	19,984,055	0	1,562,505	1,562,505	318,267	03/15/2027	2.B FE
58942H-AC-5	Mercy Health/OH-SECURED		01/19/2022	CITIGROUP GLOBAL MAR		6,669,060	6,000,000	6,000,000	6,000,479	0	(139)	0	(139)	0	6,000,340	0	668,720	668,720	143,400	07/01/2028	1.E FE
59020U-V7-7	Merrill Lynch Mortgage I-MLMI 2005-A9 1A		03/01/2022	PAYDOWN		96,368	96,368	90,405	92,258	0	4,110	0	4,110	0	96,368	0	0	0	168	12/01/2035	1.D FM
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C		03/01/2022	PAYDOWN		39,422	39,977	35,858	25,309	0	14,611	0	14,611	0	39,422	0	0	0	225	12/01/2035	1.D FM
59023N-AW-8	Merrill Lynch Mortgage I-MLMI 2006-AF2 P		03/01/2022	PAYDOWN		5,748	5,748	3,449	1,488	4,260	0	0	4,260	0	5,748	0	0	0	0	10/01/2036	1.D FM
59023P-AB-9	Merrill Lynch Mortgage I-MLCC 2006-3 2A1		03/01/2022	PAYDOWN		31,233	31,233	27,953	27,238	0	3,995	0	3,995	0	31,233	0	0	0	82	10/01/2036	1.A FM
590488-AA-6	Mesa Air Group, Inc. Class A Notes		01/15/2022	SINKING PAYMENT		225,770	225,770	225,770	225,862	0	(92)	0	(92)	0	225,770	0	0	0	0	07/15/2029	1.G PL
59156R-BH-0	METLIFE INC-SR UNSECURED		03/16/2022	GOLDMAN		10,198,300	10,000,000	10,001,690	10,000,640	0	3	0	3	0	10,000,643	0	197,657	197,657	158,000	04/10/2024	1.G FE
59156R-BQ-0	MetLife Inc-SENIOR UNSECURED		03/31/2022	JANE		7,147,280	7,000,000	6,999,440	7,000,012	0	14	0	14	0	7,000,026	0	147,254	147,254	98,700	11/13/2025	1.G FE
59408T-AA-8	Michael Kors USA Inc-SENIOR UNSECURED		02/10/2022	MORGAN		5,110,000	5,000,000	4,975,400	4,989,380	0	380	0	380	0	4,989,760	0	120,240	120,240	64,375	11/01/2024	2.C FE
595112-BP-7	Micron Technology Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		7,546,000	7,000,000	6,999,650	7,000,184	0	94	0	94	0	7,000,278	0	545,722	545,722	126,131	02/15/2027	2.C FE
59523U-AM-9	Mid-America Apartments L-SENIOR UNSECURE		01/21/2022	CITIGROUP GLOBAL MAR		10,690,500	10,000,000	9,899,000	9,956,503	0	589	0	589	0	9,957,092	0	733,408	733,408	77,778	11/15/2025	2.A FE
59523U-AP-2	Mid-America Apartments L-SENIOR UNSECURE		01/20/2022	CITIGROUP GLOBAL MAR		14,332,760	13,000,000	12,922,390	12,947,755	0	193	0	193	0	12,947,947	0	1,384,813	1,384,813	59,150	06/15/2028	2.A FE
595481-AA-0	Mid-State Capital Corp 2-MDST 2005-1 A		03/01/2022	PAYDOWN		52,715	52,715	50,606	52,715	0	0	0	0	0	52,715	0	0	0	502	01/01/2040	1.E FE
59549W-AA-1	Mid-State Trust XI-MDST 11 A1		03/15/2022	PAYDOWN		60,078	60,078	60,076	60,078	0	0	0	0	0	60,078	0	0	0	484	07/15/2038	2.A FE
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		03/15/2022	SINKING PAYMENT		364,000	364,000	364,000	364,022	0	(22)	0	(22)	0	364,000	0	0	0	10,920	03/15/2025	3.B FE
609207-AM-7	Mondelez International I-SENIOR UNSECURE		01/21/2022	WELLS FARGO		13,233,480	12,000,000	11,882,640	11,920,509	0	631	0	631	0	11,921,141	0	1,312,339	1,312,339	107,250	05/07/2028	2.B FE
60935Y-AA-7	MoneyGram International -FIRST LIEN		03/29/2022	MARKETAXESS FINANCIA		1,555,725	1,500,000	1,518,750	1,517,817	0	(1,180)	0	(1,180)	0	1,516,637	0	39,088	39,088	55,990	08/01/2026	4.B FE
617446-7X-1	MORGAN STANLEY-SUBORDINATED		01/18/2022	GOLDMAN		5,517,600	5,000,000	4,977,250	4,991,471	0	22	0	22	0	4,991,493	0	526,107	526,107	38,889	11/24/2025	2.A FE
617446-7Y-9	Morgan Stanley-SUBORDINATED NOTE		01/18/2022	GOLDMAN		10,865,400	10,000,000	9,900,650	9,955,242	0	539	0	539	0	9,955,781	0	909,619	909,619	159,500	09/08/2026	2.A FE
61748H-AW-1	Morgan Stanley Mortgage -MSM 2004-5AR 4A		03/01/2022	PAYDOWN		45,494	45,494	46,004	45,726	0	(233)	0	(233)	0	45,494	0	0	0	235	07/01/2034	1.A FM
61748H-FK-2	MORGAN STANLEY MORTGAGE -SERIES 2004-10A		03/01/2022	PAYDOWN		63,109	63,109	59,825	60,262	0	2,847	0	2,847	0	63,109	0	0	0	233	11/01/2034	1.D FM
61748H-UF-6	Morgan Stanley Mortgage -MSM 2006-1AR 1A		03/25/2022	PAYDOWN		12,128	14,513	11,178	9,209	0	4,755	0	4,755	0	12,128	0	0	0	6	02/25/2036	1.D FM
61749L-AP-6	Morgan Stanley Mortgage -MSM 2006-8AR 5A		03/01/2022	PAYDOWN		14,629	14,629	10,707	11,357	0	3,272	0	3,272	0	14,629	0	0	0	63	06/01/2036	1.A FM
61749L-BM-2	Morgan Stanley Mortgage -MSM 2006-8AR 6A		03/01/2022	PAYDOWN		719	719	558	368	0	350	0	350	0	719	0	0	0	3	06/01/2036	1.A FM
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		03/01/2022	PAYDOWN		65,475	65,475	44,359	23,558	0	41,917	0	41,917	0	65,475	0	0	0	142	10/01/2046	1.D FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		03/01/2022	PAYDOWN		175,304	175,304	159,691	156,542	0	18,762	0	18,762	0	175,304	0	0	0	578	02/01/2037	1.A FM
61751Q-AB-1	Morgan Stanley Home Equi-MSHEL 2007-1 A2		03/25/2022	PAYDOWN		51,811	51,811	29,694	15,693	0	36,118	0	36,118	0	51,811	0	0	0	20	12/25/2036	1.D FM
617526-AD-0	Morgan Stanley ABS Capit-MSAC 2007-HE1 A		03/25/2022	PAYDOWN		115,664	115,664	72,290	68,775	0	46,889	0	46,889	0	115,664	0	0	0	47	11/25/2036	1.D FM
61758M-AA-5	Morgan Stanley Re-REMIC -MSRR 2009-R2 1A		03/01/2022	PAYDOWN		299,385	299,385	310,910	296,119	0	3,266	0	3,266	0	299,385	0	0	0	3,138	04/01/2036	1.A FM
61758V-AQ-0	Morgan Stanley Re-REMIC -MSRR 2010-R2 3B		03/01/2022	PAYDOWN		226,286	226,286	93,793	146,105	0	80,181	0	80,181	0	226,286	0	0	0	1,124	10/01/2037	1.D FM
61759X-AC-6	Morgan Stanley Re-REMIC -MSRR 2010-R8 1C		03/01/2022	PAYDOWN		138,852	125,262	84,686	79,990	0	49,618	0	49,618	0	138,852	0	0	0	337	01/01/2037	1.D FM
61761J-ZN-2	Morgan Stanley-SUBORDINATED		01/18/2022	GOLDMAN		3,225,510	3,000,000	2,989,200	2,994,695	0	38	0	38	0	2,994,733	0	230,777	230,777	28,638	04/23/2027	2.A FE
61915R-AK-2	MortgageIT Trust 2005-3-MHL 2005-3 A1		03/25/2022	PAYDOWN		1,508	1,508	867	1,154	0	354	0	354	0	1,508	0	0	0	2	08/25/2035	1.A FM
61915R-AU-0	MortgageIT Trust 2005-5-MHL 2005-5 A1		03/25/2022	PAYDOWN		70,648	70,648	45,568	56,061	0	14,586	0	14,586	0	70,648	0	0	0	73	12/25/2035	1.A FM
61945C-AG-8	Mosaic Co/The-SENIOR UNSECURED		01/20/2022	BARCLAYS CAPITAL INC		10,753,000	10,000,000	9,980,400	9,988,081	0	17	0	17	0	9,988,098	0	764,902	764,902	77,625	11/15/2027	2.C FE
620076-BL-2	Motorola Solutions Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		6,627,180	6,000,000	5,989,980	5,993,731	0	132	0	132	0	5,993,863	0	633,317	633,317	112,700	02/23/2028	2.C FE
62854A-AN-4	MYLAN NV-SENIOR UNSECURED		01/20/2022	GOLDMAN		18,033,600	17,000,000	16,869,270	16,936,260	0	535	0	535	0	16,936,794	0	1,096,806	1,096,806	72,746	06/15/2026	2.C FE
62878Y-AA-2	NOTHING BUNDT CAKES-BUNDT 2021-1 A2		01/30/2022	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	93	07/30/2051	2.C FE
62942K-AA-4	NRP Mortgage Trust 2013-NRPMT 2013-1 A1		03/01/2022	PAYDOWN		633,561	633,561	605,775	609,912	0	23,650	0	23,650	0	633,561	0	0	0	2,881	07/01/2043	1.A
62946A-AA-2	NP SPE II LLC-NPRL 2016-1A A1		03/20/2022	PAYDOWN		343,327	343,327	343,327	343,338	0	(11)	0	(11)	0	343,327	0	0	0	2,395	04/20/2046	1.F FE
62946A-AC-8	NP SPE II LLC-NPRL 2017-1A A1		03/20/2022	PAYDOWN		251,372	251,372	251,370	251,373	0	0	0	0	0	251,372	0	0	0	1,405	10/21/2047	1.F FE
62947A-AB-9	NP SPE II LLC-NPRL 2019-2A A2		03/19/2022	PAYDOWN		3,046,997	3,046,997	3,046,869	3,046,919	0	77	0	77	0	3,046,997	0	0	0	8,245	11/19/2049	1.F FE
62953J-AA-3	NXT Capital CLO 2017-2 L-NXTC 2017-2A A		01/25/2022	PAYDOWN		4,016,428	4,016,428	4,016,428	4,015,614	0	814	0	814	0	4,016,428	0	0	0	17,181	10/25/2029	1.A FE
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		03/25/2022	PAYDOWN		229,950	229,950	229,944	229,946	0	4	0	4	0	229,950	0	0	0	1,602	11/25/2025	2.C FE
631103-AG-3	NASDAQ INC-SENIOR UNSECURED		01/18/2022	GOLDMAN		5,350,150	5,000,000	4,995,300	4,997,953	0	(64)	0	(64)	0	4,997,889	0	352,261	352,261	10,694	06/30/2026	2.B FE
636180-BP-5	National Fuel Gas Co-SENIOR UNSECURED		01/24/2022	JEFFERIESLLC		10,778,300	10,000,000	9,927,300	9,948,946	0	633	0	633	0	9,949,579	0	828,721	828,721	191,319	09/01/2028	2.C FE
637417-AH-9	National Retail Properti-SENIOR UNSECURE		01/18/2022	GOLDMAN		4,294,800	4,000,000	3,990,360	3,996,063	0	15	0	15	0	3,996,078	0	298,722	298,722	28,889	11/15/2025	2.A FE
63874L-AA-2	Natixis Commercial Mortg-NCMS 2018-TECH		01/19/2022	WELLS FARGO		3,995,000	4,000,000	3,967,500	3,972,366	0	262	0	262	0	3,972,628	0	22,372	22,372	3,738	11/15/2034	1.A FE
63939E-AB-9	NAVIENT PRIVATE ED LN TR 2015-A LN BACKE		03/15/2022	PAYDOWN		109,847	109,847	109,806	109,839	0	7	0	7	0	109,847	0	0	0	486	12/15/2028	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
64128X-AG-5	NEUBERGER BERMAN GRP/FIN-SENIOR UNSECURE		01/18/2022	BARCLAYS CAPITAL INC		5,455,200	5,000,000	4,960,250	4,977,390	0	239	0	239	0	4,977,629	0	477,571	477,571	78,125	03/15/2027	2.B FE
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		03/01/2022	PAYDOWN		53,286	53,286	35,435	12,355	0	40,932	0	40,932	0	53,286	0	0	0	106	10/01/2036	1.D FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		03/01/2022	PAYDOWN		24,311	24,311	16,167	5,632	0	18,679	0	18,679	0	24,311	0	0	0	49	10/01/2036	1.D FM
64352V-MP-3	New Century Home Equity -NCHET 2005-A A5		03/01/2022	PAYDOWN		123,588	123,588	116,482	118,185	0	5,403	0	5,403	0	123,588	0	0	0	1,226	08/01/2035	1.A FM
64755*-AA-1	New Mountain Guardian II Senior Note		03/15/2022	MATURITY		941,935	941,935	941,935	941,929	0	6	0	6	0	941,935	0	0	0	0	03/15/2022	1.F PL
64830Y-AC-1	NRZ Excess Spread-Collat-NZES 2021-FNT1		03/25/2022	PAYDOWN		378,540	378,540	378,536	378,536	0	4	0	4	0	378,540	0	0	0	1,870	03/25/2026	2.C FE
64831J-AA-7	New Residential Advance -NRART 2020-APT1		03/22/2022	BARCLAYS CAPITAL INC		19,709,375	20,000,000	19,999,976	19,999,991	0	(8)	0	(8)	0	19,999,983	0	(290,608)	(290,608)	56,621	12/16/2052	1.A FE
649604-AD-7	New York Mortgage Trust -SENIOR UNSECURE		01/15/2022	MATURITY		15,063,000	15,063,000	14,976,686	15,061,878	0	1,122	0	1,122	0	15,063,000	0	0	0	470,719	01/15/2022	3.B Z
651587-AF-4	NEWMARKET CORP-SENIOR UNSECURED NOTE		03/15/2022	CALL 102.028		2,040,560	2,000,000	1,996,600	1,999,615	0	4	0	4	0	1,999,619	0	40,941	40,941	20,500	12/15/2022	2.B FE
65251X-AN-6	NewStar Berkeley Fund CL-NSBKY 2016-1A A		01/25/2022	PAYDOWN		2,160,961	2,160,961	2,160,961	2,160,961	0	0	0	0	0	2,160,961	0	0	0	0	10/25/2028	1.A FE
65251X-AQ-9	NewStar Berkeley Fund CL-NSBKY 2016-1A B		01/25/2022	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	27,844	10/25/2028	1.A FE
65444#-AA-1	9 Campus Circle Westlake Senior Secured		03/11/2022	SINKING PAYMENT		148,103	148,103	148,103	148,103	0	0	0	0	0	148,103	0	0	0	444	07/01/2024	1.G
65535V-KX-5	Nomura Asset Acceptance -NAA 2005-WF1 2A		03/01/2022	PAYDOWN		1,911	1,911	1,943	1,922	0	(11)	0	(11)	0	1,911	0	0	0	17	03/01/2035	1.A FM
65535V-MJ-4	Nomura Asset Acceptance -NAA 2005-AR3 1A		03/25/2022	PAYDOWN		12,709	12,709	10,565	10,521	0	2,188	0	2,188	0	12,709	0	0	0	13	07/25/2035	1.A FM
65535V-NL-8	Nomura Asset Acceptance -NAA 2005-AR4 5A		03/25/2022	PAYDOWN		4,462	4,462	2,957	2,959	0	(2)	0	(2)	0	2,845	0	1,617	1,617	0	08/25/2035	1.D FM
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		03/01/2022	PAYDOWN		54,490	54,490	22,448	22,448	0	32,042	0	32,042	0	54,490	0	0	0	157	01/01/2036	1.D FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		03/01/2022	PAYDOWN		113,269	108,654	90,279	90,943	0	18,622	0	18,622	0	113,269	0	0	0	80	12/01/2036	1.D FM
65540E-BR-9	Nomura Resecuritization -NMRR 2014-1R 3A		03/28/2022	PAYDOWN		1,383,419	1,383,419	1,155,155	1,276,783	0	106,636	0	106,636	0	1,383,419	0	0	0	281	07/26/2036	6. *
665859-AP-9	Northern Trust Corp-SUBORDINATED		03/23/2022	VARIOUS		39,178,292	37,000,000	36,854,720	36,946,748	0	2,354	0	2,354	0	36,949,101	0	2,229,191	2,229,191	443,826	10/30/2025	1.F FE
667274-AB-0	Northwell Healthcare Inc-SECURED		03/16/2022	JP MORGAN SECURITIES		6,060,900	6,000,000	6,000,000	6,000,108	0	24	0	24	0	6,000,132	0	60,768	60,768	77,428	11/01/2027	1.G FE
66775V-AB-1	Northwest Pipeline LLC-SENIOR UNSECURED		01/21/2022	JEFFERIESLLC		7,468,930	7,000,000	6,974,870	6,985,834	0	182	0	182	0	6,986,017	0	482,913	482,913	88,667	04/01/2027	2.A FE
67087T-DE-8	Oakwood Mortgage Investo-OAK 2002-A A3		03/01/2022	PAYDOWN		28,671	28,671	28,669	28,669	0	2	0	2	0	28,671	0	0	0	275	05/01/2024	5.A FE
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		03/01/2022	PAYDOWN		2,751,970	2,751,970	2,518,053	2,562,957	0	189,014	0	189,014	0	2,751,970	0	0	0	15,997	11/01/2048	1.A
67113A-AP-5	OBX 2019-EXP3 Trust-OBX 2019-EXP3 1A8		03/01/2022	PAYDOWN		107,501	107,501	107,669	107,663	0	(162)	0	(162)	0	107,501	0	0	0	660	10/01/2059	1.A
67113X-AB-6	OBX 2021-J1 Trust-OBX 2021-J1 A2		03/01/2022	PAYDOWN		861,558	861,558	856,308	854,506	0	7,052	0	7,052	0	861,558	0	0	0	2,841	05/01/2051	1.A
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		03/20/2022	PAYDOWN		28,338	28,338	28,337	28,338	0	1	0	1	0	28,338	0	0	0	87	11/20/2050	1.A FE
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		03/20/2022	PAYDOWN		28,338	28,338	28,327	28,328	0	10	0	10	0	28,338	0	0	0	104	11/20/2050	1.A FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		03/20/2022	PAYDOWN		39,201	39,201	39,195	39,195	0	6	0	6	0	39,201	0	0	0	97	01/20/2051	1.A FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		03/20/2022	PAYDOWN		35,934	35,934	35,929	35,930	0	5	0	5	0	35,934	0	0	0	116	01/20/2051	1.A FE
674135-EM-6	Oakwood Mortgage Investo-OAK 1999-A M2		03/01/2022	PAYDOWN		0	(2,691)	(2,380)	(360)	0	2,277	0	2,277	0	0	0	0	0	(20)	04/01/2029	6. FE
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		03/01/2022	PAYDOWN		194,991	194,991	194,016	194,069	0	921	0	921	0	194,991	0	0	0	1,414	01/01/2059	1.A
674599-CM-5	Occidental Petroleum Cor-SENIOR UNSECURE		03/09/2022	CA_CASH_CLOSE		7,900,000	8,000,000	7,966,320	7,982,414	0	659	0	659	0	7,983,072	0	(83,072)	(83,072)	136,000	02/15/2027	3.B FE
674599-CR-4	Occidental Petroleum Cor-SENIOR UNSECURE		03/09/2022	CA_CASH_CLOSE		5,012,500	5,000,000	4,996,550	4,997,662	0	129	0	129	0	4,997,791	0	2,209	2,209	103,167	08/15/2026	3.B FE
674599-CS-2	Occidental Petroleum Cor-SENIOR UNSECURE		03/09/2022	CA_CASH_CLOSE		7,017,500	7,000,000	6,965,420	6,972,652	0	664	0	664	0	6,973,315	0	26,685	26,685	156,333	08/15/2029	3.B FE
675234-AA-6	OceanFirst Financial Cor-SUBORDINATED		03/30/2022	CALL 100		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	09/30/2026	2.B FE
680223-AK-0	Old Republic Internation-SENIOR UNSECURE		01/18/2022	GOLDMAN		8,536,320	8,000,000	7,734,760	7,860,601	0	1,513	0	1,513	0	7,862,114	0	674,206	674,206	124,000	08/26/2026	2.B FE
681936-BF-6	Omega Healthcare Investo-SENIOR UNSECURE		01/24/2022	CITIGROUP GLOBAL MAR		5,427,500	5,000,000	4,927,300	4,963,635	0	447	0	447	0	4,964,082	0	463,418	463,418	71,875	04/01/2027	2.C FE
681936-BK-5	Omega Healthcare Investo-SENIOR UNSECURE		01/18/2022	GOLDMAN		9,778,950	9,000,000	8,908,020	8,944,713	0	531	0	531	0	8,945,244	0	833,706	833,706	219,688	01/15/2028	2.C FE
68233J-AR-5	ONCOR ELECTRIC DELIVERY-SENIOR SECURED N		03/01/2022	CALL 100		5,000,000	5,000,000	4,990,950	4,999,559	0	2	0	2	0	4,999,561	0	439	439	51,250	06/01/2022	1.F FE
682680-AU-7	ONEOK Inc-SENIOR UNSECURED		01/21/2022	GOLDMAN		18,363,400	17,000,000	16,953,590	16,968,810	0	357	0	357	0	16,969,167	0	1,394,233	1,394,233	408,236	07/15/2028	2.C FE
68268H-AA-4	OneMain Financial Issuan-OMFIT 2016-3A A		03/18/2022	PAYDOWN		4,013,735	4,013,735	4,125,322	4,022,285	0	(8,549)	0	(8,549)	0	4,013,735	0	0	0	24,665	06/18/2031	1.A FE
69337B-AH-7	PHH Alternative Mortgage-PHHAM 2007-1 21		03/01/2022	PAYDOWN		167,333	161,276	151,365	151,365	0	10,804	0	10,804	0	167,333	0	0	0	1,845	02/01/2037	3.B FM
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		03/01/2022	PAYDOWN		261,489	261,489	254,788	255,117	0	6,371	0	6,371	0	261,489	0	0	0	1,659	09/01/2043	1.A
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		03/01/2022	PAYDOWN		619,555	619,555	633,398	632,821	0	(13,266)	0	(13,266)	0	619,555	0	0	0	3,630	01/01/2050	1.A
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		03/01/2022	PAYDOWN		912,655	912,655	930,908	934,423	0	(21,768)	0	(21,768)	0	912,655	0	0	0	5,332	10/01/2049	1.A
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		03/01/2022	PAYDOWN		453,644	453,644	460,236	461,674	0	(8,031)	0	(8,031)	0	453,644	0	0	0	2,076	11/01/2049	1.A
69403W-AA-5	Pacific Beacon LLC-FIRST LIEN		01/15/2022	SINKING PAYMENT		336,748	336,748	371,453	357,108	0	(20,360)	0	(20,360)	0	336,748	0	0	0	9,057	07/15/2026	1.C FE
69546T-AA-0	Pagaya AI Debt Selection-PAID 2020-3 A		03/15/2022	PAYDOWN		1,491,431	1,491,431	1,491,417	1,491,427	0	3	0	3	0	1,491,431	0	0	0	5,116	05/17/2027	1.G FE
70215#-AA-8	Partstat (Varian 2020 I Pass-Thru Certif		03/15/2022	SINKING PAYMENT		139,802	139,802	139,802	139,802	0	0	0	0	0	139,802	0	0	0	0	03/15/2030	1.E
70337U-10-0	Patrons' Legacy-PATRNL 5.775 12/23/22		01/23/2022	SINKING PAYMENT		1,081,564	1,081,564	1,045,597	1,081,564	0	0	0	0	0	1,081,564	0	0	0	0	01/23/2023	3.C FE
70338A-10-3	Patrons' Legacy-PATRNL 5.646 05/17/22		03/19/2022	SINKING PAYMENT		977,382	977,382	977,382	977,382	0	0	0	0	0	977,382	0	0	0	0	04/17/2023	1.F FE
70338C-10-9	Patrons' Legacy-PATRNL 6.673 12/04/23		02/04/2022	SINKING PAYMENT		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/04/2023	2.A FE
709599-AX-2	Penske Truck Leasing Co -SENIOR UNSECURE		01/20/2022	FTS		9,759,330	9,000,000	8,987,490	8,993,278	0	100	0	100	0	8,993,378	0	765,952	765,952	118,650	04/01/2027	2.B FE
713448-CY-2	PepsiCo Inc-SENIOR UNSECURED		03/17/2022	GOLDMAN		14,383,180	14,000,000	13,934,480	13,974,613	0	1,171	0	1,171	0	13,975,784	0	407,396	407,396	332,111	07/17/2025	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
718546-AR-5	Phillips 66-SENIOR UNSECURED		01/24/2022	JEFFERIESLLC		13,879,580	13,000,000	12,987,000	12,992,112	0	180	0	180	0	12,992,292	0	887,288	887,288	184,492	03/15/2028	2.A FE
719510-AA-0	Physicians Realty LP-SENIOR UNSECURED		01/19/2022	BARCLAYS CAPITAL INC		7,618,730	7,000,000	6,977,390	6,987,475	0	167	0	167	0	6,987,643	0	631,087	631,087	105,350	03/15/2027	2.B FE
719510-AB-8	Physicians Realty LP-SENIOR UNSECURED		01/19/2022	BARCLAYS CAPITAL INC		10,697,600	10,000,000	9,977,900	9,986,641	0	185	0	185	0	9,986,826	0	710,774	710,774	204,083	01/15/2028	2.B FE
723787-AM-9	PIONEER NATURAL RESOURCE-SR UNSECURED		01/24/2022	JEFFERIESLLC		10,799,200	10,000,000	9,976,840	9,990,363	0	185	0	185	0	9,990,548	0	808,652	808,652	236,097	01/15/2026	2.B FE
72650R-BJ-0	Plains All American Pipe-SENIOR UNSECURE		01/18/2022	GOLDMAN		6,476,760	6,000,000	5,990,760	5,996,522	0	31	0	31	0	5,996,552	0	480,208	480,208	73,625	10/15/2025	2.C FE
72650R-BL-5	PLAINS ALL AMER PIPELINE-SENIOR UNSECURE		01/24/2022	BOFAMLSEC		5,401,950	5,000,000	4,985,800	4,992,628	0	(28)	0	(28)	0	4,992,600	0	409,350	409,350	25,625	12/15/2026	2.C FE
72703P-AA-1	Planet Fitness Master Is-PLNT 2018-1A A2		03/05/2022	PAYDOWN		6,192,000	6,192,000	6,192,000	6,192,221	0	(221)	0	(221)	0	6,192,000	0	0	0	0	09/05/2048	2.C FE
72703P-AC-7	Planet Fitness Master Is-2019-1A A2 FIXE		03/05/2022	PAYDOWN		27,500	27,500	27,841	27,837	0	(337)	0	(337)	0	27,500	0	0	0	265	12/05/2049	2.C FE
741503-AZ-9	Booking Holdings Inc-SENIOR UNSECURED		03/28/2022	JP MORGAN SECURITIES		7,074,900	7,000,000	6,986,490	6,993,757	0	219	0	219	0	6,993,976	0	80,924	80,924	83,300	06/01/2026	1.G FE
741503-BC-9	PRICELINE GROUP INC/THE-SENIOR UNSECURED		03/30/2022	JP MORGAN SECURITIES		13,116,220	13,000,000	12,989,340	12,994,014	0	527	0	527	0	12,994,541	0	121,679	121,679	251,261	03/15/2028	1.G FE
74331C-AA-6	Progress Residential 202-PROG 2020-SFR1		01/19/2022	PERFTRUSTCP		16,337,578	16,500,000	16,499,452	16,495,972	0	33	0	33	0	16,496,005	0	(158,427)	(158,427)	39,692	04/01/2037	1.A FE
74333N-AA-0	Progress Residential 201-PROG 2019-SFR2		01/01/2022	PAYDOWN		10,736	10,736	10,735	10,652	0	83	0	83	0	10,736	0	0	0	28	05/01/2036	1.A FE
74338*-AA-6	Project Axis Garner NC C Trust Certifcat		03/15/2022	SINKING PAYMENT		99,966	99,966	99,966	99,967	0	(2)	0	(2)	0	99,966	0	0	0	0	11/15/2039	1.D
74340X-BH-3	Prologis LP-SENIOR UNSECURED		03/28/2022	BARCLAYS CAPITAL INC		12,202,680	12,000,000	11,918,400	11,943,130	0	2,203	0	2,203	0	11,945,332	0	257,348	257,348	251,875	09/15/2028	1.G FE
74340X-BL-4	Prologis LP-SENIOR UNSECURED		03/28/2022	CITIGROUP GLOBAL MAR		3,165,570	3,000,000	2,992,260	2,994,340	0	109	0	109	0	2,994,449	0	171,121	171,121	87,135	02/01/2029	1.G FE
74351@-AA-6	Project Arrow Oak Creek Trust Certifcate		03/10/2022	SINKING PAYMENT		387,106	387,106	387,106	387,106	0	0	0	0	0	387,106	0	0	0	0	07/10/2040	1.D
743874-AC-3	Provident Funding Mortga-PFMT 2020-1 A2		03/01/2022	PAYDOWN		117,399	117,399	119,068	118,988	0	(1,589)	0	(1,589)	0	117,399	0	0	0	527	02/01/2050	1.A
74387L-AC-5	Provident Funding Mortga-PFMT 2019-1 A2		03/01/2022	PAYDOWN		269,955	269,955	273,709	273,450	0	(3,494)	0	(3,494)	0	269,955	0	0	0	1,276	12/01/2049	1.A
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		03/01/2022	PAYDOWN		1,040,846	1,040,846	1,030,577	1,030,700	0	10,146	0	10,146	0	1,040,846	0	0	0	3,283	04/01/2051	1.A
744482-BL-3	Public Service Co of New-FIRST LIEN		03/18/2022	MARKETAXESS FINANCIA		7,107,450	7,000,000	6,974,380	6,994,727	0	656	0	656	0	6,995,383	0	112,067	112,067	95,958	11/01/2023	1.E FE
747262-AK-9	QVC INC-SECURED NOTE		01/04/2022	GOLDMAN SACHS		4,125,000	4,000,000	3,998,720	3,999,884	0	4	0	4	0	3,999,888	0	125,112	125,112	53,958	03/15/2023	3.A FE
747262-AU-7	QVC INC-1ST LIEN		03/30/2022	MARKETAXESS FINANCIA		966,437	964,000	962,650	963,553	0	31	0	31	0	963,584	0	2,853	2,853	26,573	02/15/2025	3.A FE
74922M-AA-9	RALI Series 2006-QA6 Tru-RALI 2006-QA6 A		03/25/2022	PAYDOWN		125,257	114,376	100,001	107,209	0	8,757	0	8,757	0	125,257	0	0	0	88	07/25/2036	1.A FM
74922Q-AA-0	RALI Series 2006-QA8 Tru-RALI 2006-QA8 A		03/25/2022	PAYDOWN		18,954	17,384	13,308	15,599	0	2,157	0	2,157	0	18,954	0	0	0	16	09/25/2036	1.A FM
74923G-AC-7	RALI Series 2007-QA1 Tru-RALI 2007-QA1 A		03/25/2022	PAYDOWN		165,991	164,971	129,644	139,140	0	26,081	0	26,081	0	165,991	0	0	0	83	01/25/2037	1.A FM
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		03/01/2022	PAYDOWN		32,977	33,130	31,767	31,767	0	1,384	0	1,384	0	32,977	0	0	0	349	03/01/2037	4.B FM
74927B-AK-6	RBSSP Resecuritization T-RBSSP 2009-8 7A		03/01/2022	PAYDOWN		22,946	22,946	24,753	29,994	0	(7,048)	0	(7,048)	0	22,946	0	0	0	0	09/01/2037	1.A FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		03/28/2022	PAYDOWN		281,171	281,171	263,950	252,820	0	28,351	0	28,351	0	281,171	0	0	0	1,055	10/26/2034	1.A FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		03/01/2022	PAYDOWN		142,075	139,189	64,294	63,038	0	77,704	0	77,704	0	142,075	0	0	0	846	06/01/2037	1.D FM
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		03/01/2022	PAYDOWN		0	6,752	4,127	1,086	0	3,041	0	3,041	0	0	0	0	0	14	03/01/2036	1.D FM
74928R-AB-0	RBSSP Resecuritization T-RBSSP 2009-10 1		03/01/2022	PAYDOWN		20,692	20,692	13,967	16,901	0	3,791	0	3,791	0	20,692	0	0	0	208	08/01/2035	1.D FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		03/01/2022	PAYDOWN		136,829	119,199	84,416	100,012	0	24,369	0	24,369	0	136,829	0	0	0	559	08/01/2036	1.D FM
74928U-AX-5	RBSSP Resecuritization T-RBSSP 2009-12 8		03/01/2022	PAYDOWN		107,495	107,922	45,905	46,508	0	61,165	0	61,165	0	107,495	0	0	0	444	06/01/2036	1.D FM
74928U-BV-8	RBSSP Resecuritization T-RBSSP 2009-12 1		03/28/2022	PAYDOWN		1,395,236	1,395,236	1,137,118	1,128,612	0	266,625	0	266,625	0	1,395,236	0	0	0	0	10/25/2035	1.A FM
74928X-BB-6	RBSSP Resecuritization T-RBSSP 2009-6 3A		03/28/2022	PAYDOWN		449,919	408,010	321,007	367,215	0	50,328	0	50,328	0	449,919	0	0	0	261	01/26/2036	1.D FM
74929F-AK-5	RBSSP Resecuritization T-RBSSP 2010-3 4A		03/01/2022	PAYDOWN		19,853	19,853	19,524	19,457	0	396	0	396	0	19,853	0	0	0	103	12/01/2035	1.A FM
74930X-BB-2	RBSSP Resecuritization T-RBSSP 2012-1 4B		03/01/2022	PAYDOWN		163,137	163,137	155,796	165,076	0	(1,938)	0	(1,938)	0	163,137	0	0	0	570	01/01/2029	1.A FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		03/01/2022	PAYDOWN		1,002,851	1,002,851	1,018,364	1,022,832	0	(19,981)	0	(19,981)	0	1,002,851	0	0	0	4,676	09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		03/01/2022	PAYDOWN		1,109,784	1,109,784	1,059,844	1,036,827	0	72,958	0	72,958	0	1,109,784	0	0	0	5,823	02/01/2050	1.A
749574-AC-3	RFMSI Series 2006-SA2 Tr-RFMSI 2006-SA2		03/01/2022	PAYDOWN		9,402	9,716	7,043	3,975	0	5,647	0	5,647	0	9,402	0	0	0	70	08/01/2036	1.D FM
74958T-AB-9	RFMSI Series 2007-SA3 Tr-RFMSI 2007-SA3		02/01/2022	PAYDOWN		2,658	3,400	2,997	2,595	0	715	0	715	0	2,658	0	0	0	18	07/01/2037	1.D FM
74958W-AC-0	RFMSI Series 2007-SA1 Tr-RFMSI 2007-SA1		03/01/2022	PAYDOWN		55,518	56,971	32,311	20,758	0	35,561	0	35,561	0	55,518	0	0	0	347	02/01/2037	1.D FM
74958X-AF-1	RFMSI Series 2007-SA2 Tr-RFMSI 2007-SA2		03/01/2022	PAYDOWN		13,599	13,599	12,397	12,397	0	1,203	0	1,203	0	13,599	0	0	0	72	04/01/2037	1.D FM
74958Y-AE-2	RFMSI Series 2007-S4 Tru-RFMSI 2007-S4 A		03/25/2022	PAYDOWN		1,385	3,252	3,045	0	0	86	0	86	0	1,385	0	0	0	32	04/25/2037	3.B FM
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		03/25/2022	PAYDOWN		3,669,927	3,669,927	3,641,519	3,646,657	0	23,269	0	23,269	0	3,669,927	0	0	0	17,490	10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		03/25/2022	PAYDOWN		1,232,879	1,232,879	1,232,879	1,232,879	0	0	0	0	0	1,232,879	0	0	0	6,891	04/26/2060	1.A FE
75003@-AA-5	Renewable Energy Alterna Senior Secured		12/28/2021	DIRECT		0	0	0	0	0	43,546	0	43,546	0	0	0	0	0	0	09/30/2046	2.B Z
75115B-AC-3	RALI Series 2006-QA5 Tru-RALI 2006-QA5 2		03/01/2022	PAYDOWN		115,121	106,733	92,447	91,879	0	16,249	0	16,249	0	115,121	0	0	0	1,032	07/01/2036	1.D FM
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		03/25/2022	PAYDOWN		25,308	29,454	21,669	21,669	0	6,641	0	6,641	0	25,308	0	0	0	28	09/25/2036	1.D FM
75115L-AA-5	RALI Series 2007-QH7 Tru-RALI 2007-QH7 1		03/25/2022	PAYDOWN		16,529	16,529	15,206	15,224	0	1,305	0	1,305	0	16,529	0	0	0	17	08/25/2037	1.D FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		03/01/2022	PAYDOWN		12,956	14,829	14,266	14,266	0	473	0	473	0	12,956	0	0	0	122	04/01/2037	4.B FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		03/01/2022	PAYDOWN		65,413	74,781	71,878	71,878	0	2,342	0	2,342	0	65,413	0	0	0	426	07/01/2037	4.B FM
75156V-AD-7	RAMP Series 2006-RS3 Tru-RAMP 2006-RS3 A		03/25/2022	PAYDOWN		191,611	184,482	145,136	152,340	0	33,779	0	33,779	0	191,611	0	0	0	177	05/25/2036	1.D FM
75575J-AA-3	Ready Capital Mortgage F-RCMT 2020-FL4 A		01/25/2022	VARIOUS		12,770,100	12,739,811	12,739,811	12,739,811	0	0	0	0	0	12,739,811	0	30,289	30,289	23,769	02/25/2035	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
756109-AQ-7	Realty Income Corp-SENIOR UNSECURED		03/16/2022	WELLS FARGO		7,152,320	7,000,000	6,996,920	6,999,450	0	(166)	0	(166)	0	6,999,285	0	153,035	153,035	183,094	07/15/2024	1.G FE
756109-AR-5	Realty Income Corp-SENIOR UNSECURED		03/29/2022	SUNTRUST CAPITAL MAR		5,155,750	5,000,000	4,974,950	4,988,785	0	703	0	703	0	4,989,488	0	166,262	166,262	95,104	10/15/2026	1.G FE
759676-AF-6	RENAISSANCE HOME EQUITY -RAMC 2006-2 AF3		03/01/2022	PAYDOWN		6,574	6,574	5,917	3,496	0	3,078	0	3,078	0	6,574	0	0	0	62	08/01/2036	3.B FM
75970E-AA-5	Renasant Corp-SUBORDINATED		03/01/2022	CALL 100		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	09/01/2026	2.B FE
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		03/01/2022	PAYDOWN		66,376	66,376	47,791	51,371	0	15,005	0	15,005	0	66,376	0	0	0	0	09/01/2037	1.A FM
759950-DM-7	Renaissance Home Equity -RAMC 2004-3 AF5		03/01/2022	PAYDOWN		159,310	159,310	140,591	137,901	0	21,409	0	21,409	0	159,310	0	0	0	893	11/01/2034	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		03/01/2022	PAYDOWN		389,236	389,236	351,407	359,284	0	29,952	0	29,952	0	389,236	0	0	0	2,349	02/01/2035	1.A FM
760985-S6-9	RFSC Series 2004-RP1 Tru-RFSC 2004-RP1A		03/25/2022	PAYDOWN		40,615	40,615	40,412	35,343	0	5,272	0	5,272	0	40,615	0	0	0	123	11/25/2042	1.D FM
76110H-H8-5	RALI Series 2004-QA6 Tru-RALI 2004-QA6 N		03/01/2022	PAYDOWN		4,741	4,915	4,272	4,297	0	594	0	594	0	4,741	0	0	0	26	12/01/2034	1.D FM
76110H-T9-0	RALI Series 2005-QA2 Tru-RALI 2005-QA2 N		03/01/2022	PAYDOWN		9,588	9,588	6,133	6,475	0	3,114	0	3,114	0	9,588	0	0	0	45	02/01/2035	1.D FM
761118-BU-1	RALI Series 2005-QA8 Tru-RALI 2005-QA8 N		03/01/2022	PAYDOWN		251,316	251,316	212,667	214,107	0	37,209	0	37,209	0	251,316	0	0	0	1,174	07/01/2035	1.D FM
761118-FL-7	RALI Series 2005-QA9 Tru-RALI 2005-QA9 C		03/01/2022	PAYDOWN		104,366	104,478	101,292	91,299	0	13,196	0	13,196	0	104,366	0	0	0	244	08/01/2035	1.D FM
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9		03/01/2022	PAYDOWN		118,446	128,687	115,889	111,635	0	15,720	0	15,720	0	118,446	0	0	0	1,066	08/01/2035	1.D FM
761118-GS-1	RALI Series 2005-QS13 Tr-RALI 2005-QS13		03/25/2022	PAYDOWN		109,262	114,380	94,394	94,394	0	19,036	0	19,036	0	109,262	0	0	0	79	09/25/2035	1.D FM
761118-GT-9	RALI Series 2005-QS13 Tr-RALI 2005-QS13		03/25/2022	PAYDOWN		0	0	5,376	0	0	0	0	0	0	0	0	0	0	1,654	09/25/2035	5.C FE
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		03/01/2022	PAYDOWN		98,441	80,346	74,216	56,479	0	25,763	0	25,763	0	98,441	0	0	0	957	10/01/2035	1.D FM
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		03/01/2022	PAYDOWN		40,556	47,759	44,400	44,400	0	2,763	0	2,763	0	40,556	0	0	0	544	01/01/2036	3.B FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		03/01/2022	PAYDOWN		22,418	24,806	24,167	24,167	0	542	0	542	0	22,418	0	0	0	256	02/01/2036	4.B FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		03/01/2022	PAYDOWN		4,562	5,048	4,675	4,189	0	816	0	816	0	4,562	0	0	0	52	02/01/2036	1.D FM
76111X-TF-0	RFMSI Series 2005-SA1 Tr-RFMSI 2005-SA1		01/01/2022	PAYDOWN		3,093	3,093	3,029	3,061	0	32	0	32	0	3,093	0	0	0	5	03/01/2035	1.A FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		03/01/2022	PAYDOWN		675,474	675,981	626,043	633,017	0	42,346	0	42,346	0	675,474	0	0	0	0	05/01/2035	1.D FM
776743-AB-2	Roper Technologies Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		5,326,000	5,000,000	4,991,700	4,996,586	0	(28)	0	(28)	0	4,996,557	0	329,443	329,443	18,715	12/15/2025	2.B FE
776743-AD-8	Roper Technologies Inc-SENIOR UNSECURED		01/24/2022	BOFAMLSEC		7,491,890	7,000,000	6,998,880	6,999,694	0	(116)	0	(116)	0	6,999,578	0	492,312	492,312	30,294	12/15/2026	2.B FE
78355H-KQ-1	Ryder System Inc-SENIOR UNSECURED		01/20/2022	TORONTO DOMINION SEC		16,192,050	15,000,000	14,997,150	14,999,756	0	(278)	0	(278)	0	14,999,477	0	1,192,573	1,192,573	102,135	06/01/2025	2.B FE
78386N-BC-2	SACO I Inc-SACO 1999-3 1B1		03/01/2022	PAYDOWN		15,099	15,099	14,700	14,963	0	136	0	136	0	15,099	0	0	0	138	04/01/2039	1.D FM
784054-AB-4	SCF Equipment Leasing 20-SCFET 2020-1A A		03/20/2022	PAYDOWN		6,254,392	6,254,392	6,254,094	6,254,291	0	101	0	101	0	6,254,392	0	0	0	4,546	10/20/2025	1.A FE
78409V-AD-6	S&P GLOBAL INC-SR UNSECURED		03/21/2022	CA_CASH_CLOSE		12,566,400	12,000,000	11,910,480	11,965,750	0	1,641	0	1,641	0	11,967,391	0	32,609	32,609	694,400	06/15/2025	1.G FE
78443C-BN-3	SLM Private Credit Stude-SLMA 2004-B A3		03/15/2022	PAYDOWN		541,077	541,077	430,156	512,506	0	28,572	0	28,572	0	541,077	0	0	0	721	03/15/2024	1.A FE
78448Q-AB-4	SMB Private Education Lo-SMB 2015-B A2A		03/15/2022	PAYDOWN		215,825	215,825	214,831	215,706	0	119	0	119	0	215,825	0	0	0	930	07/15/2027	1.A FE
78449X-AA-0	SMB Private Education Lo-SMB 2020-B A1A		03/15/2022	PAYDOWN		434,805	434,805	426,517	0	0	8,288	0	8,288	0	434,805	0	0	0	659	07/15/2053	1.A FE
78472J-AA-1	SPS Servicer Advance Rec-SPART 2020-T1 A		02/15/2022	PAYDOWN		833,333	833,333	833,307	833,309	0	25	0	25	0	833,333	0	0	0	1,778	11/15/2052	1.A FE
78473T-AJ-9	STARM Mortgage Loan Trus-STARM 2007-2 4A		03/01/2022	PAYDOWN		4,040	4,040	3,822	2,987	0	1,053	0	1,053	0	4,040	0	0	0	17	04/01/2037	1.D FM
78488L-AA-8	SWC Funding LLC 2018-1-SWC 2018-1A A		02/15/2022	PAYDOWN		3,452,059	3,452,059	3,427,761	3,443,211	0	8,848	0	8,848	0	3,452,059	0	0	0	40,993	08/15/2033	2.A FE
78516F-AA-7	Sabal Trail Transmission-SENIOR UNSECURE		01/19/2022	JEFFERIESLLC		10,878,900	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	878,900	878,900	94,356	05/01/2028	2.A FE
79588T-AC-4	Sammons Financial Group -SENIOR UNSECURE		01/18/2022	GOLDMAN		32,367,000	30,000,000	29,983,200	29,991,856	0	(214)	0	(214)	0	29,991,642	0	2,375,358	2,375,358	252,167	05/12/2027	2.A FE
80282K-AE-6	SANTANDER HOLDINGS USA-SENIOR UNSECURED		01/20/2022	MORGAN		16,008,600	15,000,000	14,994,000	14,998,469	0	186	0	186	0	14,998,654	0	1,009,946	1,009,946	350,625	07/17/2025	2.A FE
80282K-AP-1	Santander Holdings USA I-SENIOR UNSECURE		01/19/2022	CREDIT SUISSE SECURI		25,622,160	24,000,000	24,137,210	24,085,785	0	(706)	0	(706)	0	24,085,080	0	1,537,080	1,537,080	551,467	07/13/2027	2.A FE
805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1		03/01/2022	PAYDOWN		3,021	7,740	7,740	6,089	0	2,190	0	2,190	0	3,021	0	0	0	0	12/01/2032	1.A FM
81378E-AA-1	SECURITIZED ASSET BACKED-SERIES 2007-BR4		03/25/2022	PAYDOWN		743,328	743,328	325,427	207,671	0	535,657	0	535,657	0	743,328	0	0	0	374	05/25/2037	1.D FM
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		03/01/2022	PAYDOWN		821,111	821,111	835,480	834,360	0	(13,249)	0	(13,249)	0	821,111	0	0	0	3,818	12/01/2049	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		03/01/2022	PAYDOWN		189,402	189,402	179,311	180,916	0	8,486	0	8,486	0	189,402	0	0	0	831	05/01/2043	1.A
81745C-AA-1	Sequoia Mortgage Trust 2-SEMT 2013-7 A1		03/01/2022	PAYDOWN		171,601	171,601	154,630	158,006	0	13,595	0	13,595	0	171,601	0	0	0	814	06/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		03/01/2022	PAYDOWN		95,030	95,030	93,754	93,938	0	1,093	0	1,093	0	95,030	0	0	0	724	09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		03/01/2022	PAYDOWN		423,943	423,943	379,769	387,708	0	36,235	0	36,235	0	423,943	0	0	0	1,405	02/01/2043	1.A
81745R-AB-6	Sequoia Mortgage Trust 2-SEMT 2013-3 A2		03/01/2022	PAYDOWN		350,270	350,270	323,854	326,878	0	23,392	0	23,392	0	350,270	0	0	0	1,105	03/01/2043	1.A
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		03/01/2022	PAYDOWN		494,159	494,159	504,506	509,503	0	(15,344)	0	(15,344)	0	494,159	0	0	0	2,465	11/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		03/01/2022	PAYDOWN		1,025,866	1,025,866	1,051,192	1,060,672	0	(34,806)	0	(34,806)	0	1,025,866	0	0	0	5,883	03/01/2050	1.A
81748M-AA-6	Sequoia Mortgage Trust 2-SEMT 2020-1 A1		03/01/2022	PAYDOWN		562,679	562,679	575,603	574,999	0	(12,320)	0	(12,320)	0	562,679	0	0	0	3,448	02/01/2050	1.A
81761T-AG-0	ServiceMaster Funding LL-SERV 2021-1 A2I		01/30/2022	PAYDOWN		57,500	57,500	57,500	57,500	0	0	0	0	0	57,500	0	0	0	447	07/30/2051	2.C FE
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		01/25/2022	PAYDOWN		45,625	45,625	45,908	45,820	0	(195)	0	(195)	0	45,625	0	0	0	443	10/25/2049	2.C FE
81788Y-AA-1	767-3-25285 Trust / 767--FIRST LIEN		03/05/2022	SINKING PAYMENT		273,751	273,751	273,751	273,752	0	0	0	0	0	273,751	0	0	0	2,399	10/05/2022	2.C PL
824348-BF-2	SHERWIN-WILLIAMS CO/THE-SENIOR UNSECURED		01/24/2022	TORONTO DOMINION SEC		5,347,300	5,000,000	4,978,000	4,988,162	0	201	0	201	0	4,988,363	0	358,937	358,937	104,785	01/15/2026	2.B FE
82817@-AA-7	Silver Spring Metro Cent Senior Note Tra		03/05/2022	SINKING PAYMENT		58,262	58,262	58,261	58,261	0	0	0	0	0	58,262	0	0	0	0	01/07/2029	1.B
828807-CR-6	SIMON PROPERTY GROUP LP-SR UNSECURED		03/16/2022	WELLS FARGO		8,143,840	8,000,000	7,950,320	7,988,377	0	1,056	0	1,056	0	7,989,433	0	154,407	154,407	189,167	02/01/2024	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
82922T-AA-7	Sinai Health System-SECURED		01/20/2022	SINKING PAYMENT		1,106,824	1,106,824	1,106,824	1,106,824	0	0	0	0	0	1,106,824	0	0	0	16,791	01/20/2036	1.B FE
834423-AB-1	Solvay Finance America L-SENIOR UNSECURE		01/20/2022	BNP PARIBAS		10,738,900	10,000,000	9,968,450	9,986,553	0	19	0	19	0	9,986,572	0	752,328	752,328	63,042	12/03/2025	2.B FE
83611M-HM-3	Soundview Home Loan Trus-SVHE 2005-B M2		03/01/2022	PAYDOWN		13,712	27,379	14,956	21,317	0	(165)	0	(165)	0	13,712	0	0	0	171	05/01/2035	1.D FM
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		03/25/2022	PAYDOWN		256,260	256,260	196,039	250,162	0	6,098	0	6,098	0	256,260	0	0	0	315	12/25/2035	1.A FM
83612T-AR-3	Soundview Home Loan Trus-SVHE 2007-OPT1		03/25/2022	PAYDOWN		0	0	34,238	3,736	0	(67)	0	(67)	0	0	0	0	0	176	06/25/2037	6. FE
841215-AA-4	Southaven Combined Cycle-SECURED		02/15/2022	SINKING PAYMENT		223,601	223,601	223,601	223,608	0	(7)	0	(7)	0	223,601	0	0	0	4,300	08/15/2033	1.D FE
843646-AM-2	Southern Power Co-SENIOR UNSECURED		01/24/2022	U. S. BANCORP		2,147,980	2,000,000	1,995,580	1,998,177	0	(3)	0	(3)	0	1,998,175	0	149,805	149,805	12,681	12/01/2025	2.B FE
84474Y-AA-4	Southwest Airlines Co 20-FIRST LIEN		02/01/2022	SINKING PAYMENT		570,108	570,108	571,602	570,764	0	(656)	0	(656)	0	570,108	0	0	0	17,531	08/01/2022	1.F FE
84858H-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		02/15/2022	SINKING PAYMENT		170,539	170,539	170,539	170,592	0	(54)	0	(54)	0	170,539	0	0	0	2,878	02/15/2030	1.G FE
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN		03/20/2022	SINKING PAYMENT		1,437,500	1,437,500	1,437,500	1,437,500	0	0	0	0	0	1,437,500	0	0	0	0	03/20/2025	2.A FE
85235*-AA-6	St Louis County Control Trust Certificat		03/15/2022	SINKING PAYMENT		243,637	243,637	243,637	243,637	0	0	0	0	0	243,637	0	0	0	0	12/15/2036	1.G
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		03/01/2022	PAYDOWN		68,477	68,477	64,040	58,395	0	10,081	0	10,081	0	68,477	0	0	0	167	01/01/2037	1.D FM
85573T-AA-2	Starwood Mortgage Reside-STARWOOD MORTGA		03/01/2022	PAYDOWN		1,413,852	1,413,852	1,413,828	0	0	23	0	23	0	1,413,852	0	0	0	856	12/01/2066	1.A FE
857477-AM-5	State Street Corp-SENIOR UNSECURED		03/16/2022	GOLDMAN		7,145,320	7,000,000	6,983,200	6,996,578	0	293	0	293	0	6,996,871	0	148,449	148,449	84,894	11/20/2023	1.F FE
857477-AT-0	STATE STREET CORP-SR UNSECURED		03/24/2022	VARIOUS		11,317,176	11,100,000	11,085,126	11,094,392	0	371	0	371	0	11,094,763	0	222,413	222,413	237,525	08/18/2025	1.F FE
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		03/20/2022	PAYDOWN		55,972	55,972	55,942	55,957	0	15	0	15	0	55,972	0	0	0	370	10/20/2046	1.E FE
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		03/20/2022	PAYDOWN		25,000	25,000	24,994	24,997	0	3	0	3	0	25,000	0	0	0	165	10/20/2048	1.A FE
86212V-AE-4	Store Master Funding I-V-SERIES 18-1A CL		03/20/2022	PAYDOWN		33,125	33,125	33,113	33,116	0	9	0	9	0	33,125	0	0	0	237	10/20/2048	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		03/20/2022	PAYDOWN		26,875	26,875	26,739	26,820	0	55	0	55	0	26,875	0	0	0	187	04/20/2045	1.E FE
863572-LV-3	Structured Asset Securit-SASC 1996-4 A		03/01/2022	PAYDOWN		1,735	1,735	1,627	1,642	0	94	0	94	0	1,735	0	0	0	14	09/01/2031	1.A FM
863579-C3-0	Structured Adjustable Ra-SARM 2005-21 6A		03/01/2022	PAYDOWN		10,654	10,654	9,353	8,385	0	2,269	0	2,269	0	10,654	0	0	0	62	11/01/2035	1.A FM
863579-J9-0	Structured Adjustable Ra-SARM 2005-22 1A		03/01/2022	PAYDOWN		42,874	42,865	37,150	37,453	0	5,416	0	5,416	0	42,874	0	0	0	146	12/01/2035	1.D FM
863579-RP-5	Structured Adjustable Ra-SARM 2005-11 1A		03/01/2022	PAYDOWN		64,196	64,204	56,339	59,045	0	5,158	0	5,158	0	64,196	0	0	0	435	05/01/2035	1.D FM
863579-SU-3	Structured Adjustable Ra-SARM 2005-12 3A		03/01/2022	PAYDOWN		36,603	36,603	28,113	24,110	0	12,492	0	12,492	0	36,603	0	0	0	234	06/01/2035	1.D FM
863579-UL-0	Structured Adjustable Ra-SARM 2005-15 1A		03/01/2022	PAYDOWN		53,823	53,993	40,345	32,778	0	21,172	0	21,172	0	53,823	0	0	0	269	07/01/2035	1.D FM
863579-UU-0	Structured Adjustable Ra-SARM 2005-15 4A		03/01/2022	PAYDOWN		81,123	79,743	70,297	65,721	0	14,190	0	14,190	0	81,123	0	0	0	13	07/01/2035	1.D FM
863579-VH-8	Structured Adjustable Ra-SARM 2005-17 1A		03/01/2022	PAYDOWN		16,532	16,532	15,824	16,140	0	392	0	392	0	16,532	0	0	0	75	08/01/2035	1.A FM
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		03/25/2022	PAYDOWN		99,915	99,919	69,822	58,855	0	41,062	0	41,062	0	99,915	0	0	0	33	08/25/2035	1.D FM
863579-XC-7	Structured Asset Securit-SASC 2005 - 18		03/01/2022	PAYDOWN		162,677	157,339	117,847	117,847	0	40,847	0	40,847	0	162,677	0	0	0	484	09/01/2035	1.D FM
863579-XR-4	Structured Adjustable Ra-SARM 2005-18 8A		03/01/2022	PAYDOWN		295,869	295,869	271,833	252,525	0	43,344	0	43,344	0	295,869	0	0	0	1,248	09/01/2035	1.D FM
863579-ZL-5	Structured Adjustable Ra-SARM 2005-20 3A		03/01/2022	PAYDOWN		170,387	143,175	121,626	108,513	0	39,746	0	39,746	0	170,387	0	0	0	517	10/01/2035	1.D FM
86358R-DX-2	Structured Asset Securit-SASC 2001-SB1 A		03/01/2022	PAYDOWN		165,983	165,983	148,775	151,562	0	14,421	0	14,421	0	165,983	0	0	0	853	08/01/2031	1.D FM
86358R-XY-8	Structured Asset Securit-SASC 2002-AL1 A		03/01/2022	PAYDOWN		90,197	90,202	71,047	74,549	0	15,652	0	15,652	0	90,197	0	0	0	514	02/01/2032	6. *
86358R-XZ-5	Structured Asset Securit-SASC 2002-AL1 A		03/01/2022	PAYDOWN		69,257	72,059	65,052	54,940	0	16,720	0	16,720	0	69,257	0	0	0	357	02/01/2032	6. *
86358R-YB-7	Structured Asset Securit-SASC 2002-AL1 A		03/01/2022	PAYDOWN		20,532	20,532	14,489	18,354	0	2,179	0	2,179	0	20,532	0	0	0	0	02/01/2032	6. *
86359A-ME-0	Structured Asset Securit-SASC 2003-AL1 A		03/01/2022	PAYDOWN		32,879	32,879	28,671	29,698	0	3,181	0	3,181	0	32,879	0	0	0	180	04/01/2031	6. *
86359A-MG-5	Structured Asset Securit-SASC 2003-AL1 A		03/01/2022	PAYDOWN		7,596	7,596	5,350	6,676	0	920	0	920	0	7,596	0	0	0	0	04/01/2031	6. *
86359A-WR-0	Structured Asset Securit-SASC 2003-AL2 A		03/01/2022	PAYDOWN		212,092	212,092	184,062	183,910	0	28,181	0	28,181	0	212,092	0	0	0	970	01/01/2031	6. *
86359A-WT-6	Structured Asset Securit-SASC 2003-AL2 A		03/25/2022	PAYDOWN		38,935	38,935	30,269	31,359	0	7,576	0	7,576	0	38,935	0	0	0	0	01/25/2031	6. *
86359B-4U-2	Structured Asset Securit-SASC 2005-4XS 1		03/01/2022	PAYDOWN		187,015	187,015	174,859	185,273	0	1,742	0	1,742	0	187,015	0	0	0	1,694	03/01/2035	1.A FM
86359B-LE-9	Structured Adjustable Ra-SARM 2004-2 4A1		03/01/2022	PAYDOWN		41,854	41,854	40,336	39,647	0	2,206	0	2,206	0	41,854	0	0	0	227	03/01/2034	1.A FM
86359D-EY-9	STRUCTURED ASSET SECURIT-SASC 2005-RF2 A		03/25/2022	PAYDOWN		0	0	41,264	9,546	0	(237)	0	(237)	0	0	0	0	0	994	04/25/2035	4.C FE
86359F-AB-8	Structured Asset Securit-SASC 2006-S2 A2		03/25/2022	PAYDOWN		6,160	6,160	4,789	4	0	6,155	0	6,155	0	6,160	0	0	0	0	06/25/2036	1.D FM
86359L-NA-3	Structured Asset Mortgag-SAMI 2005-AR6 2		03/25/2022	PAYDOWN		114,332	114,332	80,469	89,703	0	24,630	0	24,630	0	114,332	0	0	0	128	09/25/2045	1.D FM
86360B-AG-3	Structured Adjustable Ra-SARM 2006-4 4A1		03/01/2022	PAYDOWN		6,955	6,986	5,597	5,327	0	1,653	0	1,653	0	6,955	0	0	0	46	05/01/2036	1.D FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		03/01/2022	PAYDOWN		10,217	10,430	8,540	7,993	0	2,399	0	2,399	0	10,217	0	0	0	42	05/01/2036	1.D FM
86363B-AA-3	Structured Asset Securit-SASC 2007-RM1 A		03/25/2022	PAYDOWN		3,835,790	3,835,790	3,624,822	3,636,517	0	199,273	0	199,273	0	3,835,790	0	0	0	2,704	05/25/2047	1.E FE
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		03/01/2022	PAYDOWN		159,724	159,726	94,390	94,396	0	65,330	0	65,330	0	159,724	0	0	0	663	04/01/2047	1.D FM
86787E-BB-2	Truist Bank-SENIOR UNSECURED		03/29/2022	SUNTRUST CAPITAL MAR		10,308,600	10,000,000	9,993,900	9,996,934	0	304	0	304	0	9,997,239	0	311,361	311,361	166,500	11/03/2025	1.F FE
86909#-AA-5	Susquehanna (18 Properti Trust Certifica		03/23/2022	SINKING PAYMENT		(256,132)	(256,132)	(256,132)	(256,132)	0	0	0	0	0	(256,132)	0	0	0	0	12/23/2036	1.G
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		03/15/2022	PAYDOWN		21,070	21,070	21,059	21,061	0	9	0	9	0	21,070	0	0	0	143	01/15/2071	1.A FE
87165B-AG-8	SYNCHRONY FINANCIAL-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,668,100	10,000,000	9,971,260	9,988,877	0	378	0	378	0	9,989,255	0	678,845	678,845	221,250	07/23/2025	2.C FE
872225-AD-9	TBW Mortgage-Backed Trus-TBW 2006-5 A3		03/01/2022	PAYDOWN		834,639	834,639	757,928	757,928	0	76,712	0	76,712	0	834,639	0	0	0	3,732	11/01/2036	1.A FM
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		03/25/2022	PAYDOWN		59,844	59,844	17,669	0	0	42,176	0	42,176	0	59,844	0	0	0	10	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
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		03/01/2022	PAYDOWN		33,766	33,766	12,244	0	0	21,521	0	21,521	0	33,766	0	0	0	54	03/01/2037	1.D FM
872330-AC-2	TC PipeLines LP-SENIOR UNSECURED		01/20/2022	JEFFERIESLLC		5,362,450	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	362,450	362,450	31,958	05/25/2027	2.B FE
87246Y-AC-0	TIAA ASSET MGMT FIN LLC-SENIOR UNSECURED		03/21/2022	JP MORGAN SECURITIES		10,638,420	10,403,000	10,545,128	10,455,228	0	(3,922)	0	(3,922)	0	10,451,306	0	187,114	187,114	169,265	11/01/2024	1.F FE
87264A-BD-6	T-Mobile USA Inc-FIRST LIEN		01/18/2022	GOLDMAN		31,771,200	30,000,000	29,987,100	29,989,728	0	53	0	53	0	29,989,781	0	1,781,420	1,781,420	296,875	04/15/2027	2.C FE
87305N-AV-0	TTX Co-FIRST LIEN		01/02/2022	MATURITY		172,657	172,657	172,657	172,657	0	0	0	0	0	172,657	0	0	0	0	01/02/2022	1.F Z
87305N-AW-8	TTX Co-2ND LIEN		01/02/2022	MATURITY		22,726	22,726	22,726	22,726	0	0	0	0	0	22,726	0	0	0	0	01/02/2022	1.F Z
87305Q-CH-2	TTX Co-SENIOR UNSECURED		03/17/2022	GOLDMAN		18,391,320	18,000,000	17,955,860	17,984,432	0	788	0	788	0	17,985,220	0	406,100	406,100	442,800	01/15/2025	1.F FE
87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA		02/25/2022	PAYDOWN		29,625	29,625	29,852	29,710	0	(85)	0	(85)	0	29,625	0	0	0	368	05/25/2046	2.B FE
87407R-AC-0	TAL Advantage VII LLC-TAL 2020-1A B		03/20/2022	PAYDOWN		37,188	37,188	36,807	0	0	381	0	381	0	37,188	0	0	0	102	09/20/2045	2.B FE
87612E-BD-7	TARGET CORP-SR UNSECURED		03/17/2022	JP MORGAN SECURITIES		13,326,820	13,000,000	12,942,280	12,984,083	0	865	0	865	0	12,984,948	0	341,872	341,872	328,611	07/01/2024	1.F FE
880451-AS-8	TENNESSEE GAS PIPELINE-SENIOR UNSECURED		01/18/2022	GOLDMAN		2,436,560	2,000,000	1,963,800	1,987,277	0	141	0	141	0	1,987,418	0	449,142	449,142	48,611	03/15/2027	2.B FE
881561-CH-5	Terwin Mortgage Trust Se-TMTS 2003-6HE M		03/25/2022	PAYDOWN		59,891	59,891	56,784	58,467	0	1,424	0	1,424	0	59,891	0	0	0	97	11/25/2033	1.A FM
881561-LE-2	Terwin Mortgage Trust Se-TMTS 2004-11HE		03/25/2022	PAYDOWN		32,485	32,485	26,029	29,507	0	2,978	0	2,978	0	32,485	0	0	0	66	10/25/2035	1.A FM
881561-LR-3	Terwin Mortgage Trust 20-TMTS 2004-19HE		03/25/2022	PAYDOWN		54,316	54,316	39,990	48,153	0	6,163	0	6,163	0	54,316	0	0	0	44	10/25/2034	1.A FM
881561-VY-7	Terwin Mortgage Trust Se-TMTS 2005-12AL		03/01/2022	PAYDOWN		335,047	335,047	323,499	324,392	0	10,655	0	10,655	0	335,047	0	0	0	2,070	07/01/2036	1.A FM
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		03/25/2022	PAYDOWN		541,447	541,411	467,158	576,961	0	(35,543)	0	(35,543)	0	541,447	0	0	0	0	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		03/25/2022	PAYDOWN		166,098	166,098	86,371	101,132	0	64,966	0	64,966	0	166,098	0	0	0	106	08/25/2038	1.A FM
88159T-AA-8	TES 2017-2 LLC-TES 2017-2A A		02/20/2022	PAYDOWN		132,232	132,232	132,223	132,257	0	(24)	0	(24)	0	132,232	0	0	0	2,724	02/20/2048	1.G FE
883203-BW-0	Textron Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		8,530,320	8,000,000	7,939,360	7,971,897	0	368	0	368	0	7,972,265	0	558,055	558,055	111,111	03/15/2026	2.B FE
885220-DX-8	Thornburg Mortgage Secur-TMST 2003-4 M1		03/25/2022	PAYDOWN		18,343	18,343	15,500	16,071	0	2,272	0	2,272	0	18,343	0	0	0	26	09/25/2043	1.A FM
885220-GB-3	Thornburg Mortgage Secur-TMST 2004-4 1A		03/25/2022	PAYDOWN		4,897	4,897	4,670	4,696	0	200	0	200	0	4,897	0	0	0	6	12/25/2044	1.A FM
885220-GK-3	Thornburg Mortgage Secur-TMST 2004-4 5A		03/01/2022	PAYDOWN		16,124	16,124	15,338	14,381	0	1,743	0	1,743	0	16,124	0	0	0	53	12/01/2044	1.A FM
885220-HM-8	Thornburg Mortgage Secur-TMST 2005-2 A1		03/25/2022	PAYDOWN		309,861	309,861	310,054	307,340	0	2,521	0	2,521	0	309,861	0	0	0	548	07/25/2045	1.A FM
885220-KW-2	Thornburg Mortgage Secur-TMST 2006-2 A2B		03/25/2022	PAYDOWN		199,851	199,851	195,417	192,352	0	7,499	0	7,499	0	199,851	0	0	0	235	04/25/2036	2.B FM
886546-AB-6	TIFFANY & CO-SR UNSECURED		03/17/2022	JP MORGAN SECURITIES		4,093,400	4,000,000	3,988,080	3,996,387	0	407	0	407	0	3,996,794	0	96,606	96,606	71,778	10/01/2024	1.E FE
89172P-AC-3	Towd Point Mortgage Trus-TPMT 2016-2 M1		03/23/2022	JP MORGAN SECURITIES		14,842,969	15,000,000	14,559,375	14,771,057	0	15,290	0	15,290	0	14,786,347	0	56,622	56,622	142,500	08/01/2055	1.A
89173U-AC-1	Towd Point Mortgage Trus-TPMT 2017-4 M1		03/23/2022	CITIGROUP GLOBAL MAR		6,921,256	7,150,000	6,602,578	6,773,687	0	9,673	0	9,673	0	6,783,361	0	137,895	137,895	73,585	06/01/2057	1.A
89175J-AB-6	Towd Point Mortgage Trus-TPMT 2017-6 A2		03/22/2022	CITIGROUP GLOBAL MAR		7,754,063	8,000,000	7,502,500	7,670,854	0	13,463	0	13,463	0	7,684,317	0	69,746	69,746	75,333	10/01/2057	1.A
89176E-AB-6	Towd Point Mortgage Trus-TPMT 2018-1 A2		03/22/2022	WELLS FARGO		7,813,750	8,000,000	7,660,000	7,776,296	0	10,206	0	10,206	0	7,786,503	0	27,247	27,247	81,611	01/01/2058	1.A
89176E-AC-4	Towd Point Mortgage Trus-TPMT 2018-1 M1		02/25/2022	CITIGROUP GLOBAL MAR		14,642,488	14,739,214	13,870,982	14,152,639	0	14,064	0	14,064	0	14,166,704	0	475,784	475,784	128,968	01/01/2058	1.A
891906-AC-3	Global Payments Inc-SENIOR UNSECURED		01/21/2022	U. S. BANCORP		14,115,660	13,000,000	12,964,900	12,983,935	0	280	0	280	0	12,984,215	0	1,131,445	1,131,445	197,600	04/01/2026	2.C FE
891906-AF-6	Global Payments Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,915,700	10,000,000	9,975,600	9,984,078	0	(35)	0	(35)	0	9,984,043	0	931,657	931,657	60,569	06/01/2028	2.C FE
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		03/16/2022	PAYDOWN		187,522	187,522	191,624	189,581	0	(2,060)	0	(2,060)	0	187,522	0	0	0	2,010	11/16/2039	2.C FE
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		03/16/2022	PAYDOWN		279,916	279,916	293,294	288,896	0	(8,980)	0	(8,980)	0	279,916	0	0	0	2,391	10/16/2040	1.F FE
89657A-AC-0	Trinity Rail Leasing 201-TRL 2020-1A A		03/17/2022	PAYDOWN		142,305	142,305	142,271	142,275	0	30	0	30	0	142,305	0	0	0	466	10/17/2050	1.F FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		03/17/2022	PAYDOWN		397,937	397,937	378,227	382,511	0	15,426	0	15,426	0	397,937	0	0	0	2,534	04/17/2049	1.F FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		03/17/2022	PAYDOWN		506,174	506,174	506,054	506,076	0	98	0	98	0	506,174	0	0	0	2,016	10/18/2049	1.F FE
90187B-AA-9	Two Harbors Investment C-SENIOR UNSECURE		01/15/2022	MATURITY		36,172,000	36,172,000	35,485,225	36,149,084	0	22,916	0	22,916	0	36,172,000	0	0	0	1,130,375	01/15/2022	4.B Z
90229*-AA-4	2015 ESA Project Company Senior Secured		03/31/2022	SINKING PAYMENT		382,280	382,280	382,280	382,280	0	0	0	0	0	382,280	0	0	0	0	06/30/2031	2.B PL
902494-AT-0	TYSON FOODS INC-SENIOR UNSECURED NOTE		03/15/2022	CALL 100		4,000,000	4,000,000	3,978,320	3,998,788	0	335	0	335	0	3,999,123	0	877	877	45,000	06/15/2022	2.B FE
902538-AA-1	UA (Portland OR) CTL Pas Trust Certifica		03/15/2022	SINKING PAYMENT		191,582	191,582	193,475	192,865	0	(1,283)	0	(1,283)	0	191,582	0	0	0	0	02/15/2032	3.C
90272*-AA-0	UHC (Senior Note) CTL Pa Trust Certifica		03/15/2022	SINKING PAYMENT		52,729	52,729	52,729	52,715	0	14	0	14	0	52,729	0	0	0	0	05/15/2033	1.F
90319#-AA-1	UOA Fayetteville (Univer Senior Secured		03/15/2022	SINKING PAYMENT		114,687	114,687	115,833	115,801	0	(1,114)	0	(1,114)	0	114,687	0	0	0	0	03/15/2041	1.C
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		03/28/2022	PAYDOWN		170,553	170,553	170,549	170,546	0	7	0	7	0	170,553	0	0	0	536	02/28/2051	1.F FE
90378@-AA-1	U.S. Department of Agric Trust Certifica		03/15/2022	SINKING PAYMENT		43,162	43,162	43,162	43,162	0	0	0	0	0	43,162	0	0	0	0	04/15/2038	1.B
909287-AA-2	UAL 2007 PASS TRUST-FIRST LIEN		01/02/2022	SINKING PAYMENT		132,554	132,554	126,894	131,740	0	814	0	814	0	132,554	0	0	0	4,398	07/02/2022	3.C FE
909319-AA-3	UNITED AIR 2013-1 A PTT-FIRST LIEN		02/15/2022	SINKING PAYMENT		174,474	174,474	174,474	174,530	0	(56)	0	(56)	0	174,474	0	0	0	3,751	08/15/2025	2.B FE
909320-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE		03/03/2022	SINKING PAYMENT		110,026	110,026	110,058	110,058	0	(32)	0	(32)	0	110,026	0	0	0	2,063	09/03/2026	2.A FE
91159H-HK-9	US BANCORP-SUBORDINATED		03/17/2022	U. S. BANCORP		45,889,250	45,000,000	44,906,400	44,972,804	0	3,376	0	3,376	0	44,976,179	0	913,071	913,071	847,500	09/11/2024	1.F FE
91324P-CP-5	UNITEDHEALTH GROUP INC-SR UNSECURED		03/31/2022	BARCLAYS CAPITAL INC		10,290,800	10,000,000	9,972,900	9,989,601	0	399	0	399	0	9,990,000	0	300,800	300,800	269,792	07/15/2025	1.F FE
91412N-AX-8	University of Chicago/Th-UNSECURED		03/17/2022	WELLS FARGO		5,277,264	5,125,000	5,125,000	5,125,104	0	153	0	153	0	5,125,257	0	152,006	152,006	87,657	10/01/2027	1.C FE
91823A-AG-6	VB-S1 Issuer LLC-VBTOW 2018-1A C		02/28/2022	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,100	0	(100)	0	(100)	0	10,000,000	0	0	0	56,883	02/15/2048	1.F FE
91841@-AA-8	Virginia (Lafayette, IN) Trust Certifica		03/15/2022	SINKING PAYMENT		165,305	165,305	165,305	165,305	0	0	0	0	0	165,305	0	0	0	0	08/15/2036	1.B
91845#-AA-2	VZ (Senior Note) CTL Pas Trust Certifica		03/15/2022	SINKING PAYMENT		88,286	88,286	88,286	88,288	0	(2)	0	(2)	0	88,286	0	0	0	0	05/15/2035	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
91854*-AA-4	VZ (Irving TX)(Senior No Trust Certifica		03/15/2022	SINKING PAYMENT		82,396	82,396	82,396	82,396	0	0	0	0	0	82,396	0	0	0	0	08/15/2036	2.A
91855*-AA-3	VA (Ponce, PR) CTL Trust Certificate		03/15/2022	SINKING PAYMENT		2,633,506	2,633,506	2,633,506	2,633,506	0	0	0	0	0	2,633,506	0	0	0	28,639	02/15/2042	1.B
91914J-AA-0	VALERO ENERGY PARTNERS-SENIOR UNSECURED		01/21/2022	DAIWA SECURITIES AME		8,685,840	8,000,000	7,996,720	7,998,715	0	(160)	0	(160)	0	7,998,555	0	687,285	687,285	38,889	12/15/2026	2.B FE
91914J-AB-8	Valero Energy Partners L-SENIOR UNSECURE		01/20/2022	GOLDMAN		7,613,130	7,000,000	6,976,200	6,984,306	0	205	0	205	0	6,984,511	0	628,619	628,619	112,875	03/15/2028	2.B FE
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		03/15/2022	PAYDOWN		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	120	07/15/2044	1.G FE
92257C-AA-8	Velocity Commercial Capi-VCC 2019-1 A		03/01/2022	PAYDOWN		354,360	354,360	354,279	354,372	0	(12)	0	(12)	0	354,360	0	0	0	2,164	03/01/2049	1.A FE
92258X-AA-1	Velocity Commercial Capi-VCC 2022-1 A		03/01/2022	PAYDOWN		21,576	21,576	21,428	0	0	148	0	148	0	21,576	0	0	0	121	02/01/2052	1.A FE
92258X-AB-9	Velocity Commercial Capi-VCC 2022-1 M1		03/01/2022	PAYDOWN		142,940	142,940	141,734	0	0	1,206	0	1,206	0	142,940	0	0	0	895	02/01/2052	1.D FE
92277G-AG-2	Ventas Realty LP-SENIOR UNSECURED		01/18/2022	GOLDMAN		10,708,000	10,000,000	9,893,850	9,954,048	0	647	0	647	0	9,954,695	0	753,305	753,305	211,979	01/15/2026	2.A FE
92277G-AL-1	Ventas Realty LP-SENIOR UNSECURED		01/21/2022	CITIGROUP GLOBAL MAR		13,916,811	13,000,000	12,895,480	12,940,623	0	711	0	711	0	12,941,334	0	975,478	975,478	158,261	04/01/2027	2.A FE
92277G-AM-9	Ventas Realty LP-SENIOR UNSECURED		01/24/2022	CITIGROUP GLOBAL MAR		8,658,560	8,000,000	7,938,640	7,959,839	0	501	0	501	0	7,960,340	0	698,220	698,220	128,889	03/01/2028	2.A FE
92343V-DY-7	VERIZON COMMUNICATIONS I-SENIOR UNSECURE		01/20/2022	BOFAMLSEC		9,785,520	9,000,000	8,933,040	8,962,130	0	484	0	484	0	8,962,614	0	822,906	822,906	132,000	03/16/2027	2.A FE
92345Y-AD-8	Verisk Analytics Inc-UNSECURED		01/20/2022	WELLS FARGO		10,603,900	10,000,000	9,946,300	9,979,740	0	169	0	169	0	9,979,909	0	623,991	623,991	43,333	06/15/2025	2.B FE
928563-AC-9	VMware Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		8,556,560	8,000,000	7,973,120	7,983,962	0	220	0	220	0	7,984,182	0	572,378	572,378	129,133	08/21/2027	2.C FE
928563-AD-7	VMware Inc-SENIOR UNSECURED		01/19/2022	FTS		5,373,800	5,000,000	4,997,450	4,998,611	0	(35)	0	(35)	0	4,998,576	0	375,224	375,224	41,250	05/15/2025	2.C FE
928563-AE-5	VMware Inc-SENIOR UNSECURED		01/21/2022	VARIOUS		25,426,050	23,000,000	22,988,730	22,993,084	0	(225)	0	(225)	0	22,992,859	0	2,433,191	2,433,191	205,375	05/15/2027	2.C FE
929227-4T-0	WaMu Mortgage Pass-Throu-WAMU 2003-S4 2A		03/01/2022	PAYDOWN		48,883	48,883	49,082	48,967	0	(84)	0	(84)	0	48,883	0	0	0	259	06/01/2033	1.A FM
929227-R5-7	WaMu Mortgage Pass-Throu-WAMU 2003-AR5 A		03/01/2022	PAYDOWN		388,121	388,121	317,289	324,713	0	63,409	0	63,409	0	388,121	0	0	0	1,871	06/01/2033	1.A FM
92922F-3N-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR12		03/01/2022	PAYDOWN		297,993	297,993	283,545	284,855	0	13,138	0	13,138	0	297,993	0	0	0	1,255	10/01/2035	1.D FM
92922F-3Q-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR12		03/01/2022	PAYDOWN		2,317	2,317	2,255	2,241	0	76	0	76	0	2,317	0	0	0	11	09/01/2035	1.D FM
92922F-7C-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR16		03/01/2022	PAYDOWN		53,907	39,920	33,711	32,599	0	9,534	0	9,534	0	53,907	0	0	0	109	12/01/2035	1.D FM
92922F-8T-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR18		03/01/2022	PAYDOWN		237,645	237,921	230,486	231,416	0	6,497	0	6,497	0	237,645	0	0	0	913	01/01/2036	1.A FM
92922F-GY-8	WaMu Mortgage Pass-Throu-WAMU 2003-S11 3		03/25/2022	PAYDOWN		7,464	7,464	7,481	7,503	0	(38)	0	(38)	0	7,464	0	0	0	21	11/25/2033	1.A FM
92922F-J5-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR6 2		03/25/2022	PAYDOWN		198,020	198,020	164,666	165,481	0	32,539	0	32,539	0	198,020	0	0	0	210	04/25/2045	1.A FM
92925C-CC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR1 1		03/01/2022	PAYDOWN		13,599	13,599	10,981	10,141	0	3,458	0	3,458	0	13,599	0	0	0	26	01/01/2046	1.D FM
92925G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2006-AR16		03/01/2022	PAYDOWN		15,188	16,914	15,915	16,061	0	744	0	744	0	15,188	0	0	0	67	12/01/2036	1.D FM
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		03/01/2022	PAYDOWN		94,435	94,484	84,580	91,142	0	3,336	0	3,336	0	94,435	0	0	0	551	02/01/2037	1.D FM
92925V-AP-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 5		03/01/2022	PAYDOWN		104,348	96,352	83,919	83,919	0	13,750	0	13,750	0	104,348	0	0	0	478	02/01/2037	1.D FM
92927X-AC-8	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY6		03/01/2022	PAYDOWN		193,266	173,130	149,595	154,889	0	21,763	0	21,763	0	193,266	0	0	0	947	06/01/2037	1.D FM
92937E-AZ-7	WFRBS COMMERCIAL MORTGAG-WFRBS 2013-C11		03/01/2022	PAYDOWN		56,707	56,707	53,889	56,305	0	402	0	402	0	56,707	0	0	0	0	03/01/2045	1.A
92938E-AM-5	WFRBS Commercial Mortgag-WFRBS 2013-C16		02/01/2022	PAYDOWN		900,612	900,612	909,566	901,529	0	(917)	0	(917)	0	900,612	0	0	0	0	09/01/2046	1.A
92939F-AT-6	WFRBS Commercial Mortgag-WFRBS 2014-C21		03/01/2022	PAYDOWN		86,145	86,145	89,268	87,021	0	(876)	0	(876)	0	86,145	0	0	0	0	08/01/2047	1.A
92940P-AE-4	WRKCo Inc-SENIOR UNSECURED		01/18/2022	GOLDMAN		7,521,850	7,000,000	6,998,320	6,999,034	0	(72)	0	(72)	0	6,998,961	0	522,889	522,889	37,158	06/01/2028	2.B FE
92977Y-BW-0	Wachovia Mortgage Loan T-WMLT 2005-B 2A4		03/01/2022	PAYDOWN		39,215	39,247	36,414	35,552	0	3,690	0	3,690	0	39,215	0	0	0	76	10/01/2035	1.D FM
92979D-AC-9	Wachovia Mortgage Loan T-WMLT 2007-A 2A1		03/01/2022	PAYDOWN		367,849	367,849	342,560	344,561	0	23,288	0	23,288	0	367,849	0	0	0	1,005	03/01/2037	1.D FM
92981@-AA-6	WEC 99J-58 LLC Senior Secured Note		03/15/2022	SINKING PAYMENT		29,622	29,622	30,253	30,186	0	(564)	0	(564)	0	29,622	0	0	0	140	09/15/2030	2.B
92982@-AA-5	Wec 2000B-CSF-11 LLC Senior Secured Note		03/15/2022	SINKING PAYMENT		30,464	30,464	31,113	31,044	0	(580)	0	(580)	0	30,464	0	0	0	144	09/15/2030	2.B
92983*-AA-6	WEC 99J-4 LLC Senior Secured Note		03/15/2022	SINKING PAYMENT		18,199	18,199	18,586	18,559	0	(361)	0	(361)	0	18,199	0	0	0	86	09/15/2034	2.B
92990G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2		03/01/2022	PAYDOWN		134,884	127,360	121,888	121,888	0	5,825	0	5,825	0	134,884	0	0	0	590	05/01/2037	1.D FM
92990G-AG-8	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2		03/01/2022	PAYDOWN		85,800	87,898	68,086	74,955	0	12,465	0	12,465	0	85,800	0	0	0	424	05/01/2037	1.D FM
92990G-AJ-2	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 3		03/01/2022	PAYDOWN		40,990	40,553	36,875	37,284	0	3,311	0	3,311	0	40,990	0	0	0	118	05/01/2037	1.D FM
93147#-AA-3	Walgreens (Maricopa Az) Trust Certificat		03/15/2022	SINKING PAYMENT		39,313	39,313	39,313	39,313	0	0	0	0	0	39,313	0	0	0	197	10/31/2034	2.B
933636-AA-0	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 1		03/01/2022	PAYDOWN		61,333	65,494	58,255	62,709	0	2,263	0	2,263	0	61,333	0	0	0	218	04/01/2037	1.D FM
933636-AG-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 3		02/01/2022	PAYDOWN		15,124	15,700	14,866	14,969	0	700	0	700	0	15,124	0	0	0	59	04/01/2037	1.D FM
933636-AL-6	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY4		03/01/2022	PAYDOWN		170,899	173,963	166,683	170,284	0	3,527	0	3,527	0	170,899	0	0	0	416	11/01/2036	1.D FM
93363#-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		03/01/2022	PAYDOWN		137,802	127,431	123,174	123,174	0	4,858	0	4,858	0	137,802	0	0	0	183	01/01/2047	1.D FM
93363E-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR10		03/01/2022	PAYDOWN		32,410	32,292	30,953	30,885	0	1,415	0	1,415	0	32,410	0	0	0	77	09/01/2036	1.D FM
93363N-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR12		02/01/2022	PAYDOWN		21,616	24,319	22,989	24,158	0	(18)	0	(18)	0	21,616	0	0	0	104	10/01/2036	2.B FM
93363P-AA-8	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		03/01/2022	PAYDOWN		21,136	20,971	19,516	21,155	0	(173)	0	(173)	0	21,136	0	0	0	85	11/01/2036	3.B FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		03/01/2022	PAYDOWN		233,026	231,205	217,134	232,616	0	(1,305)	0	(1,305)	0	233,026	0	0	0	932	11/01/2036	3.B FM
93363P-AD-2	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		02/01/2022	PAYDOWN		3,169	3,148	2,880	3,069	0	80	0	80	0	3,169	0	0	0	12	11/01/2036	1.D FM
93364F-AH-4	WaMu Mortgage Pass-Throu-WAMU 2007-HY7 3		03/01/2022	PAYDOWN		80,442	79,898	80,688	80,688	0	(791)	0	(791)	0	80,442	0	0	0	323	07/01/2037	3.B FM
939336-TX-1	Washington Mutual MSC Mo-WAMMS 2003-MS7		03/01/2022	PAYDOWN		3	3	2	3	0	0	0	0	0	3	0	0	0	0	03/01/2033	1.A FM
939336-X9-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR1 A		03/25/2022	PAYDOWN		113,376	113,376	100,054	99,171	0	14,205	0	14,205	0	113,376	0	0	0	177	01/25/2045	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
93934F-KP-6	Washington Mutual Mortga-WMALT 2006-1 3A		03/01/2022	PAYDOWN		25,192	25,666	25,741	25,741	0	(84)	0	(84)	0	25,192	0	0	0	233	02/01/2036	3.B FM
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C		03/01/2022	PAYDOWN		13,147	22,158	16,717	16,717	0	3,228	0	3,228	0	13,147	0	0	0	139	03/01/2036	4.B FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		03/01/2022	PAYDOWN		32,732	35,897	33,452	33,452	0	2,142	0	2,142	0	32,732	0	0	0	411	07/01/2036	4.B FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		03/25/2022	PAYDOWN		3,352	4,393	3,470	1,879	0	2,288	0	2,288	0	3,352	0	0	0	7	07/25/2036	1.D FM
93936N-AA-1	Washington Mutual Mortga-WMALT 2007-4 1A		03/01/2022	PAYDOWN		39,669	29,610	30,600	30,599	0	(1,326)	0	(1,326)	0	39,669	0	0	0	362	06/01/2037	3.B FM
94353W-AA-3	WAVE 2017-1 TRUST-WAAV 2017-1A A		02/15/2022	PAYDOWN		85,371	85,371	85,371	85,373	0	(2)	0	(2)	0	85,371	0	0	0	442	11/15/2042	2.B FE
94354K-AA-8	WAVE 2019-1 LLC-WAAV 2019-1 A		03/15/2022	PAYDOWN		146,225	146,225	146,218	146,222	0	3	0	3	0	146,225	0	0	0	1,138	09/15/2044	2.A FE
94945P-AA-3	Welk Resorts 2017-A LLC-WLKRG 2017-AA A		03/15/2022	PAYDOWN		276,013	276,013	275,985	275,946	0	67	0	67	0	276,013	0	0	0	1,217	06/15/2033	1.F FE
94974B-FY-1	Wells Fargo & Co-SUBORDINATED		01/18/2022	GOLDMAN		3,435,520	3,200,000	3,196,704	3,198,765	0	(29)	0	(29)	0	3,198,737	0	236,783	236,783	17,129	06/03/2026	2.B FE
94974B-GL-8	Wells Fargo & Co-SR UNSECURED		01/18/2022	WELLS FARGO		40,917,286	37,585,000	38,069,207	37,836,422	0	(1,411)	0	(1,411)	0	37,835,011	0	3,082,275	3,082,275	799,099	07/22/2027	2.B FE
94980G-AR-2	Wells Fargo Home Equity -WFHET 2004-2 M4		03/25/2022	PAYDOWN		37,362	37,362	25,780	36,942	0	421	0	421	0	37,362	0	0	0	151	12/25/2033	1.A FM
94984D-AC-8	Wells Fargo Mortgage Bac-WFMBS 2006-AR13		03/01/2022	PAYDOWN		11,860	17,026	15,849	17,401	0	(731)	0	(731)	0	11,860	0	0	0	77	09/01/2036	1.D FM
94985A-AA-7	Wells Fargo Mortgage Bac-WFMBS 2006-AR15		03/01/2022	PAYDOWN		26,178	26,333	25,661	27,109	0	(8)	0	(8)	0	26,827	0	(649)	(649)	81	10/01/2036	4.B FM
94986C-AA-2	Wells Fargo Mortgage Bac-WFMBS 2007-AR4		03/01/2022	PAYDOWN		89,116	99,609	94,861	94,861	0	4,246	0	4,246	0	89,116	0	0	0	361	08/01/2037	2.B FM
94986M-AA-0	Wells Fargo Mortgage Bac-WFMBS 2007-AR10		03/01/2022	PAYDOWN		61,315	62,011	62,360	58,903	0	3,111	0	3,111	0	61,315	0	0	0	141	01/01/2038	2.B FM
94986M-AF-9	Wells Fargo Mortgage Bac-WFMBS 2007-AR10		03/01/2022	PAYDOWN		195,185	195,185	161,181	171,565	0	(20)	0	(20)	0	171,392	0	23,793	23,793	446	01/01/2038	1.D FM
94989D-AV-1	Wells Fargo Commercial M-WFCM 2015-C27 A		02/01/2022	PAYDOWN		117,399	117,399	114,992	116,479	0	920	0	920	0	117,399	0	0	0	0	02/01/2048	1.A
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A		03/01/2022	PAYDOWN		230,100	230,100	232,396	230,896	0	(796)	0	(796)	0	230,100	0	0	0	0	01/01/2059	1.A
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		03/01/2022	PAYDOWN		274,335	274,335	279,221	280,384	0	(6,049)	0	(6,049)	0	274,335	0	0	0	1,465	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		03/01/2022	PAYDOWN		506,212	506,212	512,224	514,357	0	(8,144)	0	(8,144)	0	506,212	0	0	0	2,388	12/01/2049	1.A
95058X-AE-8	Wendy's Funding LLC-WEN 2018-1A A2II		03/15/2022	PAYDOWN		20,000	20,000	19,123	19,369	0	631	0	631	0	20,000	0	0	0	194	03/15/2048	2.B FE
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I		03/15/2022	PAYDOWN		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	591	06/15/2049	2.B FE
95058X-AL-2	Wendy's Funding LLC-WEN 2021-1A A2II		03/15/2022	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	104	06/15/2051	2.B FE
96033W-AA-6	Westgate Resorts 2018-1 -WESTR 2018-1A A		01/01/2022	PAYDOWN		1,005,703	1,005,703	1,003,935	1,003,926	0	1,777	0	1,777	0	1,005,703	0	0	0	0	12/01/2031	1.A Z
96033W-AB-4	Westgate Resorts 2018-1 -WESTR 2018-1A B		01/01/2022	PAYDOWN		1,407,985	1,407,985	1,400,945	1,405,762	0	2,223	0	2,223	0	1,407,985	0	0	0	0	12/01/2031	1.D Z
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		03/01/2022	PAYDOWN		571,457	571,457	570,706	571,208	0	249	0	249	0	571,457	0	0	0	2,517	03/01/2034	1.A FE
960386-AM-2	Westinghouse Air Brake T-SENIOR UNSECURE		01/18/2022	GOLDMAN		22,438,000	20,000,000	19,885,650	19,925,847	0	662	0	662	0	19,926,510	0	2,511,490	2,511,490	343,750	09/15/2028	2.C FE
96042@-AA-4	Westkin Portfolio (LAS & Trust Certifica		03/15/2022	SINKING PAYMENT		78,138	78,138	78,920	78,856	0	(717)	0	(717)	0	78,138	0	0	0	526	11/15/2038	1.B Z
96928*-CR-6	William Blair & Company, Trust Certifcat		03/15/2022	SINKING PAYMENT		45,541	45,541	45,541	45,541	0	0	0	0	0	45,541	0	0	0	337	05/15/2034	2.B
96928*-CX-3	William Blair & Company, Trust Certifica		03/15/2022	SINKING PAYMENT		95,802	95,802	96,767	96,403	0	(601)	0	(601)	0	95,802	0	0	0	660	01/15/2035	1.F
96928*-DA-2	William Blair & Company, Trust Certifica		03/15/2022	SINKING PAYMENT		189,378	189,378	191,418	190,427	0	(1,050)	0	(1,050)	0	189,378	0	0	0	1,131	08/15/2031	1.B
96928*-DZ-7	William Blair & Company, Trust Certifica		03/15/2022	SINKING PAYMENT		173,487	173,487	175,081	174,245	0	(758)	0	(758)	0	173,487	0	0	0	1,081	10/15/2029	1.F
96928*-EN-3	William Blair & Company, Trust Certifica		03/15/2022	SINKING PAYMENT		408,468	408,468	412,866	411,006	0	(2,539)	0	(2,539)	0	408,468	0	0	0	1,416	02/15/2034	1.B
96928*-EZ-6	William Blair & Company, Trust Certifica		03/15/2022	SINKING PAYMENT		116,078	116,078	116,078	116,078	0	0	0	0	0	116,078	0	0	0	0	09/15/2033	4.B
96928*-FK-8	William Blair & Company, Trust Certifica		03/15/2022	SINKING PAYMENT		109,383	109,383	109,383	109,390	0	(7)	0	(7)	0	109,383	0	0	0	541	11/15/2032	1.D
96928*-FQ-5	William Blair & Company, Trust Certifica		03/15/2022	SINKING PAYMENT		127,708	127,708	127,708	127,708	0	0	0	0	0	127,708	0	0	0	569	09/15/2033	1.B
96928*-FV-4	William Blair & Company, Trust Certifica		03/15/2022	SINKING PAYMENT		57,372	57,372	57,372	57,372	0	0	0	0	0	57,372	0	0	0	196	09/15/2044	1.E
96928*-FX-0	William Blair & Company, Trust Certifica		03/15/2022	SINKING PAYMENT		210,534	210,534	210,534	210,534	0	0	0	0	0	210,534	0	0	0	939	02/15/2036	1.B
96928*-FY-8	William Blair & Company, Trust Certifica		03/15/2022	SINKING PAYMENT		108,608	108,608	108,608	108,608	0	0	0	0	0	108,608	0	0	0	408	01/15/2035	2.B
96928@-AA-3	William Blair & Company Trust Certificat		03/15/2022	SINKING PAYMENT		242,594	242,594	242,594	242,594	0	0	0	0	0	242,594	0	0	0	1,079	06/15/2023	1.B
96949L-AB-1	Williams Cos Inc/The-SENIOR UNSECURED		01/21/2022	JEFFERIESLLC		13,813,410	13,000,000	12,957,750	12,983,701	0	369	0	369	0	12,984,071	0	829,339	829,339	187,778	09/15/2025	2.B FE
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA		02/15/2022	PAYDOWN		89,927	89,927	89,851	89,879	0	48	0	48	0	89,927	0	0	0	351	08/15/2042	2.B FE
97064B-AG-6	Willis North America Inc-SENIOR UNSECURE		01/21/2022	WELLS FARGO		5,486,750	5,000,000	4,998,350	4,999,164	0	56	0	56	0	4,999,220	0	487,530	487,530	81,250	09/15/2028	2.B FE
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A		02/15/2022	PAYDOWN		217,439	217,439	217,428	217,441	0	(2)	0	(2)	0	217,439	0	0	0	1,569	09/15/2043	2.A FE
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		03/15/2022	PAYDOWN		282,979	282,979	282,975	282,979	0	0	0	0	0	282,979	0	0	0	1,171	03/15/2045	1.F FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		03/01/2022	PAYDOWN		123,500	123,500	122,729	122,793	0	707	0	707	0	123,500	0	0	0	496	06/01/2044	1.A
981811-AE-2	Worthington Industries I-SENIOR UNSECURE		01/18/2022	GOLDMAN		6,458,100	6,000,000	5,987,340	5,994,915	0	44	0	44	0	5,994,960	0	463,140	463,140	72,042	04/15/2026	2.C FE
98978V-AK-9	Zoetis Inc-SENIOR UNSECURED		01/21/2022	DEUTSCHE BANK SECURI		10,847,700	10,000,000	9,976,900	9,990,396	0	32	0	32	0	9,990,428	0	857,272	857,272	90,000	11/13/2025	2.A FE
G6461#-AA-6	New Mountain Guardian II Senior Note		03/15/2022	MATURITY		5,510,677	5,510,677	5,510,677	5,510,641	0	36	0	36	0	5,510,677	0	0	0	0	03/15/2022	1.F PL
G7256K-AB-0	Prop 2017-1 Ltd-ABS SSNR 5.30 03/15/42		03/15/2022	PAYDOWN		164,655	164,655	164,556	164,345	0	310	0	310	0	164,655	0	0	0	0	03/15/2042	2.B FE
009090-AA-9	AIR CANADA 2015-1A PTT-FIRST LIEN	A	03/15/2022	SINKING PAYMENT		325,780	325,780	325,780	325,865	0	(85)	0	(85)	0	325,780	0	0	0	5,864	03/15/2027	1.F FE
009090-AB-7	AIR CANADA 2015-1B PTT-2ND LIEN	A	03/15/2022	SINKING PAYMENT		103,772	103,772	103,772	103,792	0	(20)	0	(20)	0	103,772	0	0	0	2,011	03/15/2023	2.C FE
064159-HB-5	BANK OF NOVA SCOTIA-SUBORDINATED	A	01/19/2022	CREDIT SUISSE SECURI		32,437,500	30,000,000	30,111,000	30,056,556	0	(1,336)	0	(1,336)	0	30,055,220	0	2,382,280	2,382,280	131,250	12/16/2025	2.A FE
11271L-AA-0	BROOKFIELD FINANCE INC-SENIOR UNSECURED	A	01/19/2022	BOFAMLSEC		7,570,150	7,000,000	6,932,520	6,966,978	0	274	0	274	0	6,967,252	0	602,898	602,898	40,493	06/02/2026	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
11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	A	01/18/2022	GOLDMAN		47,288,639	43,951,000	43,023,390	43,310,043	0	5,623	0	5,623	0	43,315,666	0	3,972,973	3,972,973	833,238	01/25/2028	1.G FE
136385-AV-3	Canadian Natural Resourc-SENIOR UNSECURE	A	01/20/2022	GOLDMAN		3,676,505	3,500,000	3,329,270	3,436,249	0	1,309	0	1,309	0	3,437,559	0	238,946	238,946	65,596	02/01/2025	2.B FE
15135U-AM-1	Cenovus Energy Inc-SENIOR UNSECURED	A	01/21/2022	BARCLAYS CAPITAL INC		7,519,470	7,000,000	6,998,810	6,999,616	0	(5)	0	(5)	0	6,999,611	0	519,859	519,859	82,639	04/15/2027	2.C FE
29250N-AL-9	Enbridge Inc-SENIOR UNSECURED	A	01/18/2022	GOLDMAN		12,993,960	12,000,000	11,960,570	11,979,235	0	37	0	37	0	11,979,273	0	1,014,687	1,014,687	69,417	12/01/2026	2.A FE
559222-AR-5	Magna International Inc-SR UNSECURED	A	03/31/2022	BARCLAYS CAPITAL INC		5,128,400	5,000,000	4,980,500	4,991,959	0	749	0	749	0	4,992,708	0	135,692	135,692	1,729	10/01/2025	1.G FE
59151K-AK-4	Methanex Corp-SENIOR UNSECURED	A	02/17/2022	SUMRIDGE PARTNERS LL		4,105,000	4,000,000	3,979,880	3,993,324	0	174	0	174	0	3,993,498	0	111,502	111,502	35,771	12/01/2024	3.B FE
67077M-AE-8	Nutrien Ltd-SENIOR UNSECURED	A	01/20/2022	JP MORGAN SECURITIES		5,378,300	5,000,000	4,994,200	4,994,203	0	(22)	0	(22)	0	4,994,181	0	384,119	384,119	21,667	12/15/2026	2.B FE
780082-AD-5	Royal Bank of Canada-SUBORDINATED	A	03/31/2022	VARIOUS		33,865,156	32,496,000	33,417,673	32,977,838	0	(29,348)	0	(29,348)	0	32,948,489	0	916,666	916,666	1,036,758	01/27/2026	1.G FE
89352H-AT-6	TransCanada PipeLines Lt-SENIOR UNSECURE	A	01/21/2022	DAIWA SECURITIES AME		10,995,500	10,000,000	9,958,100	9,981,187	0	337	0	337	0	9,981,523	0	1,013,977	1,013,977	257,292	01/15/2026	2.A FE
89352H-AW-9	TransCanada PipeLines Lt-SENIOR UNSECURE	A	01/18/2022	GOLDMAN		32,769,000	30,000,000	29,504,150	29,648,338	0	2,222	0	2,222	0	29,650,559	0	3,118,441	3,118,441	230,208	05/15/2028	2.A FE
000800-AF-2	ABN AMRO BANK NV-SUBORDINATED	D	01/18/2022	GOLDMAN		28,017,340	26,000,000	26,008,220	26,008,405	0	488	0	488	0	26,008,893	0	2,008,447	2,008,447	590,056	07/28/2025	2.B FE
000825-AA-7	ACAM 2019-FL1 Ltd-ACAM 2019-FL1 A	D	03/16/2022	PAYDOWN		2,889,396	2,889,396	2,889,396	2,889,396	0	0	0	0	0	2,889,396	0	0	0	5,386	11/17/2034	1.A FE
00084D-AL-4	ABN AMRO BANK NV-SUBORDINATED	D	01/18/2022	HSBC SECURITIES INC		21,596,600	20,000,000	20,299,400	20,169,123	0	(1,979)	0	(1,979)	0	20,167,144	0	1,429,456	1,429,456	245,333	04/18/2026	2.B FE
00131L-AH-8	AIA Group Ltd-SENIOR UNSECURED	D	03/31/2022	CREDIT SUISSE SECURI		23,126,180	23,000,000	23,205,840	23,165,137	0	(4,633)	0	(4,633)	0	23,160,504	0	(34,324)	(34,324)	397,500	04/09/2029	1.E FE
001406-AA-5	AIM Aviation Finance Ltd-DCAL 2015-1A A1	D	02/15/2022	PAYDOWN		3,142	2,337	2,336	2,337	0	0	0	0	0	3,142	0	0	0	8	02/15/2040	4.B FE
00205G-AD-9	APT Pipelines Ltd-SENIOR UNSECURED	D	01/20/2022	DEUTSCHE BANK SECURI		7,542,080	7,000,000	6,951,350	6,971,401	0	331	0	331	0	6,971,732	0	570,348	570,348	156,188	07/15/2027	2.B FE
01448Q-AA-8	ALESCO Preferred Funding-ALESC 4A A1	D	01/31/2022	PAYDOWN		5,611,632	5,611,632	5,276,885	5,299,018	0	312,614	0	312,614	0	5,611,632	0	0	0	0	07/30/2034	1.C FE
01448X-AA-3	ALESCO Preferred Funding-ALESC 6A A1	D	03/23/2022	PAYDOWN		46,056	46,056	41,558	39,545	0	6,511	0	6,511	0	46,056	0	0	0	79	03/23/2035	1.D FE
01449C-AA-8	ALESCO Preferred Funding-ALESC 8A A1A	D	03/23/2022	PAYDOWN		22,380	22,380	17,093	16,546	0	5,834	0	5,834	0	22,380	0	0	0	33	12/23/2035	1.A FE
01449C-AB-6	ALESCO Preferred Funding-ALESC 8A A1B	D	03/23/2022	PAYDOWN		38,466	38,466	30,541	26,074	0	12,391	0	12,391	0	38,466	0	0	0	57	12/23/2035	1.A FE
01749P-AU-2	Allegro CLO III Ltd-ALLEG 2015-1A B2R	D	01/25/2022	PAYDOWN		4,275,365	4,275,365	4,275,365	4,275,569	0	(204)	0	(204)	0	4,275,365	0	0	0	38,906	07/25/2027	1.A FE
03328J-AA-5	Anchorage Capital CLO 19-ANCHC 2021-19A	D	03/09/2022	MORGAN		49,451,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	(549,000)	(549,000)	309,350	10/15/2034	1.A FE
03331F-AA-8	Anchorage Credit Funding-ANCHF 2019-7A A	D	03/09/2022	BARCLAYS CAPITAL INC		8,102,400	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	102,400	102,400	139,627	04/25/2037	1.A FE
03879X-AA-7	Arbor Realty Commercial -ARCLO 2018-FL1	D	01/19/2022	WELLS FARGO		10,000,000	10,000,000	9,989,063	9,993,971	0	115	0	115	0	9,994,086	0	5,914	5,914	12,942	06/15/2028	1.A FE
03880V-AA-8	Arbor Realty Commercial -ARCLO 2019-FL2	D	02/17/2022	WELLS FARGO		33,022,756	33,220,000	33,302,713	33,280,105	0	(3,350)	0	(3,350)	0	33,276,755	0	(253,999)	(253,999)	82,274	09/15/2034	1.A FE
03880W-AA-6	Arbor Realty Collaterali-ARCLO 2020-FL1	D	02/17/2022	WELLS FARGO		49,105,547	49,500,000	49,572,188	49,553,688	0	(1,106)	0	(1,106)	0	49,552,582	0	(447,035)	(447,035)	113,656	02/15/2035	1.A FE
03881C-AA-9	Arbor Realty Commercial -ARCLO 2021-FL1	D	03/10/2022	WELLS FARGO		19,700,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(300,000)	(300,000)	54,508	12/15/2035	1.A FE
04686J-AA-9	Athene Holding Ltd-SENIOR UNSECURED	D	01/18/2022	GOLDMAN		52,964,781	49,366,000	46,190,421	47,123,519	0	16,899	0	16,899	0	47,140,418	0	5,824,364	5,824,364	1,063,426	01/12/2028	2.A FE
052113-AB-3	Ausgrid Finance Pty Ltd-SECURED	D	01/19/2022	U B S SECURITIES		7,652,527	7,000,000	6,993,490	6,995,655	0	168	0	168	0	6,995,823	0	656,704	656,704	143,429	08/01/2028	2.B FE
052528-AK-2	AUST & NZ BANKING GROUP-SUBORDINATED	D	01/20/2022	BARCLAYS CAPITAL INC		10,788,100	10,000,000	9,995,200	9,998,222	0	(107)	0	(107)	0	9,998,115	0	789,985	789,985	79,444	05/19/2026	2.A FE
05492A-AJ-0	BFNS 2017-1-BFNS 2017-1A AR	D	01/25/2022	PAYDOWN		2,505,995	2,505,995	2,505,995	2,505,995	0	0	0	0	0	2,505,995	0	0	0	21,453	01/25/2029	1.B FE
05492K-AA-7	BDS 2019-FL4 LTD-BDS 2019-FL4 A	D	03/17/2022	VARIOUS		25,718,194	25,718,194	25,647,582	25,698,523	0	13,220	0	13,220	0	25,711,744	0	6,450	6,450	29,161	08/15/2036	1.A FE
05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	03/10/2022	WELLS FARGO		13,883,156	14,050,000	14,072,516	14,060,681	0	(1,141)	0	(1,141)	0	14,059,540	0	(176,384)	(176,384)	43,252	02/16/2037	1.A FE
05492X-AA-9	BDS 2020-FL6 Ltd-BDS 2020-FL6 A	D	02/18/2022	PAYDOWN		714,128	714,128	715,243	714,976	0	(848)	0	(848)	0	714,128	0	0	0	1,580	09/15/2035	1.A FE
05565Q-CP-1	BP CAPITAL MARKETS PLC-SR UNSECURED	D	03/21/2022	BNP PARIBAS		8,176,960	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	176,960	176,960	189,005	02/10/2024	1.G FE
05565Q-CS-5	BP Capital Markets PLC-SENIOR UNSECURED	D	03/18/2022	MORGAN		5,098,950	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	98,950	98,950	67,754	11/04/2024	1.F FE
05565Q-DA-3	BP CAPITAL MARKETS PLC-SENIOR UNSECURED	D	03/21/2022	GOLDMAN		5,088,400	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	88,400	88,400	90,572	03/17/2025	1.F FE
05578D-AG-7	BPCE SA-SR UNSECURED	D	01/18/2022	GOLDMAN		12,654,360	12,000,000	11,999,040	12,000,010	0	(26)	0	(26)	0	11,999,984	0	654,376	654,376	126,667	04/15/2024	1.E FE
05578Q-AE-3	BPCE SA-SUBORDINATED	D	01/24/2022	CREDIT SUISSE SECURI		8,645,600	8,000,000	7,919,600	7,961,419	0	604	0	604	0	7,962,023	0	683,577	683,577	124,583	04/01/2026	2.B FE
05586A-AA-6	BSPRT 2018-FL4 Issuer Lt-BSPRT 2018-FL4	D	01/19/2022	VARIOUS		469,460	469,460	466,819	468,582	0	289	0	289	0	468,871	0	588	588	545	09/15/2035	1.A FE
05586A-AC-2	BSPRT 2018-FL4 Issuer Lt-BSPRT 2018-FL4	D	03/15/2022	VARIOUS		6,979,611	7,000,000	6,999,200	6,999,200	0	800	0	800	0	7,000,000	0	(20,389)	(20,389)	25,271	09/15/2035	1.A FE
05587T-AA-4	BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5	D	03/15/2022	VARIOUS		16,097,642	16,189,781	16,199,900	16,193,855	0	2,300	0	2,300	0	16,196,155	0	(98,512)	(98,512)	39,406	05/15/2029	1.A FE
05587T-AC-0	BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5	D	03/16/2022	WELLS FARGO		6,410,625	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	(89,375)	(89,375)	27,229	05/15/2029	1.A FE
05683H-AN-5	Bain Capital Credit CLO -BCC 2017-2A AR2	D	03/17/2022	VARIOUS		49,481,775	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	(518,225)	(518,225)	258,461	07/25/2034	1.A FE
064255-AW-2	Bank of Tokyo-Mitsubishi-JUNIOR SUBORDI	D	03/17/2022	MITSUBISHI UFJ SEC I		12,199,200	12,000,000	11,974,200	11,993,874	0	927	0	927	0	11,994,801	0	204,399	204,399	238,750	03/10/2024	1.E FE
06738E-AN-5	BARCLAYS PLC SR NOTE	D	01/19/2022	CREDIT SUISSE SECURI		21,449,800	20,000,000	19,918,400	19,963,919	0	501	0	501	0	19,964,419	0	1,485,381	1,485,381	459,375	01/12/2026	2.B FE
06738E-BD-6	Barclays PLC-SENIOR UNSECURED	D	01/18/2022	GOLDMAN		27,835,000	25,000,000	24,973,500	24,981,901	0	(24)	0	(24)	0	24,981,877	0	2,853,123	2,853,123	220,978	05/16/2029	2.B FE
06762L-AM-0	Barings CLO Ltd 2020-I-BABSN 2020-1A AR	D	03/09/2022	BARCLAYS CAPITAL INC		39,591,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	(409,000)	(409,000)	214,837	10/15/2036	1.A FE
09069Z-ZF-1	Biowish Technologies Int Promissory Note	C	03/31/2022	MATURITY		438,540	438,540	429,635	438,260	0	279	0	279	0	438,540	0	0	0	0	03/31/2022	4.C Z
09659W-2C-7	BNP Paribas SA-BNP 3 1/2 11/16/27	D	01/18/2022	BNP PARIBAS		46,845,000	45,000,000	43,573,900	44,063,085	0	7,114	0	7,114	0	44,070,199	0	2,774,801	2,774,801	280,000	11/16/2027	1.G FE
111013-AL-2	Sky Ltd-SENIOR UNSECURED	D	01/18/2022	GOLDMAN		5,283,250	5,000,000	4,981,000	4,994,298	0	127	0	127	0	4,994,425	0	288,825	288,825	64,583	09/16/2024	1.G FE
13877P-AA-5	Canyon CLO 2021-4 Ltd-CANYC 2021-4A A	D	03/10/2022	VARIOUS		49,702,250	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	(297,750)	(297,750)	274,122	10/15/2034	1.A FE
14316W-AA-7	Carlyle Global Market St-CGMS 2021-7A A1	D	03/09/2022	VARIOUS		49,846,500	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	(153,500)	(153,500)	274,366	10/15/2035	1.A FE
15137E-BN-2	Cent CLO 21 Ltd-CECLO 2014-21A A1R3	D	02/24/2022	VARIOUS		15,904,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	(96,000)	(96,000)	61,388	07/27/2030	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
2027A0-JZ-3	Commonwealth Bank of Aus-SENIOR UNSECURE	D	01/18/2022	GOLDMAN		7,676,970	7,000,000	6,994,820	6,996,873	0	59	0	59	0	6,996,931	0	680,039	680,039	94,033	03/16/2028	1.D FE
21684A-AC-0	Cooperatieve Rabobank UA-SUBORDINATED	D	01/20/2022	GOLDMAN		5,354,400	5,000,000	4,992,400	4,997,169	0	159	0	159	0	4,997,329	0	357,071	357,071	103,299	08/04/2025	2.A FE
225433-AR-2	Credit Suisse Group Fund-SENIOR UNSECURE	D	01/20/2022	CREDIT SUISSE SECURI		5,409,950	5,000,000	4,998,800	4,999,609	0	(9)	0	(9)	0	4,999,600	0	410,350	410,350	60,667	04/17/2026	2.A FE
22546Q-AP-2	CREDIT SUISSE NEW YORK-SR UNSECURED	D	03/21/2022	CREDIT SUISSE SECURI		38,542,260	38,000,000	37,899,030	37,971,609	0	3,188	0	3,188	0	37,974,797	0	567,463	567,463	742,319	09/09/2024	1.F FE
25156P-BB-8	Deutsche Telekom Interna-SENIOR UNSECURE	D	01/18/2022	U B S SECURITIES		29,254,381	26,730,000	26,554,727	26,608,351	0	323	0	323	0	26,608,675	0	2,645,706	2,645,706	94,205	06/21/2028	2.A FE
26827E-AC-9	ECAF I Ltd-ECAF 2015-1A A2	D	03/15/2022	PAYDOWN		299,999	299,999	299,999	292,042	0	7,957	0	7,957	0	299,999	0	0	0	3,710	06/15/2040	4.C FE
278300-AJ-7	Eaton Vance CLO 2020-1 L-EATON 2020-1A A	D	03/09/2022	VARIOUS		49,863,350	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	(136,650)	(136,650)	238,327	10/15/2034	1.A FE
28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D	02/15/2022	PAYDOWN		1,809,498	1,809,498	1,809,498	1,808,322	0	1,176	0	1,176	0	1,809,498	0	0	0	8,583	02/15/2029	1.A FE
28853R-AL-3	Ellington CLO IV Ltd-ECLO 2019-4A AR	D	01/18/2022	PAYDOWN		1,520,350	1,520,350	1,520,350	1,520,350	0	0	0	0	0	1,520,350	0	0	0	0	04/15/2029	1.A FE
29278G-AA-6	Enel Finance Internation-SENIOR UNSECURE	D	01/21/2022	BNP PARIBAS		7,379,750	7,000,000	6,929,300	6,958,900	0	383	0	383	0	6,959,283	0	420,467	420,467	42,292	05/25/2027	2.A FE
30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D	03/18/2022	VARIOUS		15,892,147	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	(107,853)	(107,853)	36,015	12/16/2036	1.A FE
34961L-AJ-8	Fortress Credit BSL IV L-FCBSL 2017-1A B	D	01/26/2022	PAYDOWN		3,000,000	3,000,000	2,949,375	2,975,659	0	24,341	0	24,341	0	3,000,000	0	0	0	30,600	10/26/2029	1.C FE
381362-AL-6	GoldenTree Credit Opport-GTCOP 2012-1A A	D	03/18/2022	PAYDOWN		9,326,984	9,326,984	9,326,759	9,326,984	0	0	0	0	0	9,326,984	0	0	0	0	06/15/2034	1.A FE
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	01/18/2022	PAYDOWN		3,462,782	3,462,782	3,462,782	3,462,923	0	(142)	0	(142)	0	3,462,782	0	0	0	15,934	10/15/2029	1.A FE
39809L-AA-2	Greystone CRE Notes 2019-GSTNE 2019-FL2	D	01/19/2022	WELLS FARGO		28,000,000	28,000,000	27,899,609	27,930,800	0	624	0	624	0	27,931,423	0	68,577	68,577	37,101	09/15/2037	1.A FE
40049J-BB-2	Grupo Televisa SAB-SENIOR UNSECURED	D	01/20/2022	MERRILL LYNCH INTERN		12,846,000	12,000,000	12,069,320	12,032,141	0	(173)	0	(173)	0	12,031,968	0	814,032	814,032	268,250	01/30/2026	2.A FE
404280-AW-9	HSBC Holdings PLC-SENIOR UNSECURED	D	01/19/2022	CREDIT SUISSE SECURI		8,605,040	8,000,000	7,988,400	7,994,959	0	131	0	131	0	7,995,090	0	609,951	609,951	127,089	03/08/2026	1.G FE
404280-BK-4	HSBC HOLDINGS PLC-SENIOR UNSECURED	D	01/19/2022	CREDIT SUISSE SECURI		30,693,310	29,000,000	28,609,200	28,737,779	0	2,194	0	2,194	0	28,739,974	0	1,953,336	1,953,336	416,672	03/13/2028	1.G FE
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	D	02/22/2022	PAYDOWN		477,707	477,707	476,035	475,954	0	1,753	0	1,753	0	477,707	0	0	0	2,344	05/22/2039	1.C FE
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	03/15/2022	PAYDOWN		58,798	58,798	58,797	58,799	0	(1)	0	(1)	0	58,798	0	0	0	393	07/15/2039	2.A FE
44841C-AB-0	Hutchison Whampoa Intern-SENIOR UNSECURE	D	01/13/2022	MATURITY		5,000,000	5,000,000	4,962,500	4,999,838	0	162	0	162	0	5,000,000	0	0	0	115,625	01/13/2022	1.F FE
44932B-AQ-9	ICG US CLO 2018-3 LTD-ICG 2018-3A AR	D	02/24/2022	MORGAN		18,844,200	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	(155,800)	(155,800)	86,541	01/24/2032	1.A FE
46603B-AN-9	Ivy Hill Middle Market C-IVYH 9A AR	D	03/03/2022	PAYDOWN		7,000,000	7,000,000	7,000,000	6,997,497	0	2,503	0	2,503	0	7,000,000	0	0	0	28,126	01/18/2030	1.A FE
46651N-AA-2	JOL Air Ltd-JOLAR 2019-1 A	D	03/15/2022	PAYDOWN		216,152	216,152	216,641	216,212	0	(60)	0	(60)	0	216,152	0	0	0	1,550	04/15/2044	2.A FE
470473-AH-2	Jamestown CLO V Ltd-JTWN 2014-5A B2R	D	01/17/2022	PAYDOWN		2,386,179	2,386,179	2,386,179	2,386,317	0	(138)	0	(138)	0	2,386,179	0	0	0	22,907	01/17/2027	1.A FE
47048H-AQ-0	Jamestown CLO X Ltd-JTWN 2017-10A A2R	D	02/14/2022	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	18,116	07/17/2029	1.B FE
478375-AR-9	Johnson Controls Interna-SENIOR UNSECURE	D	01/19/2022	BARCLAYS CAPITAL INC		7,751,487	7,289,000	7,236,811	7,262,536	0	425	0	425	0	7,262,961	0	488,526	488,526	123,974	02/14/2026	2.B FE
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D	03/15/2022	PAYDOWN		211,908	211,908	211,901	211,908	0	0	0	0	0	211,908	0	0	0	1,112	12/15/2042	3.C FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	03/15/2022	PAYDOWN		160,910	160,910	156,370	157,888	0	3,022	0	3,022	0	160,910	0	0	0	1,099	12/15/2038	2.B FE
539439-AQ-2	Lloyds Banking Group PLC-SENIOR UNSECURE	D	01/18/2022	GOLDMAN		39,742,300	38,000,000	37,381,620	37,578,823	0	2,713	0	2,713	0	37,581,537	0	2,160,763	2,160,763	275,397	11/07/2028	1.F FE
53944Y-AB-9	Lloyds Banking Group PLC-SUBORDINATED	D	01/19/2022	CREDIT SUISSE SECURI		19,431,900	18,000,000	17,999,150	18,000,537	0	79	0	79	0	18,000,616	0	1,431,284	1,431,284	272,025	03/24/2026	2.A FE
53946J-AA-2	LoanCore 2019-CRE2 Issue-LNCR 2019-CRE2	D	01/15/2022	PAYDOWN		642,293	642,293	621,217	641,344	0	949	0	949	0	642,293	0	0	0	864	05/15/2036	1.A FE
53946M-AA-5	LoanCore 2018-CRE1 Issue-LNCR 2018-CRE1	D	03/15/2022	PAYDOWN		188,446	188,446	167,481	177,520	0	10,925	0	10,925	0	188,446	0	0	0	592	05/15/2028	1.A FE
55312H-AA-7	MMcapS Funding XVII Ltd-MMCAP 17A A1	D	03/01/2022	PAYDOWN		1,418	1,418	1,351	1,378	0	40	0	40	0	1,418	0	0	0	0	12/01/2035	1.C FE
55446M-AA-5	MACH 1 Cayman 2019-1 Ltd	D	03/15/2022	PAYDOWN		567,112	567,112	567,093	567,105	0	6	0	6	0	567,112	0	0	0	3,256	10/15/2039	1.G FE
55608P-AQ-7	Macquarie Bank Ltd-SENIOR UNSECURED	D	01/20/2022	DEUTSCHE BANK SECURI		4,271,960	4,000,000	3,994,120	3,997,818	0	118	0	118	0	3,997,935	0	274,025	274,025	77,778	07/29/2025	1.F FE
55608P-AW-4	Macquarie Bank Ltd-SENIOR UNSECURED	D	01/18/2022	GOLDMAN		10,674,400	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	674,400	674,400	200,417	01/15/2026	1.F FE
55819Y-AA-8	Madison Park Funding XXV-MDPK 2017-26A A	D	02/09/2022	BOFAMLSEC		7,999,200	8,000,000	8,004,400	8,002,726	0	(76)	0	(76)	0	8,002,650	0	(3,450)	(3,450)	31,418	07/29/2030	1.A FE
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C	01/19/2022	WELLS FARGO		32,050,016	32,000,000	32,000,000	32,000,000	0	0	0	0	0	32,000,000	0	50,016	50,016	4,971	11/15/2035	1.A FE
58003U-AC-2	MF1 2020-FL4 Ltd-MF1 2020-FL4 AS	C	01/19/2022	WELLS FARGO		12,018,756	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	18,756	18,756	2,264	11/15/2035	1.A FE
59319W-AA-9	MF1 2020-FL3 Ltd-MF1 2020-FL3 A	C	01/19/2022	VARIOUS		13,180,918	13,180,918	13,180,918	13,180,918	0	0	0	0	0	13,180,918	0	0	0	1,408	07/15/2035	1.A FE
606822-AN-4	Mitsubishi UFJ Financial-SENIOR UNSECURE	D	03/31/2022	MITSUBISHI UFJ SEC I		10,093,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	93,000	93,000	226,748	02/22/2027	1.G FE
61033R-AJ-2	Monroe Capital Mml Clo 2-MCMML 2017-1A A	D	01/24/2022	PAYDOWN		4,584,212	4,584,212	4,584,212	4,584,212	0	0	0	0	0	4,584,212	0	0	0	17,096	04/22/2029	1.A FE
62856R-AC-9	MYRIAD INTL HOLDINGS BV-SR UNSECURED	D	03/18/2022	GOLDMAN SACHS INTERN		6,581,250	6,500,000	6,497,530	6,499,126	0	(266)	0	(266)	0	6,498,861	0	82,389	82,389	239,326	07/21/2025	2.C FE
62947Q-AZ-1	NXP BV / NXP Funding LLC-SENIOR UNSECURE	D	02/17/2022	TORONTO DOMINION SEC		10,491,900	10,000,000	9,997,100	9,998,460	0	569	0	569	0	9,999,029	0	492,871	492,871	231,563	03/01/2024	2.B FE
63859W-AE-9	Nationwide Building Soci-SUBORDINATED	D	01/21/2022	GOLDMAN		33,410,048	31,600,000	30,860,606	31,205,144	0	5,283	0	5,283	0	31,210,427	0	2,199,621	2,199,621	459,956	09/14/2026	2.B FE
638602-BP-6	NATIONWIDE BLDG SOCIETY-SENIOR UNSECURED	D	03/31/2022	VARIOUS		48,769,360	48,000,000	48,463,900	48,195,151	0	(14,073)	0	(14,073)	0	48,181,078	0	588,282	588,282	1,298,267	07/21/2025	1.E FE
64129U-BS-3	Neuberger Berman CLO XVI-NEUB 2014-17A A	D	02/18/2022	WELLS FARGO		9,975,000	10,000,000	10,003,125	10,002,323	0	(105)	0	(105)	0	10,002,218	0	(27,218)	(27,218)	40,984	04/22/2029	1.A FE
65130P-AW-0	Newfleet CLO 2016-1 Ltd-NEWFL 2016-1A A2	D	01/20/2022	PAYDOWN		828,332	828,332	828,332	828,302	0	30	0	30	0	828,332	0	0	0	8,010	04/20/2028	1.A FE
67108F-AN-6	OZLM Funding IV Ltd-OZLMF 2013-4A A1R	D	03/16/2022	BOFAMLSEC		16,579,101	16,679,847	16,686,519	16,683,771	0	26,939	0	26,939	0	16,710,711	0	(131,610)	(131,610)	97,079	10/22/2030	1.A FE
67115L-AA-2	Oak Hill Credit Partners-OAKC 2021-16A A	D	03/09/2022	VARIOUS		47,133,875	47,500,000	47,500,000	47,500,000	0	0	0	0	0	47,500,000	0	(366,125)	(366,125)	278,361	10/18/2034	1.A FE
682337-AA-8	One Eleven Funding III L-OELF 2019-3A A1	D	03/09/2022	BAIRD		18,180,900	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	180,900	180,900	301,750	07/19/2037	1.A FE
686330-AJ-0	ORIX Corp-SENIOR UNSECURED	D	03/31/2022	SMBC NIKKO SECURITIE		13,108,550	13,000,000	12,973,090	12,984,424	0	298	0	298	0	12,984,722	0	123,828	123,828	342,044	07/18/2027	1.G FE
686330-AL-5	ORIX Corp-SENIOR UNSECURED	D	03/17/2022	GOLDMAN		7,690,800	7,500,000	7,493,625	7,497,527	0	12	0	12	0	7,497,539	0	193,261	193,261	206,719	01/16/2024	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
69346T-AA-2	PFP 2019-5 Ltd-PFP 2019-5 A	D	01/19/2022	VARIOUS		612,209	612,209	606,087	607,668	0	562	0	562	0	608,231	0	3,979	3,979	645	04/14/2036	1.A FE
69346W-AA-5	PFP 2019-6 Ltd-PFP 2019-6 A	D	03/16/2022	PAYDOWN		32,115	32,115	31,773	31,964	0	150	0	150	0	32,115	0	0	0	31	04/14/2037	1.A FE
69702E-AA-3	Palmer Square CLO Ltd-PLMRS 2021-4A A	D	02/11/2022	WELLS FARGO		49,934,575	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	(65,425)	(65,425)	249,446	10/15/2034	1.A FE
72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 CLA	D	03/15/2022	PAYDOWN		330,448	330,448	330,446	330,443	0	6	0	6	0	330,448	0	0	0	1,774	06/15/2044	2.B FE
780097-BA-8	Natwest Group PLC-SENIOR UNSECURED	D	01/20/2022	JEFFERIESLLC		31,679,310	29,000,000	29,793,870	29,443,790	0	(6,101)	0	(6,101)	0	29,437,689	0	2,241,621	2,241,621	421,467	04/05/2026	2.A FE
80283L-AJ-2	Santander UK PLC-SENIOR UNSECURED	D	03/17/2022	GOLDMAN		18,999,156	18,600,000	18,825,552	18,659,716	0	(5,205)	0	(5,205)	0	18,654,512	0	344,644	344,644	388,533	03/13/2024	1.E FE
80306A-AA-8	SAPPHIRE AVIATION FINANC-SAPA 2018-1A A	D	03/15/2022	PAYDOWN		119,249	119,249	120,051	119,761	0	(512)	0	(512)	0	119,249	0	0	0	742	03/15/2040	2.B FE
803169-AQ-4	Saranac CLO III Ltd-SRANC 2014-3A AFR	D	03/09/2022	BNP PARIBAS		24,718,381	24,698,128	24,698,128	24,700,306	0	(262)	0	(262)	0	24,700,044	0	18,337	18,337	221,564	06/22/2030	1.A FE
80382S-AR-9	Sail Net Interest Margin-SAILN 2003-5 A	D	03/27/2022	PAYDOWN		1,100	1,100	0	8	0	1,092	0	1,092	0	1,100	0	0	0	14	06/27/2033	1.A FM
806854-AH-8	Schlumberger Investment -SR UNSECURED	D	03/18/2022	CITIGROUP GLOBAL MAR		6,102,000	6,000,000	5,979,600	5,995,702	0	375	0	375	0	5,996,077	0	105,923	105,923	67,525	12/01/2023	1.F FE
83438J-AA-4	Soloso CDO 2007-1 Ltd-SERIES 2007-1A CLA	D	01/07/2022	PAYDOWN		85,371	85,371	78,648	78,737	0	6,634	0	6,634	0	85,371	0	0	0	84	10/07/2037	1.F FE
83609Y-AC-0	Sounds Point CLO IV-R LT-SERIES 13-3RA C	D	02/09/2022	BOFAMLSEC		33,521,505	33,587,000	33,596,871	33,595,100	0	(236)	0	(236)	0	33,594,864	0	(73,359)	(73,359)	140,354	04/18/2031	1.A FE
85208H-AA-1	Sprite 2017-1 Ltd-SPRTE 2017-1 A	D	03/15/2022	PAYDOWN		4,643,987	4,643,987	4,626,602	4,639,038	0	4,950	0	4,950	0	4,643,987	0	0	0	24,018	12/15/2037	2.B FE
853254-AZ-3	Standard Chartered PLC-SENIOR UNSECURED	D	01/18/2022	GOLDMAN		10,593,400	10,000,000	9,972,300	9,987,104	0	136	0	136	0	9,987,241	0	606,159	606,159	110,250	04/12/2026	1.G FE
85573L-AA-9	START Ireland-STARR 2019-1 A	D	03/15/2022	PAYDOWN		141,346	141,346	141,340	141,345	0	1	0	1	0	141,346	0	0	0	1,105	03/15/2044	2.B FE
85816B-DE-7	Steele Creek CLO 2015-1 -STCR 2015-1A BR	D	03/21/2022	PAYDOWN		11,237,500	11,237,500	11,237,500	11,237,500	0	0	0	0	0	11,237,500	0	0	0	46,225	05/21/2029	1.A FE
87168B-AC-4	SYMP-SYMP 2021-28A A	D	03/09/2022	BOFAMLSEC		49,450,250	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	(549,750)	(549,750)	303,517	10/23/2034	1.A FE
87267J-AA-1	TruPS Financials Note Se-TFINS 2018-2A A	D	03/30/2022	PAYDOWN		1,718,423	1,718,423	1,718,423	1,717,622	0	801	0	801	0	1,718,423	0	0	0	8,521	09/30/2039	1.B FE
87268R-AA-2	TruPS Financials Note Se-TFINS 2019-2A A	D	02/28/2022	PAYDOWN		590,690	590,690	590,690	590,690	0	0	0	0	0	590,690	0	0	0	3,696	02/28/2039	1.B FE
87275Q-AA-5	TPG Real Estate Finance -TRTX 2018-FL2 A	D	02/17/2022	PAYDOWN		22,030,837	22,030,837	21,177,142	21,982,522	0	48,315	0	48,315	0	22,030,837	0	0	0	0	11/15/2037	1.A FE
88606W-AA-0	Thunderbolt Aircraft Lea-SERIES 17-A CLA	D	03/15/2022	PAYDOWN		112,976	112,976	112,971	113,019	0	(43)	0	(43)	0	112,976	0	0	0	696	05/17/2032	1.G FE
88607A-AA-7	Thunderbolt III Aircraft-TBOLT 2019-1 A	D	03/15/2022	PAYDOWN		203,843	203,843	203,835	203,840	0	3	0	3	0	203,843	0	0	0	945	11/15/2039	1.G FE
89153V-AG-4	Total Capital Internatio-SENIOR UNSECURE	D	03/17/2022	JP MORGAN SECURITIES		26,049,890	25,583,000	25,400,747	25,541,929	0	3,580	0	3,580	0	25,545,509	0	504,381	504,381	646,824	01/15/2024	1.E FE
89153V-AL-3	Total Capital Internatio-SR UNSECURED	D	03/18/2022	JP MORGAN SECURITIES		22,456,940	22,000,000	21,834,780	21,958,746	0	4,447	0	4,447	0	21,963,193	0	493,747	493,747	371,250	04/10/2024	1.E FE
89400P-AE-3	Transurban Finance Co Pt-FIRST LIEN	D	01/19/2022	DEUTSCHE BANK SECURI		10,681,400	10,000,000	9,912,300	9,955,495	0	736	0	736	0	9,956,231	0	725,169	725,169	193,646	02/02/2026	2.A FE
89412K-AA-8	Trapeza Cdo XI Ltd-TRAP 2006-11A A1	D	01/10/2022	PAYDOWN		437,240	437,240	413,738	421,187	0	16,053	0	16,053	0	437,240	0	0	0	504	10/10/2041	1.C FE
89413A-AA-9	Trapeza Cdo IX Ltd-TRAP 2005-9A A1	D	01/27/2022	PAYDOWN		10,390	10,390	9,335	9,182	0	1,208	0	1,208	0	10,390	0	0	0	12	01/27/2040	1.C FE
89413C-AA-5	Trapeza CDO X Ltd-TRAP 2006-10A A1	D	01/06/2022	PAYDOWN		339,854	339,854	316,489	315,899	0	23,955	0	23,955	0	339,854	0	0	0	405	07/06/2041	1.C FE
89413G-AA-6	Trapeza Cdo Xii Ltd-SERIES 2007-12A CLAS	D	01/06/2022	PAYDOWN		20,493	20,493	17,035	15,688	0	4,805	0	4,805	0	20,493	0	0	0	22	04/06/2042	1.C FE
89641U-AC-5	TRINITY ACQ PLC SR NT	D	01/18/2022	GOLDMAN		10,796,900	10,000,000	9,957,800	9,980,441	0	289	0	289	0	9,980,730	0	816,170	816,170	152,778	03/15/2026	2.B FE
89707W-AB-4	Tropic CDO III Ltd-TROPC 2004-1A A2L	D	01/18/2022	PAYDOWN		7,821,302	7,821,302	6,422,853	6,600,650	0	1,220,652	0	1,220,652	0	7,821,302	0	0	0	20,717	07/15/2034	1.C FE
89707Y-AA-2	Tropic CDO IV Ltd-TROPC 2004-4A A1L	D	01/18/2022	PAYDOWN		985,273	985,273	764,951	694,417	0	290,856	0	290,856	0	985,273	0	0	0	1,440	04/15/2035	1.A FE
89708B-AA-1	Tropic CDO V Ltd-TROPC 2006-5A A1L1	D	01/18/2022	PAYDOWN		92,486	92,486	83,300	81,753	0	10,734	0	10,734	0	92,486	0	0	0	101	07/15/2036	1.C FE
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	03/21/2022	PAYDOWN		1,244,950	1,244,950	1,220,051	1,223,877	0	21,073	0	21,073	0	1,244,950	0	0	0	5,613	09/20/2039	1.D FE
898203-AB-0	TruPS Financials Note Se-TFINS 2017-2A A	D	03/21/2022	PAYDOWN		569,120	569,120	557,738	544,866	0	24,254	0	24,254	0	569,120	0	0	0	0	09/20/2039	1.D FE
89820U-AB-0	TruPS Financials Note Se-TFINS 2018-1A A	D	12/31/2021	PAYDOWN		0	0	0	0	0	6,817	0	6,817	0	0	0	0	0	0	03/30/2039	1.D FE
89820X-AA-6	TruPS Financials Note Se-TFINS 2020-2A A	D	01/18/2022	PAYDOWN		538,100	538,100	538,100	538,100	0	0	0	0	0	538,100	0	0	0	0	07/15/2041	1.C FE
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	D	02/02/2022	VARIOUS		205,204	205,204	205,204	205,204	0	0	0	0	0	205,204	0	0	0	0	02/02/2039	1.C FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	01/18/2022	PAYDOWN		821,754	821,754	821,754	821,754	0	0	0	0	0	821,754	0	0	0	0	04/15/2040	1.C FE
902133-AR-8	Tyco Electronics Group S-SENIOR UNSECURE	D	03/18/2022	MORGAN		6,092,280	6,000,000	5,976,840	5,993,256	0	496	0	496	0	5,993,752	0	98,528	98,528	132,825	08/01/2024	1.G FE
90342W-AA-5	US Capital Funding V Ltd-USCAP 2006-5A A	D	01/10/2022	PAYDOWN		287,909	287,909	238,965	242,150	0	45,759	0	45,759	0	287,909	0	0	0	291	10/10/2040	1.F FE
90352J-AC-7	UBS GROUP FUNDING SWITZE-SENIOR UNSECURE	D	01/20/2022	U B S SECURITIES		48,821,566	43,000,000	45,288,996	42,916,759	0	844	0	844	0	45,324,149	0	3,497,417	3,497,417	603,808	03/23/2028	1.G FE
94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	D	03/03/2022	BOFAMLSEC		14,909,400	15,000,000	15,009,375	15,008,682	0	30,695	0	30,695	0	15,039,377	0	(129,977)	(129,977)	78,909	10/20/2031	1.A FE
95023A-AA-8	Wellfleet CLO Ltd-WELF 2021-2A A1	D	03/22/2022	MORGAN		46,405,500	47,000,000	47,000,000	47,000,000	0	0	0	0	0	47,000,000	0	(594,500)	(594,500)	119,507	07/15/2034	1.A FE
965249-AH-8	WhiteHorse IX Ltd-WITEH 2014-9A B2R	D	01/17/2022	PAYDOWN		1,063,697	1,063,697	1,063,697	1,063,697	0	0	0	0	0	1,063,697	0	0	0	9,494	07/17/2026	1.A FE
96525W-AC-7	WhiteHorse X Ltd-WITEH 2015-10A B2	D	01/17/2022	PAYDOWN		2,266,976	2,266,976	2,266,976	2,266,976	0	0	0	0	0	2,266,976	0	0	0	0	04/17/2027	1.A FE
97316D-AA-4	Wind River CLO Ltd-WINDR 2021-3A A	D	02/24/2022	BARCLAYS CAPITAL INC		20,720,910	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	(279,090)	(279,090)	31,941	07/20/2033	1.A FE
984851-AF-2	Yara International ASA-SENIOR UNSECURED	D	01/24/2022	STIFEL NICOLAUS		7,726,180	7,000,000	6,982,360	6,988,281	0	(38)	0	(38)	0	6,988,243	0	737,937	737,937	50,799	06/01/2028	2.B FE
98944P-AB-3	Zephyrus Capital Aviatio-ZCAP 2018-1 A	C	03/15/2022	PAYDOWN		378,033	378,033	372,432	373,600	0	4,433	0	4,433	0	378,033	0	0	0	0	10/15/2038	2.C FE
P4900*-AA-4	Gran Americas Usme Provi Senior Secured	D	02/28/2022	SINKING PAYMENT		172,876	172,876	172,876	172,876	0	0	0	0	0	172,876	0	0	0	0	03/31/2031	2.B PL
P4900*-AB-2	Gran Americas Usme Provi Senior Secured	D	02/28/2022	SINKING PAYMENT		15,374	15,374	15,374	15,374	0	0	0	0	0	15,374	0	0	0	0	03/31/2031	2.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,608,532,756	5,394,205,597	5,349,605,724	5,349,920,815	330,631	11,349,072	0	11,679,703	0	5,372,816,155	0	234,546,451	234,546,451	66,398,654	XXX	XXX
00216C-AD-5	AQ Sunshine Inc./Term Loan 3/19		12/31/2021	CA_CASH_CLOSE		(2,873)	(2,873)	(2,873)	(2,873)	0	0	0	0	0	(2,873)	0	0	0	0	04/15/2025	.
00216C-AF-0	AQ SUNSHINE INC. - TERM LOAN B		12/31/2021	CA_CASH_CLOSE		(1,003)	(1,003)	(1,003)	(1,003)	0	0	0	0	0	(1,003)	0	0	0	0	04/15/2025	.

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
00216C-AH-6	AQ SUNSHINE INC. - TRANCHE C TERM LOAN		12/31/2021	CA_CASH_CLOSE		(279)	(279)	(279)	(279)	0	0	0	0	0	(279)	0	0	0	0	04/15/2025	
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		03/31/2022	CA_CASH_CLOSE		5,569	5,569	5,569	5,569	0	0	0	0	0	5,569	0	0	0	0	07/31/2026	1.F Z
00228*-AB-2	ATI RESTORATION LLC - INITIAL DDTL		12/31/2021	CA_CASH_CLOSE		(2,666)	(2,666)	(2,666)	(2,666)	0	0	0	0	0	(2,666)	0	0	0	0	07/31/2026	
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		12/31/2021	CA_CASH_CLOSE		(6,340)	(6,340)	(6,340)	(6,340)	0	0	0	0	0	(6,340)	0	0	0	0	05/11/2024	
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		01/04/2022	CA_CASH_CLOSE		1,094	1,094	1,094	1,094	0	0	0	0	0	1,094	0	0	0	0	02/07/2026	3.A PL
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa		01/04/2022	CA_CASH_CLOSE		318	318	318	318	0	0	0	0	0	318	0	0	0	0	02/07/2026	3.A PL
00843@-AA-7	AffiniPay Midco, LLC/Term Loan 2/20		01/03/2022	CA_CASH_CLOSE		1,883	1,883	1,883	1,883	0	0	0	0	0	1,883	0	0	0	0	03/02/2026	3.A PL
00843@-AB-5	AFFINIPAY MIDCO LLC - INCREMENTAL TERM		01/03/2022	CA_CASH_CLOSE		189	189	189	189	0	0	0	0	0	189	0	0	0	0	03/02/2026	3.B PL
00843@-AC-3	AFFINIPAY MIDCO LLC - 2ND AMENDMENT TL		01/04/2022	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	0	03/02/2026	4.A Z
02124T-AA-1	Qatar Airways Senior Term Loa		02/14/2022	CA_CASH_CLOSE		547,613	547,613	545,429	0	0	0	0	0	0	545,429	0	2,184	2,184	0	05/06/2031	1.D PL
02254G-AE-3	ALVOGN TL B-EXT 1L USD		03/31/2022	CA_CASH_CLOSE		100,000	100,000	95,000	0	0	0	0	0	0	95,000	0	5,000	5,000	0	12/01/2023	4.C FE
03272*-AA-3	ANAQUA PARENT HOLDINGS INC. - TERM LOAN		12/31/2021	CA_CASH_CLOSE		(372)	(372)	(372)	(372)	0	0	0	0	0	(372)	0	0	0	0	04/10/2026	
05351K-A#-6	Avant Credit Card Master Avant Master Tr		12/31/2021	BANK LOANS BABSON CA		2,250,000	2,250,000	2,250,000	0	0	0	0	0	0	2,250,000	0	0	0	0	12/18/2023	1.F Z
05351K-A*-0	Avant Cr Card Master Tr 2021-VFN1 Cl A		12/31/2021	BANK LOANS BABSON CA		30,000,000	30,000,000	30,000,000	0	0	0	0	0	0	30,000,000	0	0	0	0	12/18/2023	3.B Z
05351K-A@-8	Avant Credit Card Master Avant Master Tr		12/31/2021	BANK LOANS BABSON CA		3,750,000	3,750,000	3,750,000	0	0	0	0	0	0	3,750,000	0	0	0	0	12/18/2023	2.B Z
07386*-AA-7	Bearcat Buyer 1st Lien Term Loan		03/31/2022	CA_CASH_CLOSE		5,132	5,132	4,993	5,092	0	(49)	0	(49)	0	5,042	0	90	90	0	07/09/2026	4.A PL
07386*-AB-5	Bearcat Buyer, Inc.- Advarra (Delayed Dr		03/31/2022	CA_CASH_CLOSE		1,063	1,063	1,063	1,063	0	0	0	0	0	1,063	0	0	0	0	07/08/2026	4.A PL
07386*-AD-1	Bearcat Buyer, Inc./2019 Incremental Fir		03/31/2022	CA_CASH_CLOSE		880	880	861	874	0	(7)	0	(7)	0	867	0	13	13	0	07/09/2026	4.A PL
12464@-AA-0	CAI Software - Term Loan		12/28/2021	DIRECT		0	0	0	0	0	(990)	0	(990)	0	0	0	0	0	0	12/10/2028	4.C Z
12721#-AB-5	CVP Holdco Inc./Term Loan 10/19		12/31/2021	CA_CASH_CLOSE		(1,887)	(1,887)	(1,887)	(1,887)	0	0	0	0	0	(1,887)	0	0	0	0	10/31/2025	
12721#-AC-3	CVP HOLDCO INC. - DELAYED DRAW TERM LOA		03/31/2022	CA_CASH_CLOSE		1,007	1,007	1,007	(814)	0	0	0	0	0	1,007	0	0	0	0	10/31/2025	3.B PL
14855J-AB-1	Castlelake Aircraft Secu Class A Loans		02/15/2022	CA_CASH_CLOSE		955,409	955,409	954,342	0	0	0	0	0	0	954,342	0	1,066	1,066	0	08/03/2041	1.G FE
14886M-AM-3	Checkout Holding Corp-CHKOUT TL EXIT 1L		12/28/2021	DIRECT		0	0	0	0	0	65,948	0	65,948	0	0	0	0	0	0	02/15/2023	
14886M-AN-1	Checkout Holding Corp-CHKOUT PIK-TERM EX		12/31/2021	DIRECT		0	0	0	0	0	824,562	0	824,562	0	0	0	0	0	0	08/15/2023	
000000-00-0	BDP International Inc. - 2021 Tranche B4		12/31/2021	DIRECT		0	0	0	0	0	(21,229)	0	(21,229)	0	0	0	0	0	0	12/19/2024	
15674@-AA-9	Cerberus SWC II		02/23/2022	CA_CASH_CLOSE		1,990,000	1,990,000	1,990,000	1,990,000	0	0	0	0	0	1,990,000	0	0	0	0	11/20/2026	1.D
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS INC. -		03/31/2022	CA_CASH_CLOSE		1,526	1,526	1,526	1,526	0	0	0	0	0	1,526	0	0	0	0	01/20/2027	3.A PL
22458#-AC-1	Crash Champions LLC - 2021 Delayed Draw		01/31/2022	CA_CASH_CLOSE		41,959	41,959	41,959	0	0	0	0	0	0	41,959	0	0	0	0	08/05/2025	4.C Z
24360@-AC-6	DECOPAC INC. - TERM B LOAN		03/31/2022	CA_CASH_CLOSE		2,099	2,099	2,099	2,099	0	0	0	0	0	2,099	0	0	0	0	05/15/2028	3.B PL
25403#-AR-7	DILIGENT CORPORATION		12/31/2021	CA_CASH_CLOSE		(97)	(97)	(97)	(97)	0	0	0	0	0	(97)	0	0	0	0	08/04/2025	
25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER		03/31/2022	CA_CASH_CLOSE		469	469	464	466	0	(1)	0	(1)	0	465	0	4	4	0	08/04/2025	3.C PL
25403#-AU-0	DILIGENT CORPORATION (FKA DIAMOND MERGER		03/31/2022	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	0	08/04/2025	3.C PL
000000-00-0	DistroKid Senior Term Loa		01/05/2022	CA_CASH_CLOSE		17,414	17,414	17,065	17,065	0	15	0	15	0	17,080	0	334	334	0	09/30/2027	4.C Z
26869@-AA-1	Standard Elevator Systems - Term Loan		12/28/2021	DIRECT		0	0	0	0	0	(610)	0	(610)	0	0	0	0	0	0	12/02/2027	4.C Z
26887@-AA-9	EP WEALTH ADVISORS LLC - TERM LOAN		03/31/2022	CA_CASH_CLOSE		1,275	1,275	1,275	1,275	0	0	0	0	0	1,275	0	0	0	0	09/04/2026	1.F PL
26888*-AA-0	EPS Nass Parent Inc. - Term Loan		03/31/2022	CA_CASH_CLOSE		1,142	1,142	1,142	1,142	0	0	0	0	0	1,142	0	0	0	0	04/19/2028	2.C PL
28619*-AC-8	ELEMICA PARENT INC. - AMENDMENT NO. 1 T		03/31/2022	CA_CASH_CLOSE		332	332	332	332	0	0	0	0	0	332	0	0	0	0	09/18/2025	3.B PL
28619*-AD-6	ELEMICA PARENT INC. - AMENDMENT NO. 1 D		03/31/2022	CA_CASH_CLOSE		858	858	858	858	0	0	0	0	0	858	0	0	0	0	09/18/2025	3.B PL
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS LLC		03/31/2022	CA_CASH_CLOSE		450	450	450	450	0	0	0	0	0	450	0	0	0	0	12/18/2026	3.A PL
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS LLC		12/31/2021	CA_CASH_CLOSE		(600)	(600)	(600)	(600)	0	0	0	0	0	(600)	0	0	0	0	12/18/2026	
29668#-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION -		12/31/2021	CA_CASH_CLOSE		(3,436)	(3,436)	(3,436)	(3,436)	0	0	0	0	0	(3,436)	0	0	0	0	11/16/2026	
29668#-AC-2	ESSENTIAL SERVICES HOLDING CORPORATION -		12/31/2021	CA_CASH_CLOSE		(2,611)	(2,611)	(2,611)	(2,611)	0	0	0	0	0	(2,611)	0	0	0	0	11/16/2026	
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term		03/16/2022	CA_CASH_CLOSE		436,875	436,875	436,875	436,875	0	0	0	0	0	436,875	0	0	0	1,383	09/20/2029	1.F PL
30319*-AA-1	FSS Buyer LLC Initial Term Loan		03/31/2022	CA_CASH_CLOSE		18,633	18,633	18,260	18,260	0	18	0	18	0	18,278	0	355	355	0	08/31/2028	5.B GI
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se		02/18/2022	CA_CASH_CLOSE		3,400,000	3,400,000	3,400,000	0	0	0	0	0	0	3,400,000	0	0	0	(10,920)	06/16/2029	1.D PL
35921#-AA-6	Frontline Technologies Intermediate Hold		03/31/2022	CA_CASH_CLOSE		12,480	12,480	12,480	12,480	0	0	0	0	0	12,480	0	0	0	0	09/18/2023	3.C PL
35921@-AC-4	Frontline Technologies Intermediate Hold		03/31/2022	CA_CASH_CLOSE		1,535	1,535	1,535	1,535	0	0	0	0	0	1,535	0	0	0	0	09/18/2023	3.C PL
36457W-AD-3	GALWAY BORROWER LLC - CLOSING DATE TERM		12/31/2021	CA_CASH_CLOSE		815	815	815	0	0	0	0	0	0	815	0	0	0	0	09/29/2028	3.B PL
38870#-AH-6	GraphPad Software Inc. DDTL		12/28/2021	DIRECT		0	0	0	0	0	(264)	0	(264)	0	0	0	0	0	0	04/27/2027	
000000-00-0	Gutter Buyer Inc.		12/31/2021	DIRECT		0	0	0	0	0	(250)	0	(250)	0	0	0	0	0	0	03/08/2025	
40476@-AB-5	Hanley Wood LLC - 2021 Incremental Term		12/28/2021	DIRECT		0	0	0	0	0	(874)	0	(874)	0	0	0	0	0	0	12/10/2024	4.C Z
000000-00-0	Hanley Wood LLC		12/31/2021	DIRECT		0	0	0	0	0	(1,235)	0	(1,235)	0	0	0	0	0	0	12/10/2024	
41902@-AA-9	Sigma Electric Manufacturing Corporation		12/31/2021	CA_CASH_CLOSE		5,199	5,199	5,095	5,235	0	(71)	0	(71)	0	5,164	0	35	35	0	10/31/2023	3.A PL
42983#-AB-5	HIGH STREET BUYER INC. - DELAYED DRAW T		12/31/2021	CA_CASH_CLOSE		214	214	214	214	0	0	0	0	0	214	0	0	0	0	04/14/2028	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
42983#-AC-3	HIGH STREET BUYER INC. - DELAYED DRAW T		12/31/2021	CA_CASH_CLOSE		(108)	(108)	(108)	(108)	0	0	0	0	0	(108)	0	0	0	0	04/14/2028	3.B PL
45004K-AC-0	IRI Holdings Inc-TL 1L USD		03/31/2022	CA_CASH_CLOSE		4,688	4,688	4,641	4,681	0	(20)	0	(20)	0	4,661	0	27	27	0	12/03/2025	4.B FE
45763F-AN-8	Inmar Inc-INMARI TL 1L USD		03/31/2022	CA_CASH_CLOSE		8,990	8,990	8,541	9,025	0	(243)	0	(243)	0	8,782	0	208	208	0	05/01/2024	4.C FE
46126#-AA-6	IntraPac International LLC/U.S. Term Loa		03/31/2022	CA_CASH_CLOSE		3,701	3,701	3,618	3,689	0	(35)	0	(35)	0	3,653	0	48	48	0	01/11/2026	3.B PL
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T		03/31/2022	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	0	01/11/2026	5.B GI
48240#-AA-5	K2 Insurance Services LLC/Term Loan 7/1		03/31/2022	CA_CASH_CLOSE		11,842	11,842	11,529	11,842	0	(157)	0	(157)	0	11,685	0	157	157	0	07/01/2026	2.C PL
48240#-AB-3	K2 Insurance Services LLC/Delayed Draw		03/31/2022	CA_CASH_CLOSE		1,431	1,431	1,431	1,431	0	0	0	0	0	1,431	0	0	0	0	07/01/2026	2.C PL
48773#-AC-4	KELLERMEYER BERGENSONS SERVICES LLC - 2		12/31/2021	CA_CASH_CLOSE		(1,870)	(1,870)	(1,870)	(1,870)	0	0	0	0	0	(1,870)	0	0	0	0	11/07/2026	
48881#-AB-5	Kene Acquisition Inc./Term Loan 8/19		03/31/2022	CA_CASH_CLOSE		3,081	3,081	3,003	3,056	0	(27)	0	(27)	0	3,030	0	51	51	0	08/10/2026	3.B PL
48881#-AC-3	Kene Acquisition Inc./Delayed Draw Term		03/31/2022	CA_CASH_CLOSE		513	513	513	513	0	0	0	0	0	513	0	0	0	0	08/10/2026	3.B PL
51206#-AB-7	LAKERS BUYER INC. - INITIAL DELAYED DRA		03/31/2022	CA_CASH_CLOSE		128	128	128	128	0	0	0	0	0	128	0	0	0	0	03/22/2027	3.B PL
55183*-AC-7	Lynx Franchising LLC - 2021-09 Increment		12/28/2021	DIRECT		0	0	0	0	0	(3,393)	0	(3,393)	0	0	0	0	0	0	12/23/2026	4.C
55371*-AU-9	MRI Software LLC/Term Loan 2/20		03/31/2022	CA_CASH_CLOSE		3,524	3,524	3,524	0	0	0	0	0	0	3,524	0	0	0	0	02/10/2026	4.A PL
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		12/31/2021	CA_CASH_CLOSE		115	115	115	0	0	0	0	0	0	115	0	0	0	0	02/10/2026	4.A PL
55371*-AZ-8	MRI SOFTWARE LLC - TRANCHE 3 DELAYED DRA		12/31/2021	CA_CASH_CLOSE		7	7	7	0	0	0	0	0	0	7	0	0	0	0	02/10/2026	4.A Z
55418#-AB-2	Mac Lean-Fogg Company/Delayed Draw Term		03/31/2022	CA_CASH_CLOSE		488	488	488	488	0	0	0	0	0	488	0	0	0	0	12/22/2025	3.B PL
56629#-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO		03/30/2022	CA_CASH_CLOSE		816	816	800	801	0	0	0	0	0	801	0	15	15	0	06/23/2028	3.B PL
57780#-AA-2	MAVERICK ACQUISITION INC. - TERM LOAN		03/31/2022	CA_CASH_CLOSE		780	780	780	780	0	0	0	0	0	780	0	0	0	0	06/01/2027	4.C PL
59509#-AA-6	Micromeritics Instrument Corp./Term Loan		03/11/2022	CA_CASH_CLOSE		28,201	28,201	28,201	28,201	0	0	0	0	0	28,201	0	0	0	0	12/18/2025	2.B PL
60367*-AA-9	Ministry Brands LLC/Delayed Draw Term L		02/24/2022	CA_CASH_CLOSE		2,331,138	2,331,138	2,331,138	2,319,539	0	5,807	0	5,807	0	2,325,346	0	5,792	5,792	0	12/02/2022	3.C PL
60367*-AB-7	Ministry Brands LLC/Incremental Term Lo		02/24/2022	CA_CASH_CLOSE		265,173	265,173	262,503	266,707	0	(2,105)	0	(2,105)	0	264,602	0	571	571	0	12/02/2022	3.C PL
60367*-AD-3	Ministry Brands LLC/Delayed Draw Term L		02/24/2022	CA_CASH_CLOSE		51,283	51,283	51,283	51,281	0	1	0	1	0	51,282	0	1	1	0	12/02/2022	3.C PL
62900*-AA-9	NCWS INTERMEDIATE INC. - DELAYED DRAW T		03/31/2022	CA_CASH_CLOSE		(10)	(10)	(10)	(10)	0	0	0	0	0	(10)	0	0	0	0	12/29/2026	3.A PL
62900*-AB-7	NCWS INTERMEDIATE INC. - CLOSING DATE T		03/31/2022	CA_CASH_CLOSE		722	722	722	722	0	0	0	0	0	722	0	0	0	0	12/29/2026	3.A PL
62929#-AB-0	NM GRC Holdco LLC/Delayed Draw Term Loa		12/31/2021	CA_CASH_CLOSE		(7)	(7)	(7)	(7)	0	0	0	0	0	(7)	0	0	0	0	02/09/2024	
62976#-AE-6	NSM Insurance Group LLC/Dollar Term Loa		03/31/2022	CA_CASH_CLOSE		10,374	10,374	10,374	10,374	0	0	0	0	0	10,374	0	0	0	0	05/11/2026	3.A PL
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC - DELAYED		01/13/2022	CA_CASH_CLOSE		14	14	14	14	0	0	0	0	0	14	0	0	0	0	05/19/2027	3.A Z
65716#-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		12/31/2021	CA_CASH_CLOSE		(963)	(963)	(963)	(963)	0	0	0	0	0	(963)	0	0	0	0	09/15/2027	
65716#-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES INC.		12/31/2021	CA_CASH_CLOSE		(140)	(140)	(140)	(140)	0	0	0	0	0	(140)	0	0	0	0	09/15/2027	
67008*-AA-9	TERM LOAN - LX191049		12/31/2021	CA_CASH_CLOSE		(1,408)	(1,408)	(1,408)	(1,408)	0	0	0	0	0	(1,408)	0	0	0	0	12/01/2026	
67116#-AA-4	OSP HAMILTON PURCHASER LLC INITIAL TERM		12/31/2021	DIRECT		0	0	0	0	0	37,018	0	37,018	0	0	0	0	0	0	12/28/2027	
000000-00-0	The Promise Homes Borrower I LLC - SFR T		12/31/2021	DIRECT		0	0	0	0	0	(26,744)	0	(26,744)	0	0	0	0	0	0	12/23/2023	
000000-00-0	Opendoor Property Trust I - Revolver		03/17/2022	CA_CASH_CLOSE		4,410,634	4,410,634	4,410,634	0	0	0	0	0	0	4,410,634	0	0	0	5,069	07/08/2023	2.B Z
000000-00-0	Policy Services Company, 1L PIK Toggle D		01/31/2022	BANK LOANS BABSON CA		1,236,842	1,315,789	1,236,842	0	0	0	0	0	0	1,236,842	0	0	0	0	06/21/2026	5.B Z
000000-00-0	Policy Services Company, 1L PIK Toggle T		01/31/2022	BANK LOANS BABSON CA		7,147,368	7,368,421	7,147,368	0	0	0	0	0	0	7,147,368	0	0	0	0	06/21/2026	5.B Z
71571E-AD-1	PES Holdings LLC-PHIENE PIK-TERM C-EXIT		12/31/2021	DIRECT		0	0	0	0	0	1,556,131	0	1,556,131	0	0	0	0	0	0	12/31/2022	
71667*-AA-3	Petroleum Service Group LLC/Delayed Draw		01/04/2022	CA_CASH_CLOSE		136	136	136	136	0	0	0	0	0	136	0	0	0	0	07/23/2025	3.B PL
71667*-AB-1	Petroleum Service Group LLC/Term Loan 7/		01/04/2022	CA_CASH_CLOSE		6,834	6,834	6,682	6,743	0	0	0	0	0	6,743	0	90	90	0	07/23/2025	3.B PL
74140#-AA-0	Project Potter Buyer LLC - Term Loan		03/31/2022	CA_CASH_CLOSE		3,419	3,419	3,419	3,419	0	0	0	0	0	3,419	0	0	0	0	04/17/2027	3.C PL
74140#-AB-8	PROJECT POTTER BUYER LLC - 2020 INCREME		03/31/2022	CA_CASH_CLOSE		751	751	751	751	0	0	0	0	0	751	0	0	0	0	04/23/2027	3.C PL
74140#-AC-6	PROJECT POTTER BUYER LLC - TERM LOAN		03/31/2022	CA_CASH_CLOSE		854	854	854	854	0	0	0	0	0	854	0	0	0	0	04/23/2027	3.C PL
74140#-AD-4	PROJECT POTTER BUYER LLC - DELAYED DRAW		03/31/2022	CA_CASH_CLOSE		290	290	290	290	0	0	0	0	0	290	0	0	0	0	04/23/2027	3.C PL
74142K-AF-6	Pretium Packaging, LLC First lien term		03/31/2022	CA_CASH_CLOSE		1,480	1,480	1,472	1,472	0	0	0	0	0	1,472	0	7	7	0	10/02/2028	4.C FE
74273J-AE-3	Pro Mach Inc. First Lien Term		12/28/2021	DIRECT		0	0	0	0	0	(395)	0	(395)	0	0	0	0	0	0	08/31/2028	4.C FE
74273J-AF-0	Pro Mach Inc. Delayed Draw Te		02/17/2022	VARIOUS		98,530	98,530	98,530	0	0	(73)	0	(73)	0	98,530	0	0	0	0	08/31/2028	4.C FE
74309#-AA-7	PRODUCTION RESOURCE GROUP L.L.C. - DELA		12/31/2021	CA_CASH_CLOSE		(1,361)	(1,361)	(1,361)	(1,361)	0	0	0	0	0	(1,361)	0	0	0	0	08/21/2024	
74309#-AC-3	PRODUCTION RESOURCE GROUP L.L.C. - DELA		12/31/2021	CA_CASH_CLOSE		(1)	(1)	(1)	(1)	0	0	0	0	0	(1)	0	0	0	0	08/21/2024	5.B Z
74309#-AD-1	PRODUCTION RESOURCE GROUP L.L.C. - SECO		12/31/2021	CA_CASH_CLOSE		(460)	(460)	(460)	(460)	0	0	0	0	0	(460)	0	0	0	0	08/21/2024	
74719#-AA-1	Pyramid Management Advisors LLC/Term Lo		03/31/2022	CA_CASH_CLOSE		3,712	3,712	3,712	3,712	0	0	0	0	0	3,712	0	0	0	0	07/15/2023	3.C FE
74719#-AB-9	Pyramid Management Advisors LLC/Delayed		03/31/2022	CA_CASH_CLOSE		1,376	1,376	1,376	1,376	0	0	0	0	0	1,376	0	0	0	0	07/15/2023	3.C Z
74719#-AC-7	Pyramid Management Advisors LLC/Delayed		03/31/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/15/2023	3.C Z
74741#-AA-5	Olympia Acquisition Inc./Term Loan 9/19		02/28/2022	CA_CASH_CLOSE		830	830	830	830	0	0	0	0	0	830	0	0	0	0	09/24/2026	3.C PL
75000#-AE-8	RSC Acquisition Inc./Term Loan 10/19		03/31/2022	CA_CASH_CLOSE		1,611	1,611	1,611	1,611	0	0	0	0	0	1,611	0	0	0	0	10/30/2026	3.C PL
75046T-AB-0	Radius Aerospace Inc-RADAER TL 1L USD		01/31/2022	CA_CASH_CLOSE		39,191	39,191	38,505	38,821	0	0	0	0	0	38,821	0	370	370	0	03/29/2025	3.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY INC - T		03/31/2022	CA_CASH_CLOSE		2,117	2,117	2,117	2,117	0	0	0	0	0	2,117	0	0	0	0	12/31/2026	3.B PL
75734@-AC-7	Reddy Ice Holdings Inc./Delayed Draw Te		12/31/2021	CA_CASH_CLOSE		(662)	(662)	(662)	(662)	0	0	0	0	0	(662)	0	0	0	0	07/01/2025	
76252@-AA-1	Rialto Management Group LLC/Term Loan 1		03/24/2022	CA_CASH_CLOSE		124,483	124,483	123,238	123,866	0	0	0	0	0	123,866	0	617	617	0	12/02/2024	2.B PL
78415#-AA-9	SFR 3-040 LLC - Delayed Draw Term Loan		12/31/2021	DIRECT		0	0	0	0	0	(11,972)	0	(11,972)	0	0	0	0	0	0	12/02/2026	
78494*-AA-7	SPC RECEIVABLES FDG II TR SECD REV LN FA		01/04/2022	VARIOUS		20,307,127	20,307,127	20,307,127	0	0	8,340	0	8,340	0	20,307,127	0	0	0	0	10/19/2029	1.F Z
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN		01/03/2022	CA_CASH_CLOSE		1,440	1,440	1,440	1,440	0	0	0	0	0	1,440	0	0	0	0	08/04/2024	2.C FE
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T		01/03/2022	CA_CASH_CLOSE		45	45	45	45	0	0	0	0	0	45	0	0	0	0	08/04/2024	2.B Z
000000-00-0	Standard Elevator Systems		12/31/2021	DIRECT		0	0	0	0	0	(576)	0	(576)	0	0	0	0	0	0	12/02/2027	
000000-00-0	Standard Elevator Systems		12/31/2021	DIRECT		0	0	0	0	0	(678)	0	(678)	0	0	0	0	0	0	12/02/2027	
82565#-AA-9	SHUR-CO ACQUISITION INC. - TERM LOAN		12/31/2021	CA_CASH_CLOSE		(4,219)	(4,219)	(4,219)	(4,219)	0	0	0	0	0	(4,219)	0	0	0	0	06/30/2027	
85789#-AA-2	STEALTH HOLDING LLC - U.S. INITIAL TERM		01/04/2022	CA_CASH_CLOSE		572	572	572	572	0	0	0	0	0	572	0	0	0	0	03/02/2026	3.C PL
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		01/04/2022	CA_CASH_CLOSE		132	132	132	0	0	0	0	0	0	132	0	0	0	0	03/02/2026	3.C PL
000000-00-0	Stockbridge More Communities - Delayed D		12/28/2021	DIRECT		0	0	0	0	0	(7,808)	0	(7,808)	0	0	0	0	0	0	08/06/2024	2.A Z
86803@-AA-4	Sunshine Sub LLC/Term Loan 5/18		02/10/2022	CA_CASH_CLOSE		1,617,903	1,617,903	1,585,545	1,631,424	0	(22,969)	0	(22,969)	0	1,608,455	0	9,448	9,448	0	05/27/2024	3.A PL
86803@-AB-2	Sunshine Sub LLC/Delayed Draw Term Loan		02/10/2022	CA_CASH_CLOSE		957,597	957,597	957,597	957,597	0	0	0	0	0	957,597	0	0	0	0	05/27/2024	3.A PL
87300*-AE-4	THG Acquisition LLC - 2020 Delayed Draw		12/31/2021	CA_CASH_CLOSE		(420)	(420)	(420)	(420)	0	0	0	0	0	(420)	0	0	0	0	12/02/2026	3.A PL
88233F-AK-6	Vistra Operations Co LLC-VST TL B3 1L US		03/31/2022	CA_CASH_CLOSE		13,695	13,695	12,463	12,463	0	376	0	376	0	12,839	0	856	856	0	12/31/2025	2.C FE
90212T-AD-3	2U INC. - INITIAL TERM LOAN		03/31/2022	CA_CASH_CLOSE		938	938	921	925	0	(2)	0	(2)	0	923	0	14	14	0	12/30/2024	4.B PL
000000-00-0	US SFE Asset - Term Loan		02/25/2022	CA_CASH_CLOSE		20,271,523	20,271,523	20,271,523	0	0	0	0	0	0	20,271,523	0	0	0	0	03/02/2023	
91830@-AD-5	VLS Recovery Services LLC/Term Loan 10/		01/04/2022	CA_CASH_CLOSE		7,301	7,301	7,116	7,242	0	0	0	0	0	7,242	0	59	59	0	10/17/2024	3.A PL
91830@-AF-0	VLS Recovery Services LLC/Delayed Draw		01/04/2022	CA_CASH_CLOSE		1,196	1,196	1,181	1,191	0	0	0	0	0	1,191	0	5	5	0	10/17/2024	3.A PL
91830@-AH-6	VLS Recovery Services LLC/Second Amendm		01/04/2022	CA_CASH_CLOSE		1,034	1,034	998	1,019	0	0	0	0	0	1,019	0	15	15	0	10/17/2024	3.A PL
91830@-AJ-2	VLS RECOVERY SERVICES LLC - DELAYED DRA		01/04/2022	CA_CASH_CLOSE		1,505	1,505	1,505	1,505	0	0	0	0	0	1,505	0	0	0	0	10/17/2024	3.A PL
92943H-AB-5	W.R. Grace & Co. TL B		03/31/2022	VARIOUS		872	872	870	0	0	(39)	0	(39)	0	870	0	2	2	0	09/22/2028	4.A FE
92975@-AA-4	TA/WEG Holdings LLC/Term Loan 9/19		01/03/2022	CA_CASH_CLOSE		3,731	3,731	3,731	3,731	0	0	0	0	0	3,731	0	0	0	0	10/02/2025	3.B Z
93279#-AA-3	WALNUT PARENT INC. - INITIAL TERM LOAN		02/25/2022	CA_CASH_CLOSE		4,085	4,085	4,085	4,085	0	0	0	0	0	4,085	0	0	0	0	11/09/2027	3.B PL
96811*-AA-5	Wildcat BuyerCo Inc./Term Loan 2/20		03/31/2022	CA_CASH_CLOSE		615	615	615	615	0	0	0	0	0	615	0	0	0	0	02/27/2026	2.C PL
96811*-AB-3	Wildcat BuyerCo Inc./Delayed Draw Term		03/31/2022	CA_CASH_CLOSE		527	527	527	527	0	0	0	0	0	527	0	0	0	0	02/27/2026	2.C PL
97383*-AA-1	WINEBOW HOLDINGS INC. (VINTNER GROUP I		03/31/2022	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	0	07/01/2025	3.C PL
97959@-AA-3	Woodland Foods Inc - Term Loan		12/31/2021	DIRECT		0	0	0	0	0	(528)	0	(528)	0	0	0	0	0	0	11/30/2027	4.C Z
98415D-A@-3	XIFIN Inc./Term Loan 02/20		03/31/2022	CA_CASH_CLOSE		813	813	813	813	0	0	0	0	0	813	0	0	0	0	02/06/2026	3.A PL
000000-00-0	Scaled Agile Inc		12/31/2021	DIRECT		0	0	0	0	0	(365)	0	(365)	0	0	0	0	0	0	12/15/2023	
000000-00-0	Opendoor Property Trust I		12/31/2021	DIRECT		0	0	0	0	0	(109,093)	0	(109,093)	0	0	0	0	0	0	07/08/2023	
000000-00-0	Hanley Wood LLC		12/31/2021	DIRECT		0	0	0	0	0	(285)	0	(285)	0	0	0	0	0	0	12/10/2024	
000000-00-0	BDP International Inc. (BDP Buyer LLC)		12/31/2021	DIRECT		0	0	0	0	0	(135)	0	(135)	0	0	0	0	0	0	12/19/2024	
000000-00-0	Infrastripe LLC		12/31/2021	DIRECT		0	0	0	0	0	(8,624)	0	(8,624)	0	0	0	0	0	0	10/02/2024	
000000-00-0	eShipping DDTL		12/31/2021	DIRECT		0	0	0	0	0	(324)	0	(324)	0	0	0	0	0	0	11/05/2027	
000000-00-0	Polara (VSC Polara LLC)		12/31/2021	DIRECT		0	0	0	0	0	(385)	0	(385)	0	0	0	0	0	0	12/03/2027	
C9300#-AA-9	STEALTH HOLDING LLC - CANADIAN INITIAL T		01/04/2022	CA_CASH_CLOSE		703	703	703	703	0	0	0	0	0	703	0	0	0	0	03/02/2026	3.C PL
G9341J-AN-0	Veritas US Inc. - 2021 USD Term Loan B		12/31/2021	DIRECT		0	0	0	0	0	(528)	0	(528)	0	0	0	0	0	0	09/01/2025	4.C FE
C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter		03/31/2022	CA_CASH_CLOSE		1,886	1,886	1,843	1,875	0	(16)	0	(16)	0	1,859	0	27	27	0	01/11/2026	3.B PL
C8655*-AA-6	Syntax Systems Ltd - Senior Term Loan	A	12/28/2021	DIRECT		0	0	0	0	0	(332)	0	(332)	0	0	0	0	0	0	10/29/2028	4.C IF
03979*-AA-9	RTI Surgical	C	12/31/2021	CA_CASH_CLOSE		(7,767)	(7,767)	(7,767)	(7,767)	0	0	0	0	0	(7,767)	0	0	0	0	07/20/2026	
000000-00-0	Veritas Bermuda Ltd Inc USD TLB (Aug 21)	C	12/28/2021	DIRECT		0	0	0	0	0	(519)	0	(519)	0	0	0	0	0	0	09/01/2025	
G3166*-AA-5	CIP VIII Holdings SPV L.P - Term Loan	C	12/28/2021	DIRECT		0	0	0	0	0	(2,265)	0	(2,265)	0	0	0	0	0	0	12/14/2026	1.F Z
G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter	C	03/31/2022	CA_CASH_CLOSE		1,017	1,017	1,017	1,017	0	0	0	0	0	1,017	0	0	0	0	03/29/2025	3.B Z
N1603L-AD-9	Bright Bidco BV-BRIGBI TL B 1L USD	D	03/21/2022	CA_CASH_CLOSE		4,087	4,087	2,513	2,513	0	(130)	0	(130)	0	2,383	0	1,704	1,704	0	06/30/2024	5.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						102,522,028	102,822,028	102,471,579	7,996,437	0	2,271,871	0	2,271,871	0	102,492,859	0	29,165	29,165	(4,468)	XXX	XXX
2509999997. Total - Bonds - Part 4						6,242,503,863	6,026,983,796	6,000,422,707	5,898,279,364	330,631	14,918,809	0	15,249,440	0	6,011,766,634	0	229,567,075	229,567,075	72,257,457	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						6,242,503,863	6,026,983,796	6,000,422,707	5,898,279,364	330,631	14,918,809	0	15,249,440	0	6,011,766,634	0	229,567,075	229,567,075	72,257,457	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
704881-SS-1	Policy Services Company LLC Warrants Cla		01/31/2022	DLB ACCOUNTING ONLY	477.000	0		0	0	0	0	0	0	0	0	0	0	0	0		
704881-TT-8	Policy Services Company LLC Warrants Cla		01/31/2022	DLB ACCOUNTING ONLY	186.000	2		35	0	0	0	0	0	0	35	(33)	0	(33)	0		
704881-UU-3	Policy Services Company LLC Warrants Cla		01/31/2022	DLB ACCOUNTING ONLY	1,807.000	2		2	0	0	0	0	0	0	2	0	0	0	0		
704881-WW-7	Policy Services Company LLC Warrants Cla		01/31/2022	DLB ACCOUNTING ONLY	5,355.000	5		5	0	0	0	0	0	0	5	0	0	0	0		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						9	XXX	42	0	0	0	0	0	0	42	(33)	0	(33)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						9	XXX	42	0	0	0	0	0	0	42	(33)	0	(33)	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						9	XXX	42	0	0	0	0	0	0	42	(33)	0	(33)	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						9	XXX	42	0	0	0	0	0	0	42	(33)	0	(33)	0	XXX	XXX
6009999999 - Totals						6,242,503,872	XXX	6,000,422,749	5,898,279,364	330,631	14,918,809	0	15,249,440	0	6,011,766,676	(33)	229,567,075	229,567,042	72,257,457	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
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
AQ7 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2021	05/20/2026		6,607,383	41.5912	79,334			65,692		65,692	(60,159)	0	(3,867)				0001, 0014
PTP 570 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2021	04/06/2022		610,625	0.7715	7,972			153		153	(6,669)	0	(1,944)				0001, 0014
PTP 630 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2021	05/06/2022		92,277,483	42.0162	1,350,293			136,879		136,879	(130,980)	0	(329,250)				0001, 0014
140211 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2021	04/20/2022		8,184,626	5.2778	241,446			13,891		13,891	(218,027)	0	(58,873)				0001, 0014
PTP 650 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2021	05/06/2022		153,756,294	42.0162	2,437,146			247,053		247,053	(272,563)	0	(594,263)				0001, 0014
PTP 1246 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/20/2021	07/20/2022		39,163,049	1.0627	476,321			146,159		146,159	(185,932)	0	(116,144)				0001, 0014
PTP 1243 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/04/2021	06/06/2022		40,998,427	1.028	511,734			94,817		94,817	(113,996)	0	(124,099)				0001, 0014
PTP 1245 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022		48,402,812	1.0346	587,093			157,630		157,630	(178,749)	0	(143,154)				0001, 0014
140275 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2021	04/06/2022		13,015,384	5.2249	383,954			7,363		7,363	(412,560)	0	(93,622)				0001, 0014
PTP 1247 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/06/2021	08/05/2022		42,910,830	1.0708	511,589			179,899		179,899	(219,765)	0	(125,086)				0001, 0014
PTP 1248 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2021	09/06/2022		44,353,945	1.1127	543,315			236,224		236,224	(245,791)	0	(131,400)				0001, 0014
PTP 106 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/19/2022		36,635,424	1.07	456,050			177,910		177,910	(159,557)	0	(111,507)				0001, 0014
PTP 1244 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2021	06/20/2022		43,719,956	1.0141	556,197			124,273		124,273	1,281,842	0	(134,881)				0001, 0014
140298 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2021	05/20/2022		10,074,461	5.2798	295,182			41,245		41,245	(263,439)	0	(71,976)				0001, 0014
140311 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2021	05/06/2022		11,910,047	5.2917	350,155			35,495		35,495	(300,028)	0	(85,380)				0001, 0014
FLEX8 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/20/2020	04/20/2022		16,317,465	34.4312	250,318			9,610		9,610	12,727	0	(40,728)				0001, 0014
FLEX7 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/06/2020	04/06/2022		18,707,220	33.6095	286,832			3,671		3,671	12,281	0	(46,669)				0001, 0014
FLEX10 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/20/2020	05/20/2022		16,071,902	35.5754	220,779			20,622		20,622	8,676	0	(35,988)				0001, 0014

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)
FLEX12 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	12/18/2020	06/20/2022		14,483,396	37.0941	207,982			31,065		31,065	3,264	0	(33,717)				0001, 0014
FLEX11 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	12/04/2020	06/06/2022		12,153,824	36.9912	168,727			20,899		20,899	6,242	0	(27,353)				0001, 0014
FLEX108 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/20/2021	04/20/2022		133,926,966	41.3494	2,125,844			122,309		122,309	74,882	0	(518,357)				0001, 0014
FLEX96 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/06/2021	04/06/2022		60,395,328	40.7394	894,557			17,156		17,156	150,987	0	(218,125)				0001, 0014
FLEX135 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/20/2021	05/20/2022		116,550,232	41.5912	1,800,968			251,642		251,642	(222,888)	0	(439,140)				0001, 0014
FLEX97 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/06/2021	04/06/2022		177,292,750	40.7394	2,745,407			52,652		52,652	471,545	0	(669,428)				0001, 0014
FLEX136 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/20/2021	05/20/2022		82,470,336	41.5912	1,356,231			189,501		189,501	(180,435)	0	(330,697)				0001, 0014
PTP 810 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022		113,963,704	41.5912	1,336,223			186,705		186,705	(105,121)	0	(325,819)				0001, 0014
FLEX88 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/06/2021	04/06/2022		139,690,488	40.7394	1,531,557			29,372		29,372	231,456	0	(373,448)				0001, 0014
FLEX128 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/20/2021	05/20/2022		128,997,536	41.5912	1,421,718			198,651		198,651	(128,085)	0	(346,666)				0001, 0014
FLEX116 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/06/2021	05/06/2022		83,978,160	42.0162	900,856			91,320		91,320	(61,992)	0	(219,661)				0001, 0014
FLEX107 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/20/2021	04/20/2022		98,789,535	41.3494	1,121,259			64,511		64,511	77,057	0	(273,403)				0001, 0014
FLEX90 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/06/2021	04/06/2022		99,876,720	40.7394	1,141,369			21,889		21,889	174,843	0	(278,306)				0001, 0014
FLEX118 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/06/2021	05/06/2022		121,003,521	42.0162	1,383,832			140,279		140,279	(105,160)	0	(337,427)				0001, 0014
FLEX91 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/06/2021	04/06/2022		86,686,912	40.7394	1,048,987			20,118		20,118	163,938	0	(255,780)				0001, 0014
FLEX130 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/20/2021	05/20/2022		91,925,712	41.5912	1,142,684			159,663		159,663	(113,921)	0	(278,627)				0001, 0014
FLEX120 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/06/2021	05/06/2022		134,007,276	42.0162	1,595,320			161,717		161,717	(127,818)	0	(388,996)				0001, 0014
FLEX92 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/06/2021	04/06/2022		123,512,956	40.7394	1,562,645			29,969		29,969	248,489	0	(381,028)				0001, 0014
PTP 119 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2021	04/20/2022		95,313,501	41.3494	1,159,325			66,701		66,701	67,209	0	(282,685)				0001, 0014

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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)
FLEX131 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/20/2021	05/20/2022		100,609,160	41.5912	1,329,436			185,757		185,757	(140,143)	0	(324,164)				0001, 0014
FLEX94 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/06/2021	04/06/2022		126,477,902	40.7394	1,797,415			34,471		34,471	298,723	0	(438,274)				0001, 0014
FLEX133 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/20/2021	05/20/2022		99,145,084	41.5912	1,418,380			198,185		198,185	(161,578)	0	(345,851)				0001, 0014
FLEX29 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	01/20/2021	07/20/2022		11,821,335	38.5185	145,086			29,761		29,761	(3,571)	0	(23,650)				0001, 0014
FLEX13 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	01/06/2021	07/06/2022		15,348,640	37.4814	194,968			34,994		34,994	(817)	0	(31,781)				0001, 0014
FLEX52 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	02/19/2021	08/19/2022		11,963,325	39.0671	132,486			34,456		34,456	(8,944)	0	(21,596)				0001, 0014
FLEX45 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	02/05/2021	08/05/2022		19,067,232	38.8683	223,042			52,288		52,288	(10,953)	0	(36,357)				0001, 0014
FLEX66 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	03/19/2021	09/20/2022		18,382,773	39.131	207,538			65,658		65,658	(8,338)	0	(33,583)				0001, 0014
FLEX61 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	03/05/2021	09/06/2022		11,785,155	38.4194	138,936			40,418		40,418	(5,282)	0	(22,482)				0001, 0014
FLEX98 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/20/2021	10/20/2022		16,973,920	41.3494	230,728			85,892		85,892	(22,522)	0	(37,472)				0001, 0014
FLEX121 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/20/2021	11/18/2022		19,653,293	41.5912	275,480			117,344		117,344	(32,415)	0	(44,822)				0001, 0014
FLEX109 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/06/2021	11/04/2022		24,111,416	42.0162	310,783			124,427		124,427	(37,100)	0	(50,566)				0001, 0014
FLEX80 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/06/2021	04/06/2022		188,452,344	40.7394	1,077,310			20,661		20,661	141,267	0	(262,686)				0001, 0014
FLEX122 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/20/2021	05/20/2022		127,733,200	41.5912	755,350			105,542		105,542	(51,637)	0	(184,181)				0001, 0014
FLEX99 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/20/2021	04/20/2022		68,864,092	41.3494	594,944			34,230		34,230	47,820	0	(145,068)				0001, 0014
FLEX82 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/06/2021	04/06/2022		196,779,828	40.7394	1,610,167			30,880		30,880	225,226	0	(392,616)				0001, 0014
FLEX124 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/20/2021	05/20/2022		103,797,855	41.5912	847,643			118,438		118,438	(62,878)	0	(206,686)				0001, 0014
PTP 1265 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		1,505,328	0.7945	17,225			6,720		6,720	(11,356)	0	(4,212)				0001, 0014
FLEX110 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/06/2021	05/06/2022		144,074,021	42.0162	1,169,380			118,540		118,540	(54,036)	0	(285,137)				0001, 0014

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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)
FLEX101 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/20/2021	04/20/2022		100,975,200	41.3494	972,409			55,947		55,947	75,276	0	(237,108)				0001, 0014
FLEX126 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/20/2021	05/20/2022		87,155,819	41.5912	832,694			116,349		116,349	(67,543)	0	(203,040)				0001, 0014
FLEX112 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/06/2021	05/06/2022		88,901,280	42.0162	845,459			85,704		85,704	(48,950)	0	(206,153)				0001, 0014
FLEX103 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/20/2021	04/20/2022		129,744,076	41.3494	1,330,007			76,521		76,521	100,486	0	(324,303)				0001, 0014
FLEX86 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/06/2021	04/06/2022		102,928,060	40.7394	1,043,511			20,013		20,013	154,100	0	(254,445)				0001, 0014
FLEX114 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	05/06/2021	05/06/2022		81,327,600	42.0162	832,999			84,441		84,441	(52,865)	0	(203,115)				0001, 0014
FLEX105 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	04/20/2021	04/20/2022		89,392,026	41.3494	959,767			55,219		55,219	69,406	0	(234,025)				0001, 0014
FLEX137 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	06/04/2021	06/06/2022		75,069,424	1.7716	702,100			130,089		130,089	329,591	0	(170,264)				0001, 0014
FLEX138 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	06/04/2021	12/06/2022		21,752,209	42.2989	319,350			145,740		145,740	(32,527)	0	(51,677)				0001, 0014
FLEX139 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	06/18/2021	06/20/2022		63,001,495	1.6493	603,288			134,795		134,795	408,434	0	(146,301)				0001, 0014
FLEX140 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	06/18/2021	12/20/2022		17,975,940	41.6645	258,195			124,403		124,403	(22,364)	0	(41,781)				0001, 0014
FLEX141 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	06/18/2021	06/20/2022		62,280,095	41.6645	369,926			82,654		82,654	(16,372)	0	(89,710)				0001, 0014
FLEX143 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	06/18/2021	06/20/2022		103,592,946	41.6645	1,113,616			248,819		248,819	(66,908)	0	(270,059)				0001, 0014
FLEX145 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	06/18/2021	06/20/2022		101,969,697	41.6645	1,134,360			253,454		253,454	(69,992)	0	(275,090)				0001, 0014
PTP 1230 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	07/20/2021	07/20/2022		66,813,387	1.6939	632,127			193,968		193,968	382,519	0	(154,135)				0001, 0014
FLEX147 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	06/18/2021	06/20/2022		113,182,656	41.6645	1,342,103			299,870		299,870	(86,202)	0	(325,469)				0001, 0014
FLEX148 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	06/18/2021	06/20/2022		106,066,151	41.6645	1,519,372			339,478		339,478	(110,952)	0	(368,458)				0001, 0014
FLEX149 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	06/18/2021	06/20/2022		96,338,323	41.6645	1,617,280			361,354		361,354	(144,855)	0	(392,201)				0001, 0014
FLEX152 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	07/06/2021	07/06/2022		71,307,829	1.6812	688,311			184,807		184,807	447,910	0	(167,835)				0001, 0014

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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)
FLEX153 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	07/06/2021	01/06/2023		13,450,858	43.4354	219,045			112,515		112,515	(36,979)	0	(35,510)				0001, 0014
FLEX154 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	07/06/2021	07/06/2022		94,223,979	43.4354	1,183,702			317,816		317,816	(188,704)	0	(288,629)				0001, 0014
FLEX155 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	07/06/2021	07/06/2022		107,662,674	43.4354	1,398,034			375,363		375,363	(229,128)	0	(340,890)				0001, 0014
FLEX157 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	07/20/2021	01/20/2023		9,812,698	43.2306	159,071			85,765		85,765	(26,797)	0	(25,787)				0001, 0014
FLEX158 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		80,260,354	1.6464	756,204			265,918		265,918	383,103	0	(184,896)				0001, 0014
FLEX159 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/06/2021	02/06/2023		23,635,117	44.3652	305,344			174,085		174,085	(59,073)	0	(49,500)				0001, 0014
FLEX160 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		117,428,251	44.3652	707,400			248,756		248,756	(129,429)	0	(172,963)				0001, 0014
FLEX161 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		90,939,565	44.3652	767,196			269,783		269,783	(157,878)	0	(187,584)				0001, 0014
FLEX163 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		129,848,067	44.3652	1,195,344			420,341		420,341	(253,499)	0	(292,268)				0001, 0014
FLEX165 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		107,436,987	44.3652	1,057,553			371,887		371,887	(229,875)	0	(258,578)				0001, 0014
FLEX167 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		108,472,914	44.3652	1,134,600			398,980		398,980	(251,748)	0	(277,416)				0001, 0014
141229 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2021	08/05/2022		10,926,029	5.3282	317,947			111,806		111,806	(245,431)	0	(77,740)				0001, 0014
141230 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/19/2022		8,562,176	5.3553	250,016			97,534		97,534	(177,783)	0	(61,130)				0001, 0014
141231 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2021	09/06/2022		10,453,632	5.3799	306,291			133,170		133,170	(203,181)	0	(74,076)				0001, 0014
141234 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2021	07/20/2022		7,117,438	5.306	207,829			63,772		63,772	(170,526)	0	(50,676)				0001, 0014
141235 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/06/2021	07/06/2022		10,008,335	5.2949	292,243			78,465		78,465	(247,953)	0	(71,259)				0001, 0014
141236 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2021	06/20/2022		9,238,867	5.2349	271,623			60,690		60,690	(265,213)	0	(65,870)				0001, 0014
141237 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2021	06/06/2022		11,335,939	5.2882	331,009			61,331		61,331	(290,641)	0	(80,272)				0001, 0014
PTP 1475 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/18/2021	06/20/2022		140,246,548	41.6645	2,212,484			494,342		494,342	(183,331)	0	(536,542)				0001, 0014

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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)
PTP 1483 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2022		63,259,530	43.4354	1,054,836			283,216		283,216	(216,175)	0	(257,207)				0001, 0014
PTP 108 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/18/2021	06/20/2022		76,819,964	41.6645	766,312			171,220		171,220	(47,800)	0	(185,836)				0001, 0014
PTP 1294 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2022		110,806,283	42.2989	910,370			168,679		168,679	(64,617)	0	(220,771)				0001, 0014
PTP 1330 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2022		111,390,360	42.2989	1,056,401			195,736		195,736	(83,136)	0	(256,184)				0001, 0014
PTP 1363 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2022		99,553,813	42.2989	1,029,496			190,751		190,751	(86,790)	0	(249,660)				0001, 0014
PTP 1394 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2022		99,790,642	42.2989	1,080,352			200,174		200,174	(94,539)	0	(261,993)				0001, 0014
PTP 1409 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2022		104,329,006	42.2989	1,190,945			220,666		220,666	(109,104)	0	(288,812)				0001, 0014
PTP 1422 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2022		111,404,625	42.2989	1,336,638			247,660		247,660	(128,108)	0	(324,144)				0001, 0014
PTP 1436 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2022		83,068,002	42.2989	1,034,646			191,706		191,706	(102,720)	0	(250,909)				0001, 0014
PTP 1452 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2022		106,245,387	42.2989	1,406,067			260,525		260,525	(148,381)	0	(340,981)				0001, 0014
PTP 1464 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2022		122,297,674	42.2989	1,698,347			314,680		314,680	(188,549)	0	(411,861)				0001, 0014
PTP 1480 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2022		91,745,881	42.2989	1,501,256			278,162		278,162	(202,204)	0	(364,065)				0001, 0014
FLEX169 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		145,677,349	44.3652	1,594,383			560,662		560,662	(358,639)	0	(389,835)				0001, 0014
FLEX171 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		107,780,151	44.3652	1,231,174			432,940		432,940	(280,067)	0	(301,029)				0001, 0014
FLEX172 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		114,287,861	44.3652	1,386,378			487,518		487,518	(320,096)	0	(338,977)				0001, 0014
PTP 1396 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		138,201,630	43.4354	1,482,693			398,093		398,093	(252,819)	0	(361,533)				0001, 0014
PTP 1410 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		109,498,709	43.4354	1,227,802			329,657		329,657	(213,744)	0	(299,382)				0001, 0014
PTP 1423 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		90,853,356	43.4354	1,050,909			282,162		282,162	(185,826)	0	(256,249)				0001, 0014
PTP 1439 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		115,731,995	43.4354	1,392,861			373,974		373,974	(251,451)	0	(339,629)				0001, 0014

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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)
FLEX173 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		109,940,515	44.3652	1,423,202			500,467		500,467	(335,476)	0	(347,981)				0001, 0014
FLEX175 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		114,074,021	44.3652	1,698,750			597,363		597,363	(433,989)	0	(415,354)				0001, 0014
FLEX177 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		102,533,301	44.3652	1,661,184			584,153		584,153	(445,732)	0	(406,169)				0001, 0014
FLEX178 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/20/2021	08/19/2022		65,562,952	1.667	623,675			243,302		243,302	308,233	0	(152,492)				0001, 0014
FLEX179 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	08/20/2021	02/17/2023		20,962,906	44.4167	288,995			171,492		171,492	(57,142)	0	(47,107)				0001, 0014
FLEX180 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		78,206,169	1.7106	777,572			338,075		338,075	377,291	0	(188,054)				0001, 0014
FLEX183 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		72,376,392	45.3543	427,864			186,028		186,028	(84,946)	0	(103,478)				0001, 0014
FLEX185 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		95,327,482	45.3543	589,680			256,383		256,383	(117,512)	0	(142,613)				0001, 0014
FLEX187 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		89,263,158	45.3543	745,251			324,022		324,022	(154,929)	0	(180,237)				0001, 0014
FLEX189 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		124,568,987	45.3543	1,216,620			528,965		528,965	(263,858)	0	(294,237)				0001, 0014
FLEX191 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		98,878,043	45.3543	1,040,468			452,377		452,377	(229,870)	0	(251,635)				0001, 0014
FLEX193 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		101,750,104	45.3543	1,121,120			487,443		487,443	(250,511)	0	(271,140)				0001, 0014
FLEX195 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		106,531,581	45.3543	1,251,315			544,050		544,050	(284,538)	0	(302,628)				0001, 0014
FLEX196 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		126,139,379	45.3543	1,556,928			676,925		676,925	(358,842)	0	(376,540)				0001, 0014
FLEX197 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		120,839,729	45.3543	1,617,330			703,187		703,187	(379,878)	0	(391,148)				0001, 0014
FLEX199 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		104,489,051	45.3543	1,570,128			682,664		682,664	(381,228)	0	(379,732)				0001, 0014
FLEX201 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		121,665,177	45.3543	1,992,380			866,252		866,252	(513,535)	0	(481,853)				0001, 0014
FLEX182 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	09/03/2021	03/06/2023		15,755,857	45.3543	184,739			114,747		114,747	(38,407)	0	(29,949)				0001, 0014
PTP 1286 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		135,709,851	43.2306	821,446			252,060		252,060	(114,468)	0	(200,298)				0001, 0014

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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)
PTP 1311 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022		123,746,754	43.2306	1,102,815			338,398		338,398	(168,115)	0	(268,905)				0001, 0014
PTP 1336 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022		103,149,384	43.2306	1,025,411			314,647		314,647	(161,968)	0	(250,032)				0001, 0014
PTP 1368 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022		109,483,027	43.2306	1,170,577			359,191		359,191	(190,005)	0	(285,428)				0001, 0014
PTP 1398 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022		122,677,169	43.2306	1,356,998			416,394		416,394	(223,331)	0	(330,884)				0001, 0014
PTP 1411 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022		118,020,553	43.2306	1,380,760			423,685		423,685	(231,845)	0	(336,678)				0001, 0014
PTP 1425 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022		91,203,677	43.2306	1,121,477			344,125		344,125	(192,649)	0	(273,456)				0001, 0014
PTP 1440 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022		103,159,257	43.2306	1,352,958			415,154		415,154	(239,968)	0	(329,899)				0001, 0014
PTP 1455 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022		105,694,432	43.2306	1,575,135			483,329		483,329	(300,807)	0	(384,074)				0001, 0014
PTP 1466 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2022		103,939,317	43.2306	1,723,257			528,780		528,780	(354,635)	0	(420,192)				0001, 0014
FLEX203 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	03/20/2023		15,112,608	43.5773	166,906			108,519		108,519	(25,998)	0	(27,206)				0001, 0014
FLEX205 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		144,398,613	43.5773	883,304			421,082		421,082	(88,164)	0	(215,381)				0001, 0014
FLEX207 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		91,955,075	43.5773	780,416			372,034		372,034	(84,566)	0	(190,293)				0001, 0014
FLEX209 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		101,931,662	43.5773	1,002,800			478,047		478,047	(112,891)	0	(244,518)				0001, 0014
PTP 1338 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/19/2022		110,861,334	44.4167	1,049,720			409,506		409,506	(226,700)	0	(256,662)				0001, 0014
FLEX211 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		102,994,949	43.5773	1,109,540			528,931		528,931	(133,349)	0	(270,545)				0001, 0014
FLEX213 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		104,010,300	43.5773	1,188,486			566,566		566,566	(148,435)	0	(289,795)				0001, 0014
PTP 1427 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/19/2022		113,367,040	44.4167	1,359,517			530,361		530,361	(314,352)	0	(332,409)				0001, 0014
FLEX214 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		113,956,383	43.5773	1,390,592			662,912		662,912	(180,495)	0	(339,076)				0001, 0014
FLEX216 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		96,315,420	43.5773	1,260,792			601,035		601,035	(170,974)	0	(307,426)				0001, 0014

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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)
FLEX217 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		120,057,205	43.5773	1,849,870			881,856		881,856	(274,241)	0	(451,064)				0001, 0014
FLEX218 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		110,603,763	43.5773	1,895,799			903,751		903,751	(306,907)	0	(462,263)				0001, 0014
PTP 1442 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		89,307,767	44.4167	1,156,158			451,029		451,029	(275,190)	0	(282,687)				0001, 0014
FLEX219 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/06/2021	04/06/2023		13,362,285	43.6355	149,820			101,889		101,889	(24,799)	0	(24,377)				0001, 0014
FLEX221 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		74,040,708	43.6355	435,036			226,457		226,457	(44,972)	0	(106,077)				0001, 0014
FLEX222 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		107,588,506	43.6355	662,216			344,715		344,715	(69,628)	0	(161,472)				0001, 0014
FLEX224 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		99,649,536	43.6355	1,092,224			568,555		568,555	(144,318)	0	(266,323)				0001, 0014
FLEX225 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		126,527,254	43.6355	1,483,332			772,145		772,145	(201,594)	0	(361,689)				0001, 0014
FLEX227 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		107,947,488	43.6355	1,332,573			693,668		693,668	(186,006)	0	(324,929)				0001, 0014
FLEX229 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		110,429,400	43.6355	1,701,951			885,947		885,947	(269,482)	0	(414,996)				0001, 0014
PTP 163 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/20/2021	04/20/2022		60,179,371	1.6648	603,852			34,742		34,742	656,358	0	(147,241)				0001, 0014
PTP 165 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2022		75,394,193	1.6322	756,876			14,515		14,515	670,868	0	(184,553)				0001, 0014
PTP 167 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2021	05/20/2022		64,314,577	1.7596	629,667			87,981		87,981	379,918	0	(153,535)				0001, 0014
PTP 1284 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		72,695,568	43.4354	428,256			114,984		114,984	(54,034)	0	(104,424)				0001, 0014
PTP 1309 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		96,701,711	43.4354	598,106			160,587		160,587	(76,103)	0	(145,839)				0001, 0014
PTP 1334 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		116,947,094	43.4354	1,047,717			281,305		281,305	(150,271)	0	(255,471)				0001, 0014
PTP 1476 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		89,520,539	43.4354	1,323,328			355,305		355,305	(254,938)	0	(322,675)				0001, 0014
PTP 1481 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		121,658,134	43.4354	1,935,202			519,589		519,589	(398,882)	0	(471,871)				0001, 0014
PTP 1288 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/06/2021	08/05/2022		84,091,097	44.3652	495,388			174,202		174,202	(91,390)	0	(121,125)				0001, 0014

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

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PTP 1290 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		159,405,234	44.4167	970,396			378,561		378,561	(185,247)	0	(237,267)				0001, 0014
PTP 1313 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		56,267,406	44.4167	471,437			183,912		183,912	(96,606)	0	(115,269)				0001, 0014
PTP 1370 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		77,238,248	44.4167	770,485			300,574		300,574	(165,155)	0	(188,388)				0001, 0014
PTP 1399 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		106,462,057	44.4167	1,144,023			446,295		446,295	(251,143)	0	(279,720)				0001, 0014
PTP 1413 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		107,463,769	44.4167	1,206,333			470,603		470,603	(269,655)	0	(294,955)				0001, 0014
PTP 1457 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		109,954,697	44.4167	1,610,921			628,436		628,436	(406,631)	0	(393,879)				0001, 0014
PTP 1467 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		110,700,273	44.4167	1,819,069			709,637		709,637	(495,908)	0	(444,772)				0001, 0014
PTP 1362 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022		92,293,921	41.5912	949,438			132,661		132,661	(65,311)	0	(231,507)				0001, 0014
PTP 1282 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/04/2021	06/06/2022		157,584,913	42.2989	943,716			174,857		174,857	(44,322)	0	(228,857)				0001, 0014
PTP 1473 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/04/2021	06/06/2022		152,694,597	42.2989	2,342,305			433,997		433,997	(241,383)	0	(568,025)				0001, 0014
PTP 1307 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2022		128,881,647	41.6645	803,518			179,533		179,533	(32,430)	0	(194,859)				0001, 0014
PTP 1332 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2022		105,307,234	41.6645	943,669			210,847		210,847	(44,468)	0	(228,846)				0001, 0014
PTP 1437 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2022		110,065,344	41.6645	1,388,260			310,183		310,183	(86,467)	0	(336,663)				0001, 0014
PTP 1453 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2022		105,501,150	41.6645	1,415,950			316,370		316,370	(93,552)	0	(343,378)				0001, 0014
PTP 1366 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022		100,706,071	43.4354	1,004,340			269,658		269,658	(142,379)	0	(244,894)				0001, 0014
PTP 187 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2021	04/20/2022		124,462,865	41.3494	1,623,270			93,394		93,394	86,359	0	(395,811)				0001, 0014
PTP 189 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2021	05/06/2022		116,893,642	42.0162	1,484,001			150,433		150,433	(114,638)	0	(361,852)				0001, 0014
PTP 193 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/20/2021	04/20/2022		122,645,878	41.3494	1,783,182			102,594		102,594	101,757	0	(434,803)				0001, 0014
PTP 195 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2021	05/06/2022		99,610,747	42.0162	1,363,732			138,241		138,241	(118,223)	0	(332,526)				0001, 0014

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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)
FLEX232 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		112,081,090	45.3619	1,316,117			735,583		735,583	(280,949)	0	(320,916)				0001, 0014
FLEX236 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		130,518,920	45.3619	1,931,860			1,079,724		1,079,724	(433,979)	0	(471,056)				0001, 0014
FLEX237 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		118,871,619	45.3619	1,967,357			1,099,564		1,099,564	(453,615)	0	(479,712)				0001, 0014
AQ5 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2026		5,985,820	42.0162	71,302			58,494		58,494	(53,313)	0	(3,475)				0001, 0014
AQ4 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028		4,356,287	41.3494	55,626			48,142		48,142	(11,885)	0	(1,936)				0001, 0014
AQ2 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028		5,222,612	40.7394	61,186			52,620		52,620	(53,137)	0	(2,130)				0001, 0014
AQ8 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028		8,969,625	41.5912	117,577			103,133		103,133	(143,482)	0	(4,094)				0001, 0014
AQ6 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028		7,203,748	42.0162	93,418			81,435		81,435	(115,398)	0	(3,252)				0001, 0014
AQ3 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2026		2,107,926	41.3494	25,316			20,547		20,547	(6,146)	0	(1,234)				0001, 0014
AQ1 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2026		1,312,981	40.7394	14,875			11,959		11,959	(6,150)	0	(725)				0001, 0014
141937 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/20/2021	04/20/2022		23,701,433	41.3494	395,814			22,773		22,773	(747,245)	0	(96,514)				0001, 0014
141938 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2021	04/06/2022		31,159,220	40.7394	523,475			10,039		10,039	(1,305,757)	0	(127,642)				0001, 0014
141939 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/20/2021	05/20/2022		22,352,294	41.5912	377,754			52,782		52,782	(592,629)	0	(92,110)				0001, 0014
141941 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2021	05/06/2022		26,926,004	42.0162	460,435			46,674		46,674	(810,354)	0	(112,270)				0001, 0014
141954 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/04/2021	06/06/2022		21,753,847	42.2989	389,420			72,154		72,154	(583,841)	0	(94,437)				0001, 0014
141955 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2021	06/20/2022		24,377,059	41.6645	431,474			96,406		96,406	(528,715)	0	(104,635)				0001, 0014
141956 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022		20,048,908	43.4354	370,905			99,585		99,585	(398,630)	0	(90,440)				0001, 0014
141957 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2022		16,853,804	43.2306	306,739			94,123		94,123	(275,532)	0	(74,794)				0001, 0014
141958 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/06/2021	08/05/2022		22,519,744	44.3652	407,607			143,334		143,334	(95,978)	0	(99,662)				0001, 0014
141959 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/19/2022		18,615,628	45.1717839	346,251			135,076		135,076	(203,818)	0	(84,660)				0001, 0014
142017 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2021	09/06/2022		18,192,397	45.3543	354,752			154,240		154,240	(80,149)	0	(85,796)				0001, 0014
AQ15 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2026		8,536,762	43.2306	98,710			85,034		85,034	(18,998)	0	(4,811)				0001, 0014

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AQ16 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2028		4,162,725	43.2306	50,365			45,381		45,381	(21,348)	0	(1,753)				0001, 0014
AQ9 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2026		7,740,274	42.2989	92,936			77,727		77,727	(70,795)	0	(4,527)				0001, 0014
AQ10 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028		7,675,993	42.2989	99,542			87,911		87,911	(125,030)	0	(3,462)				0001, 0014
AQ11 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/18/2021	06/19/2026		8,665,595	41.6645	104,896			88,533		88,533	(74,152)	0	(5,110)				0001, 0014
AQ12 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2028		12,054,356	41.6645	159,192			141,462		141,462	(185,529)	0	(5,537)				0001, 0014
AQ13 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026		9,726,098	43.4354	116,303			99,297		99,297	(97,085)	0	(5,669)				0001, 0014
AQ14 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028		7,348,419	43.4354	92,822			83,130		83,130	(121,776)	0	(3,231)				0001, 0014
AQ17 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026		8,282,638	44.3652	95,100			82,809		82,809	(90,403)	0	(4,635)				0001, 0014
AQ18 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028		7,809,597	44.3652	97,189			88,212		88,212	(141,051)	0	(3,385)				0001, 0014
AQ19 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/20/2026		3,685,626	44.4167	41,977			36,874		36,874	(21,678)	0	(2,046)				0001, 0014
AQ20 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2028		4,366,418	44.4167	56,010			51,143		51,143	(38,124)	0	(1,951)				0001, 0014
AQ21 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026		3,138,090	45.3543	43,125			38,215		38,215	(45,463)	0	(2,101)				0001, 0014
AQ22 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028		4,308,326	45.3543	61,246			56,270		56,270	(85,234)	0	(2,129)				0001, 0014
MAV17 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2021	04/20/2022		77,844,553	41.3494	677,575			38,984		38,984	2,499	0	(165,217)				0001, 0014
MAV18 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/06/2021	04/06/2022		110,156,250	40.7394	904,013			17,337		17,337	356	0	(220,431)				0001, 0014
MAV19 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022		86,123,412	41.5912	770,623			107,676		107,676	13,879	0	(187,905)				0001, 0014
MAV20 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2021	05/06/2022		102,151,697	42.0162	879,319			89,136		89,136	12,573	0	(214,409)				0001, 0014
142169 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2021	04/09/2022		1,665,410	40.7799	70,329			1,927		1,927	(32,966)	0	(17,149)				0001, 0014
142172 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2021	05/14/2022		3,090,116	40.6375	179,989			22,190		22,190	(94,891)	0	(43,888)				0001, 0014
MAV22 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/04/2021	06/06/2022		86,822,540	42.2989	747,182			138,442		138,442	37,922	0	(181,197)				0001, 0014

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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)
142175 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/11/2021	06/11/2022		1,299,130	42.1905	51,943			10,389		10,389	(42,078)	0	(12,666)				0001, 0014
MAV24 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2021	06/20/2022		87,746,080	41.6645	795,691			177,784		177,784	23,585	0	(192,960)				0001, 0014
MAV26 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		82,987,440	43.4354	743,603			199,652		199,652	(10,162)	0	(181,317)				0001, 0014
MAV28 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2022		72,855,375	43.2306	690,963			212,021		212,021	(37,309)	0	(168,481)				0001, 0014
MAV30 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/05/2022		96,832,127	44.3652	872,893			306,951		306,951	(245,395)	0	(213,427)				0001, 0014
MAV32 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		80,468,048	44.4167	720,019			280,887		280,887	(280,321)	0	(176,049)				0001, 0014
MAV34 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2022		86,540,503	45.3543	789,477			343,251		343,251	(448,983)	0	(190,933)				0001, 0014
PTP 265 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	04/06/2021	10/06/2022		16,312,950	40.7394	182,897			63,413		63,413	(12,852)	0	(29,704)				0001, 0014
AQ23 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026		2,393,299	43.5773	27,141			24,298		24,298	(47,013)	0	(1,324)				0001, 0014
AQ24 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028		3,820,268	43.5773	46,454			42,984		42,984	(105,208)	0	(1,617)				0001, 0014
PTP 271 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2021	04/20/2022		146,135,335	41.3494	841,363			48,407		48,407	62,946	0	(205,154)				0001, 0014
MAV36 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2021	09/20/2022		82,563,813	43.5773	787,675			375,495		375,495	(79,370)	0	(192,063)				0001, 0014
AQ25 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2026		3,673,205	43.6355	42,366			38,306		38,306	(40,428)	0	(2,065)				0001, 0014
AQ26 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2028		4,641,323	43.6355	59,551			55,475		55,475	(86,301)	0	(2,073)				0001, 0014
142235 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/06/2021	10/06/2022		19,376,660	43.6355	346,842			180,548		180,548	(333,437)	0	(84,572)				0001, 0014
MAV38 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		94,229,977	43.6355	857,479			446,359		446,359	(79,539)	0	(209,084)				0001, 0014
AQ27 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/20/2021	10/20/2026		4,364,526	45.3619	51,423			46,889		46,889	(31,723)	0	(2,506)				0001, 0014
AQ28 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/20/2021	10/20/2028		4,352,808	45.3619	55,255			51,776		51,776	(46,183)	0	(1,923)				0001, 0014
MAV40 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	10/20/2021	10/20/2022		72,690,534	45.3619	622,450			347,890		347,890	(272,000)	0	(151,775)				0001, 0014

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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)
142248 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/20/2022		19,024,317	43.5773	196,784			93,809		93,809	(268,698)	0	(47,983)				0001, 0014
PTP 273 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/06/2021	05/06/2022		196,276,406	42.0162	1,127,132			114,257		114,257	(43,124)	0	(274,835)				0001, 0014
PTP 361 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/20/2021	04/20/2022		37,570,716	0.9756	470,883			27,092		27,092	49,201	0	(114,818)				0001, 0014
PTP 363 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2021	04/06/2022		54,636,485	0.942	676,821			12,980		12,980	97,704	0	(165,033)				0001, 0014
PTP 365 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2021	05/20/2022		36,505,669	0.9848	466,175			65,137		65,137	(23,804)	0	(113,670)				0001, 0014
PTP 367 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2022		46,093,266	0.9723	567,071			57,484		57,484	23,987	0	(138,272)				0001, 0014
142583 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2021	04/20/2022		42,304,914	11.4143	1,840,264			105,878		105,878	(1,504,013)	0	(448,722)				0001, 0014
142584 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2021	04/06/2022		52,736,981	11.3023	2,246,595			43,085		43,085	(1,870,259)	0	(547,800)				0001, 0014
142585 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2021	05/20/2022		44,258,772	11.4296	1,903,127			265,916		265,916	(1,534,907)	0	(464,050)				0001, 0014
142586 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2021	05/06/2022		46,724,201	11.5417	2,032,503			206,035		206,035	(1,633,665)	0	(495,597)				0001, 0014
142640 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2022		50,009,450	11.5695	2,136,652			395,892		395,892	(1,705,373)	0	(518,153)				0001, 0014
142641 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2022		43,021,149	11.4121	1,888,628			421,982		421,982	(1,079,229)	0	(458,005)				0001, 0014
142642 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2022		43,191,012	11.8348	1,878,810			504,448		504,448	(1,200,893)	0	(458,121)				0001, 0014
142643 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2021	07/20/2022		31,006,480	11.773	1,323,977			406,261		406,261	(963,730)	0	(322,833)				0001, 0014
142644 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2021	08/05/2022		40,455,400	12.0577	1,735,537			610,299		610,299	(1,128,051)	0	(424,348)				0001, 0014
142645 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/20/2021	08/19/2022		33,096,297	12.0756	1,456,237			568,092		568,092	(893,855)	0	(356,058)				0001, 0014
142646 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022		38,088,582	12.3301	1,679,706			730,307		730,307	(907,258)	0	(406,233)				0001, 0014
PTP 1233 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2021	10/20/2022		60,396,015	1.669	582,999			325,840		325,840	244,352	0	(142,156)				0001, 0014
PTP 1293 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		78,457,385	45.3619	462,245			258,351		258,351	(81,906)	0	(112,712)				0001, 0014

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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)
PTP 1315 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		111,482,382	45.3619	738,623			412,819		412,819	(133,885)	0	(180,103)				0001, 0014
PTP 1343 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		90,141,160	45.3619	781,519			436,794		436,794	(149,171)	0	(190,562)				0001, 0014
PTP 1375 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		120,603,993	45.3619	1,208,885			675,651		675,651	(239,786)	0	(294,769)				0001, 0014
PTP 1403 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		113,320,747	45.3619	1,234,043			689,712		689,712	(250,864)	0	(300,904)				0001, 0014
PTP 1105 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	10/20/2021	04/20/2023		14,543,327	45.3619	142,905			100,843		100,843	(26,089)	0	(23,251)				0001, 0014
142702 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2022		33,844,088	12.1552	1,465,449			819,045		819,045	(805,017)	0	(357,329)				0001, 0014
142703 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	10/20/2021	10/20/2022		8,275,184	5.2946	244,118			136,439		136,439	(201,265)	0	(59,525)				0001, 0014
142828 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2021	09/20/2022		30,769,406	11.8474	1,353,854			645,399		645,399	(866,074)	0	(330,118)				0001, 0014
142829 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2021	09/20/2022		7,520,322	5.2775	219,593			104,683		104,683	(188,607)	0	(53,545)				0001, 0014
PTP 1250 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		46,831,239	1.0405	571,572			297,531		297,531	(168,888)	0	(139,370)				0001, 0014
PTP 1477 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		115,018,443	43.6355	1,923,012			1,001,020		1,001,020	(302,207)	0	(468,899)				0001, 0014
PTP 1459 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/06/2021	10/06/2022		106,658,362	43.6355	1,446,743			753,099		753,099	(220,108)	0	(352,767)				0001, 0014
PTP 1341 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		110,002,037	43.6355	932,267			485,290		485,290	(121,438)	0	(227,320)				0001, 0014
PTP 1373 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		100,282,971	43.6355	956,720			498,019		498,019	(127,844)	0	(233,282)				0001, 0014
PTP 1401 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		159,362,423	43.6355	1,681,617			875,362		875,362	(231,464)	0	(410,038)				0001, 0014
142866 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		35,375,815	11.8494	1,503,472			782,629		782,629	(952,769)	0	(366,600)				0001, 0014
142867 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/15/2021	10/15/2022		1,643,094	43.6575	89,325			48,701		48,701	(79,742)	0	(21,781)				0001, 0014
142868 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2021	10/06/2022		9,915,388	5.266	290,521			151,230		151,230	(255,298)	0	(70,839)				0001, 0014
142873 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		16,725,784	45.3619	346,224			193,506		193,506	(186,025)	0	(84,422)				0001, 0014

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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)
PTP 1231 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2021	09/20/2022		63,695,120	1.6494	601,514			286,749		286,749	261,027	0	(146,670)				0001, 0014
PTP 1249 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2021	09/20/2022		36,128,526	1.0623	444,266			211,787		211,787	(136,792)	0	(108,328)				0001, 0014
142904 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/10/2021	09/10/2022		1,136,179	45.0668	43,839			19,698		19,698	(46,713)	0	(10,690)				0001, 0014
142905 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/13/2021	08/13/2022		1,447,976	44.4669	57,438			21,402		21,402	(55,605)	0	(14,006)				0001, 0014
142906 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	07/16/2021	07/16/2022		1,532,732	43.5782	57,197			16,924		16,924	(51,440)	0	(13,947)				0001, 0014
FLEX9 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/06/2020	05/06/2022		20,163,836	35.0944	268,364			18,186		18,186	13,855	0	(43,744)				0001, 0014
FLEX238 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		69,218,898	1.6984	653,723			393,311		393,311	281,510	0	(159,839)				0001, 0014
FLEX258 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		68,454,716	1.7261	640,154			409,769		409,769	259,999	0	(156,521)				0001, 0014
PTP 1495 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/05/2021	11/04/2022		48,661,045	1.1024	584,475			351,649		351,649	1,393,586	0	(142,907)				0001, 0014
FLEX239 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	05/05/2023		17,179,149	46.9753	152,118			111,720		111,720	(31,202)	0	(24,796)				0001, 0014
FLEX241 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		122,402,177	46.9753	718,659			432,380		432,380	(153,748)	0	(175,716)				0001, 0014
FLEX242 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		136,817,628	46.9753	905,760			544,949		544,949	(193,798)	0	(221,463)				0001, 0014
FLEX244 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		133,503,803	46.9753	1,148,840			691,198		691,198	(254,754)	0	(280,898)				0001, 0014
FLEX246 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		100,325,148	46.9753	967,680			582,203		582,203	(224,955)	0	(236,603)				0001, 0014
FLEX248 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		112,929,279	46.9753	1,184,484			712,643		712,643	(283,212)	0	(289,613)				0001, 0014
FLEX250 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		110,198,652	46.9753	1,227,395			738,460		738,460	(298,980)	0	(300,105)				0001, 0014
FLEX251 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		110,333,706	46.9753	1,295,935			779,697		779,697	(320,733)	0	(316,863)				0001, 0014
FLEX255 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		142,815,059	46.9753	2,069,040			1,244,835		1,244,835	(553,530)	0	(505,892)				0001, 0014
FLEX256 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		95,820,029	46.9753	1,517,472			912,985		912,985	(425,495)	0	(371,030)				0001, 0014

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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)
FLEX257 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		126,044,125	46.9753	2,090,400			1,257,686		1,257,686	(604,550)	0	(511,114)				0001, 0014
FLEX259 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/19/2021	05/19/2023		15,291,296	46.9796	146,336			111,226		111,226	(30,721)	0	(23,853)				0001, 0014
FLEX261 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		107,307,420	46.9796	1,189,104			761,157		761,157	(282,320)	0	(290,742)				0001, 0014
FLEX262 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		153,596,983	46.9796	1,854,400			1,187,020		1,187,020	(450,410)	0	(453,411)				0001, 0014
FLEX263 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		105,696,113	46.9796	1,324,950			848,114		848,114	(324,749)	0	(323,958)				0001, 0014
FLEX266 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		121,857,378	46.9796	1,900,710			1,216,663		1,216,663	(509,176)	0	(464,734)				0001, 0014
FLEX267 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		106,657,316	46.9796	1,783,870			1,141,873		1,141,873	(498,258)	0	(436,166)				0001, 0014
AQ30 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2028		6,580,824	46.9753	0			0		0	(121,628)	0	0				0001, 0014
AQ29 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2026		2,684,204	46.9753	0			0		0	(31,567)	0	0				0001, 0014
143738 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/05/2021	11/04/2022		22,480,734	46.9753	490,080			294,856		294,856	(210,875)	0	(119,827)				0001, 0014
MAV48 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022		105,343,277	46.9753	922,564			555,059		555,059	(641,832)	0	(225,572)				0001, 0014
143749 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2021	11/04/2022		10,597,666	5.3633	314,751			189,369		189,369	(221,792)	0	(76,958)				0001, 0014
143752 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/05/2021	11/04/2022		39,398,855	12.4808	1,753,249			1,054,839		1,054,839	(813,640)	0	(428,679)				0001, 0014
PTP 1499 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		90,927,066	46.9796	536,139			343,188		343,188	(116,623)	0	(131,089)				0001, 0014
PTP 1500 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		108,261,711	46.9796	680,752			435,756		435,756	(148,104)	0	(166,448)				0001, 0014
PTP 1503 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		78,206,406	46.9796	657,532			420,893		420,893	(146,377)	0	(160,770)				0001, 0014
PTP 1505 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		128,915,792	46.9796	1,196,302			765,765		765,765	(270,577)	0	(292,502)				0001, 0014
143866 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/18/2022		10,537,559	5.3119	318,234			203,705		203,705	(246,746)	0	(77,810)				0001, 0014
143869 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/19/2021	11/18/2022		35,928,918	12.4841	1,652,730			1,057,929		1,057,929	(586,517)	0	(404,102)				0001, 0014

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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)
MAV50 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/18/2022		81,556,365	46.9796	691,176			442,429		442,429	(501,874)	0	(168,996)				0001, 0014
AQ31 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London R0MUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026		2,336,371	46.9796	26,495			24,595		24,595	(27,571)	0	(1,291)				0001, 0014
AQ32 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London R0MUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028		4,704,370	46.9796	60,118			57,039		57,039	(90,011)	0	(2,092)				0001, 0014
143913 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/18/2022		18,640,506	46.9796	397,043			254,151		254,151	(193,333)	0	(97,079)				0001, 0014
143915 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London R0MUWSFPU8MPRO8K5P83	11/12/2021	11/12/2022		1,293,367	46.3988	58,332			36,278		36,278	(54,190)	0	(14,223)				0001, 0014
FLEX268 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		68,200,066	1.6622	680,000			467,616		467,616	237,882	0	(165,808)				0001, 0014
FLEX269 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/06/2021	06/06/2023		18,636,670	45.9167	155,020			122,712		122,712	(31,416)	0	(25,223)				0001, 0014
FLEX271 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		86,233,491	45.9167	495,783			340,936		340,936	(75,681)	0	(120,890)				0001, 0014
FLEX273 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		116,088,897	45.9167	772,625			531,312		531,312	(117,330)	0	(188,393)				0001, 0014
FLEX275 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		98,813,289	45.9167	864,960			594,808		594,808	(129,866)	0	(210,908)				0001, 0014
144185 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2021	12/06/2022		36,310,432	12.2141	1,633,969			1,123,634		1,123,634	(851,045)	0	(398,420)				0001, 0014
144186 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2021	12/06/2022		10,814,639	5.2781	330,928			227,570		227,570	(282,080)	0	(80,692)				0001, 0014
PTP 1013 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		113,948,018	45.9167	1,942,384			1,335,721		1,335,721	(367,831)	0	(473,622)				0001, 0014
PTP 1012 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		102,019,849	45.9167	1,614,257			1,110,078		1,110,078	(297,014)	0	(393,613)				0001, 0014
PTP 1011 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		103,818,020	45.9167	1,501,684			1,032,665		1,032,665	(268,738)	0	(366,164)				0001, 0014
PTP 1007 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		164,885,305	45.9167	2,021,128			1,389,871		1,389,871	(349,470)	0	(492,823)				0001, 0014
PTP 1006 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		90,992,904	45.9167	1,038,683			714,272		714,272	(178,037)	0	(253,268)				0001, 0014
PTP 1005 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		111,485,777	45.9167	1,122,472			771,892		771,892	(188,348)	0	(273,699)				0001, 0014
AQ33 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/06/2021	12/04/2026		1,484,765	45.9167	16,916			15,859		15,859	(9,212)	0	(825)				0001, 0014

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)
AQ34 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028		1,534,817	45.9167	18,966			18,120		18,120	(29,725)	0	(660)				0001, 0014
144239 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2021	12/06/2022		17,863,558	45.9167	385,853			265,340		265,340	(312,559)	0	(94,085)				0001, 0014
MAV42 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2021	12/06/2022		69,916,611	45.9167	616,294			423,807		423,807	(251,342)	0	(150,274)				0001, 0014
144402 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/10/2021	12/10/2022		2,451,500	46.98610814	103,171			72,078		72,078	(104,168)	0	(25,157)				0001, 0014
PTP 1025 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2021	12/20/2022		61,043,764	1.6709	604,335			438,764		438,764	205,266	0	(147,358)				0001, 0014
PTP 1029 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		116,374,570	45.6802	1,087,880			789,831		789,831	(171,949)	0	(265,264)				0001, 0014
PTP 1030 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		113,645,307	45.6802	1,314,205			954,149		954,149	(218,520)	0	(320,450)				0001, 0014
144690 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2022		37,686,588	12.2101	1,692,128			1,228,531		1,228,531	(864,378)	0	(412,601)				0001, 0014
144691 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2021	12/20/2022		9,883,042	5.3116	306,380			222,440		222,440	(243,147)	0	(74,706)				0001, 0014
FLEX276 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/20/2021	06/20/2023		18,551,643	45.6802	160,700			131,322		131,322	(32,082)	0	(26,147)				0001, 0014
AQ35 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026		2,158,732	45.6802	24,594			23,245		23,245	(25,457)	0	(1,200)				0001, 0014
AQ36 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028		3,444,087	45.6802	44,371			42,636		42,636	(68,792)	0	(1,544)				0001, 0014
144706 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022		20,660,136	45.6802	458,655			332,996		332,996	(311,080)	0	(111,836)				0001, 0014
FLEX278 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		151,329,367	45.6802	895,276			649,995		649,995	(129,048)	0	(218,300)				0001, 0014
FLEX280 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		96,397,282	45.6802	813,800			590,841		590,841	(118,209)	0	(198,433)				0001, 0014
MAV44 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022		71,008,680	45.6802	618,926			449,357		449,357	(227,348)	0	(150,916)				0001, 0014
FLEX281 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		98,691,707	45.6802	1,073,462			779,363		779,363	(156,930)	0	(261,748)				0001, 0014
FLEX284 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		95,638,442	45.6802	1,388,934			1,008,404		1,008,404	(232,372)	0	(338,672)				0001, 0014
FLEX286 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		97,779,747	45.6802	1,550,640			1,125,807		1,125,807	(265,316)	0	(378,101)				0001, 0014

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)
FLEX287 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		109,353,465	45.6802	1,873,748			1,360,392		1,360,392	(391,376)	0	(456,886)				0001, 0014
PTP 169 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2022		78,904,665	1.789	769,058			77,959		77,959	(4,068,352)	0	(187,524)				0001, 0014
FLEX288 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		72,511,395	1.6699		715,546		541,070		541,070	354,174	0	(174,476)				0001, 0014
PTP 1543 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		96,852,694	46.9605		816,318		617,270		617,270	(126,840)	0	(199,047)				0001, 0014
PTP 1544 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		90,301,801	46.9605		826,781		625,182		625,182	(131,080)	0	(201,599)				0001, 0014
FLEX290 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/06/2022	07/06/2023		12,464,027	46.9605		144,989		121,355		121,355	(14,610)	0	(23,634)				0001, 0014
FLEX291 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		64,482,375	46.9605		372,028		281,314		281,314	(48,889)	0	(90,714)				0001, 0014
PTP 1546 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		101,407,898	46.9605		1,070,457		809,441		809,441	(176,006)	0	(261,016)				0001, 0014
FLEX294 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		93,963,609	46.9605		590,931		446,841		446,841	(80,313)	0	(144,090)				0001, 0014
PTP 1547 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		117,465,912	46.9605		1,454,018		1,099,477		1,099,477	(249,181)	0	(354,541)				0001, 0014
PTP 1548 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		122,513,517	46.9605		1,761,631		1,332,082		1,332,082	(329,040)	0	(429,548)				0001, 0014
FLEX295 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		129,407,585	46.9605		1,513,890		1,144,750		1,144,750	(233,119)	0	(369,140)				0001, 0014
AQ37 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2027		1,712,858	46.9605		20,431		19,435		19,435	(14,856)	0	(996)				0001, 0014
FLEX298 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		87,028,488	46.9605		1,394,730		1,054,645		1,054,645	(243,619)	0	(340,085)				0001, 0014
FLEX299 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		82,385,202	46.9605		1,409,045		1,065,470		1,065,470	(254,899)	0	(343,575)				0001, 0014
AQ38 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2029		4,233,886	46.9605		55,408		53,479		53,479	(60,200)	0	(1,929)				0001, 0014
145293 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	01/06/2022	01/06/2023		21,947,708	46.9605		487,239		368,433		368,433	(417,891)	0	(118,806)				0001, 0014
MAV45 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	01/06/2022	01/06/2023		72,245,160	46.9605		601,521		454,849		454,849	(320,754)	0	(146,672)				0001, 0014
145318 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/06/2022	01/06/2023		42,616,988	12.3724		1,939,073		1,466,258		1,466,258	(850,139)	0	(472,815)				0001, 0014

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)
145319 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10CEMIK50	01/06/2022	01/06/2023		10,625,025	5.348		336,813		254,686		254,686	(211,049)	0	(82,127)				0001, 0014
PTP 1541 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/06/2022	01/06/2023		39,392,449	1.1161		475,782		359,769		359,769	(88,002)	0	(116,013)				0001, 0014
145486 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023		1,018,337	47.2634		32,735		24,731		24,731	(22,614)	0	(8,004)				0001, 0014
MAV51 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		58,168,576	44.8273		506,849		383,261		383,261	(7,302)	0	(123,588)				0001, 0014
145766 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10CEMIK50	01/20/2022	01/20/2023		18,313,859	44.8273		391,917		296,353		296,353	822	0	(95,563)				0001, 0014
AQ39 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027		2,176,122	44.8273		26,998		25,682		25,682	(27,165)	0	(1,316)				0001, 0014
AQ40 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029		4,672,878	44.8273		66,016		63,718		63,718	(98,981)	0	(2,299)				0001, 0014
PTP 1533 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		69,738,818	44.8273		404,035		305,517		305,517	17,580	0	(98,518)				0001, 0014
FLEX312 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		86,441,459	44.8273		1,229,614		929,790		929,790	29,226	0	(299,824)				0001, 0014
FLEX313 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		111,658,011	44.8273		1,779,184		1,345,356		1,345,356	56,748	0	(433,828)				0001, 0014
FLEX314 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		81,421,702	44.8273		1,397,264		1,056,561		1,056,561	47,612	0	(340,703)				0001, 0014
145811 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/20/2022	01/20/2023		32,429,604	12.0257		1,485,276		1,123,113		1,123,113	(127,631)	0	(362,163)				0001, 0014
145829 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10CEMIK50	01/20/2022	01/20/2023		7,227,198	5.238		233,439		176,518		176,518	(68,699)	0	(56,921)				0001, 0014
FLEX300 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		59,041,640	1.7165		594,980		449,903		449,903	162,270	0	(145,077)				0001, 0014
FLEX301 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	07/20/2023		8,243,284	44.8273		98,397		82,358		82,358	5,069	0	(16,039)				0001, 0014
FLEX303 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		117,871,635	44.8273		790,270		597,574		597,574	(7,583)	0	(192,696)				0001, 0014
FLEX304 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		97,380,705	44.8273		854,288		645,982		645,982	2,470	0	(208,306)				0001, 0014
FLEX306 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		112,226,672	44.8273		1,140,825		862,651		862,651	10,576	0	(278,174)				0001, 0014
FLEX308 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		103,411,786	44.8273		1,215,767		919,320		919,320	16,356	0	(296,447)				0001, 0014

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)
FLEX315 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		90,359,151	1.6886		922,878		699,074		699,074	347,643	0	(223,804)				0001, 0014
146406 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		51,356,681	12.0697		2,393,221		1,812,849		1,812,849	(273,020)	0	(580,372)				0001, 0014
146408 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	02/06/2023		12,774,247	5.2111		433,047		328,030		328,030	(89,412)	0	(105,017)				0001, 0014
MAV54 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023		73,845,251	45.0053		618,409		468,440		468,440	(22,685)	0	(149,968)				0001, 0014
PTP 1564 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023		57,051,309	1.0513		789,955		598,386		598,386	69,073	0	(191,570)				0001, 0014
146420 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023		24,296,932	45.0053		529,673		401,224		401,224	(195,410)	0	(128,449)				0001, 0014
PTP 1566 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London R0MUWSFPU8MPRO8K5P83	02/04/2022	08/04/2023		17,930,632	45.0053		197,266		165,111		165,111	8,264	0	(32,155)				0001, 0014
FLEX316 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		103,679,250	45.0053		636,690		482,288		482,288	(12,752)	0	(154,402)				0001, 0014
FLEX319 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		168,967,448	45.0053		1,438,745		1,089,840		1,089,840	(7,757)	0	(348,905)				0001, 0014
PTP 1568 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023		83,930,833	45.0053		482,122		365,204		365,204	15,176	0	(116,918)				0001, 0014
FLEX320 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		127,323,009	45.0053		1,286,167		974,263		974,263	(1,472)	0	(311,904)				0001, 0014
PTP 1569 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		110,339,055	45.0053		1,365,676		1,034,490		1,034,490	49,004	0	(331,186)				0001, 0014
FLEX322 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		85,396,612	45.0053		974,733		738,354		738,354	1,784	0	(236,379)				0001, 0014
PTP 1570 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023		122,660,177	45.0053		2,017,750		1,528,432		1,528,432	57,943	0	(489,318)				0001, 0014
FLEX323 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		128,957,287	45.0053		1,681,680		1,273,861		1,273,861	13,075	0	(407,819)				0001, 0014
PTP 1571 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		121,592,575	45.0053		2,113,885		1,601,254		1,601,254	72,633	0	(512,632)				0001, 0014
FLEX327 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		99,821,575	45.0053		1,473,660		1,116,287		1,116,287	22,055	0	(357,373)				0001, 0014
AQ41 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/04/2022	02/05/2027		1,787,044	45.0053		23,367		22,229		22,229	(11,754)	0	(1,138)				0001, 0014
AQ42 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029		4,507,376	45.0053		62,195		60,032		60,032	(98,214)	0	(2,163)				0001, 0014

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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)
146670 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/11/2022	02/11/2023		1,272,979	45.8599		50,728		38,359		38,359	(13,656)	0	(12,369)				0001, 0014
FLEX328 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		80,779,239	1.7712		804,726		607,966		607,966	30,900	0	(196,760)				0001, 0014
PTP 1583 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/17/2023		49,147,770	1.0151		676,400		511,016		511,016	146,077	0	(165,383)				0001, 0014
PTP 1585 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	08/18/2023		15,355,270	43.4887		172,311		144,224		144,224	20,683	0	(28,087)				0001, 0014
147092 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2022	02/17/2023		43,256,069	11.8757		2,011,407		1,519,607		1,519,607	253,554	0	(491,800)				0001, 0014
FLEX329 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		120,891,628	43.4887		1,489,200		1,125,082		1,125,082	182,643	0	(364,118)				0001, 0014
147096 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/17/2023		10,301,077	5.1906		358,478		270,828		270,828	(46,622)	0	(87,650)				0001, 0014
PTP 1587 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		75,971,340	43.4887		433,767		327,709		327,709	56,429	0	(106,058)				0001, 0014
MAV57 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/18/2022	02/17/2023		58,063,369	43.4887		489,129		369,535		369,535	85,850	0	(119,595)				0001, 0014
PTP 1588 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		127,146,646	43.4887		836,706		632,127		632,127	114,075	0	(204,579)				0001, 0014
147107 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/18/2022	02/17/2023		20,721,465	43.4887		408,213		308,403		308,403	159,849	0	(99,810)				0001, 0014
PTP 1590 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		115,738,374	43.4887		999,455		755,083		755,083	135,728	0	(244,372)				0001, 0014
PTP 1593 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		105,725,617	43.4887		1,057,204		798,712		798,712	145,813	0	(258,492)				0001, 0014
PTP 1594 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		94,403,480	43.4887		1,083,417		818,516		818,516	150,361	0	(264,901)				0001, 0014
PTP 1596 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		98,041,908	43.4887		1,662,388		1,255,925		1,255,925	243,759	0	(406,463)				0001, 0014
FLEX331 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		102,694,651	43.4887		1,507,305		1,138,761		1,138,761	179,577	0	(368,544)				0001, 0014
FLEX333 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		83,242,851	43.4887		1,318,089		995,809		995,809	158,874	0	(322,280)				0001, 0014
AQ43 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/18/2022	02/19/2027		3,246,219	43.4887		43,391		41,277		41,277	239	0	(2,114)				0001, 0014
AQ44 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2029		5,124,470	43.4887		70,713		68,254		68,254	(106,058)	0	(2,459)				0001, 0014

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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)
PTP 1614 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023		88,175,902	43.2887		1,015,254		767,019		767,019	156,830	0	(248,235)				0001, 0014
FLEX336 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	03/04/2022	09/01/2023		14,964,687	43.2887		138,805		116,179		116,179	20,439	0	(22,626)				0001, 0014
FLEX338 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	03/04/2022	03/03/2023		161,691,952	43.2887		1,390,672		1,050,645		1,050,645	209,572	0	(340,027)				0001, 0014
FLEX339 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	03/04/2022	03/03/2023		135,715,789	43.2887		1,377,376		1,040,600		1,040,600	214,285	0	(336,776)				0001, 0014
PTP 1617 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		100,827,367	43.2887		1,300,251		982,333		982,333	177,888	0	(317,919)				0001, 0014
PTP 1618 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		121,329,973	43.2887		1,694,490		1,280,178		1,280,178	235,472	0	(414,312)				0001, 0014
147860 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023		51,083,500	11.8535		2,421,358		1,829,323		1,829,323	374,903	0	(592,035)				0001, 0014
147861 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2022	03/03/2023		12,115,885	5.2329		428,902		324,033		324,033	(115,141)	0	(104,869)				0001, 0014
PTP 1619 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		93,372,314	43.2887		1,386,290		1,047,334		1,047,334	195,075	0	(338,956)				0001, 0014
PTP 1620 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		133,874,406	43.2887		2,091,239		1,579,919		1,579,919	296,961	0	(511,319)				0001, 0014
MAV59 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/04/2022	03/03/2023		72,396,546	44.60900535		627,520		474,088		474,088	119,875	0	(153,432)				0001, 0014
147872 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2022	03/03/2023		19,270,440	43.2887		368,065		278,071		278,071	156,157	0	(89,994)				0001, 0014
PTP 1621 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		137,419,216	43.2887		2,333,169		1,762,697		1,762,697	335,573	0	(570,473)				0001, 0014
PTP 1608 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023		92,128,056	1.8368		892,591		674,347		674,347	(153,339)	0	(218,243)				0001, 0014
PTP 1609 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023		57,369,362	1.0454		767,231		579,639		579,639	102,273	0	(187,592)				0001, 0014
PTP 1611 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/04/2022	03/03/2023		89,730,494	43.2887		510,968		386,034		386,034	74,463	0	(124,935)				0001, 0014
PTP 1612 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/04/2022	03/03/2023		112,179,311	43.2887		710,242		536,584		536,584	100,768	0	(173,658)				0001, 0014
AQ45 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/04/2027		4,733,150	43.2887		67,104		63,833		63,833	(63,585)	0	(3,271)				0001, 0014
AQ46 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029		6,446,054	43.2887		96,628		93,262		93,262	(145,197)	0	(3,366)				0001, 0014

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148178 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/11/2022	03/11/2023		1,504,068	42.80460503		82,209		62,163		62,163	49,282	0	(20,045)				0001, 0014
FLEX341 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	03/18/2022	03/20/2023		89,204,081	1.793		839,050		635,575		635,575	7,396	0	(203,475)				0001, 0014
FLEX342 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	03/18/2022	09/20/2023		21,821,443	44.6312		227,736		190,951		190,951	12,321	0	(36,785)				0001, 0014
FLEX343 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	03/18/2022	03/20/2023		104,553,942	44.6312		607,260		459,995		459,995	1,957	0	(147,265)				0001, 0014
FLEX345 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZQ078	03/18/2022	03/20/2023		128,138,050	44.6312		1,335,411		1,011,565		1,011,565	5,120	0	(323,846)				0001, 0014
148477 - S10 OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023		53,704,189	12.0128		2,604,653		1,973,007		1,973,007	(56,566)	0	(631,646)				0001, 0014
148479 - SPRETIRE OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10QEMIK50	03/18/2022	03/20/2023		11,511,538	5.2122		437,438		331,357		331,357	(100,096)	0	(106,082)				0001, 0014
PTP 1633 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	03/18/2022	03/20/2023		64,048,933	1.0583		841,919		637,748		637,748	45,847	0	(204,171)				0001, 0014
MAV60 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023		66,109,268	44.6312		562,687		426,232		426,232	24,543	0	(136,456)				0001, 0014
PTP 1636 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		98,293,546	44.6312		608,011		460,564		460,564	25,317	0	(147,447)				0001, 0014
148492 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10QEMIK50	03/18/2022	03/20/2023		23,780,994	44.6312		494,645		374,690		374,690	68,076	0	(119,955)				0001, 0014
AQ47 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2023		9,939,484	44.6312		103,140		78,128		78,128	(71,202)	0	(25,012)				0001, 0014
AQ48 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2023		2,690,653	44.6312		83,679		63,387		63,387	(87,592)	0	(20,293)				0001, 0014
PTP 1637 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		166,935,094	44.6312		1,455,614		1,102,618		1,102,618	64,635	0	(352,996)				0001, 0014
PTP 1639 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		108,890,896	44.6312		1,254,135		949,998		949,998	58,821	0	(304,136)				0001, 0014
PTP 1644 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		117,696,123	44.6312		1,820,309		1,378,871		1,378,871	88,451	0	(441,437)				0001, 0014
PTP 1643 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		124,589,155	44.6312		1,797,280		1,361,427		1,361,427	98,226	0	(435,853)				0001, 0014
PTP 1645 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		153,258,321	44.6312		2,607,925		1,975,485		1,975,485	146,926	0	(632,440)				0001, 0014
PTP 550 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2021	04/20/2022		770,521	0.7773	9,078			6,865		6,865	(7,523)		4,129				0001, 0014

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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)
PTP 590 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022		1,430,933	0.7992	18,538			14,018		14,018	(11,655)		6,907				0001, 0014
PTP 610 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2021	05/06/2022		1,081,612	0.7951	13,219			9,996		9,996	(9,512)		5,433				0001, 0014
PTP 1260 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/04/2021	06/06/2022		1,198,014	0.8168	14,653			11,100		11,100	(7,864)		4,831				0001, 0014
PTP 1261 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2022		1,496,476	0.7852	17,571			13,310		13,310	(13,638)		5,123				0001, 0014
PTP 1263 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2021	07/20/2022		1,638,128	0.7746	16,606			12,557		12,557	(12,959)		3,412				0001, 0014
FLEX84 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	04/06/2021	04/06/2022		163,956,454	40.7394	1,524,017			1,152,407		1,152,407	219,851		751,570				0001, 0014
PTP 1262 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022		1,778,401	0.7882	20,441			15,457		15,457	(15,541)		4,984				0001, 0014
PTP 1264 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/06/2021	08/05/2022		1,749,894	0.8031	19,715			14,894		14,894	(12,475)		3,141				0001, 0014
FLEX181 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		1,506,488	0.8207	16,450			12,472		12,472	(8,801)		1,341				0001, 0014
FLEX202 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		1,696,842	0.7901	20,894			15,799		15,799	(10,913)		744				0001, 0014
FLEX234 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		122,184,578	45.3619	1,552,599			1,174,020		1,174,020	(339,041)		(72,313)				0001, 0014
PTP 1251 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2021	10/20/2022		36,447,201	1.0926	427,359			323,153		323,153	(188,528)		(19,904)				0001, 0014
PTP 1267 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2022		1,179,947	0.804	13,905			10,514		10,514	(7,198)		(648)				0001, 0014
PTP 1232 - SPDR GOLD OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		74,802,832	1.6503	707,902			535,290		535,290	294,985		(5,818)				0001, 0014
PTP 1266 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2022		1,781,955	0.7739	18,964			14,340		14,340	(9,194)		(156)				0001, 0014
PTP 1496 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/05/2021	11/04/2022		1,804,339	0.8183	19,806			14,963		14,963	(9,207)		(1,796)				0001, 0014
FLEX253 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		142,479,805	46.9753	1,783,135			1,347,149		1,347,149	(448,808)		(161,658)				0001, 0014
FLEX265 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		112,103,063	46.9796	1,553,961			1,174,009		1,174,009	(393,045)		(200,649)				0001, 0014
PTP 1497 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2021	11/18/2022		37,323,280	1.0988	446,833			337,580		337,580	(183,718)		(57,696)				0001, 0014

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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)
PTP 1498 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2021	11/18/2022		1,747,956	0.8034	19,492			14,726		14,726	(9,569)		(2,517)				0001, 0014
PTP 1003 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022		1,720,333	0.7777	17,861			13,506		13,506	(7,068)		(3,132)				0001, 0014
PTP 1002 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2021	12/06/2022		37,839,622	1.1	475,067			359,229		359,229	(157,264)		(83,299)				0001, 0014
PTP 1009 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		96,416,769	45.9167	1,260,969			953,500		953,500	(220,536)		(221,101)				0001, 0014
PTP 1026 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2021	12/20/2022		36,542,461	1.1032	460,269			348,039		348,039	(171,361)		(98,359)				0001, 0014
PTP 1534 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2022		1,866,169	0.7648	20,890			15,796		15,796	(9,728)		(4,464)				0001, 0014
PTP 1031 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		100,526,895	45.6802	1,229,837			929,959		929,959	(208,503)		(262,815)				0001, 0014
FLEX282 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		95,274,043	45.6802	1,258,862			951,907		951,907	(204,075)		(269,017)				0001, 0014
FLEX289 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		1,661,516	0.7854	20,071			15,177		15,177	(11,760)		(4,894)				0001, 0014
FLEX297 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		89,209,963	46.9605	1,166,791			882,286		882,286	(186,778)		(284,505)				0001, 0014
PTP 1530 - IYR OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/20/2022	01/20/2023		35,562,705	1.0562	459,960			347,805		347,805	52,611		(112,155)				0001, 0014
PTP 1531 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023		1,416,876	0.7739	15,070			11,395		11,395	(4,939)		(3,674)				0001, 0014
FLEX310 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		110,598,368	44.8273	1,472,935			1,113,781		1,113,781	28,645		(359,154)				0001, 0014
FLEX309 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		73,625,052	44.8273	939,859			710,688		710,688	16,400		(229,171)				0001, 0014
PTP 1565 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2023		2,976,227	0.7607	35,951			27,233		27,233	(9,835)		(8,718)				0001, 0014
FLEX324 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		104,181,150	45.0053	1,431,387			1,084,266		1,084,266	15,274		(347,121)				0001, 0014
PTP 1584 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2022	02/17/2023		2,163,011	0.753	25,303			19,116		19,116	(5,209)		(6,187)				0001, 0014
FLEX330 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		86,261,116	43.4887	1,167,870			882,319		882,319	139,678		(285,551)				0001, 0014
PTP 1595 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		104,673,540	43.4887	1,344,487			1,015,753		1,015,753	187,577		(328,734)				0001, 0014

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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)
FLEX335 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	03/04/2022	03/03/2023		2,714,042	0.6903		33,287		25,148		25,148	3,713		(8,139)				0001, 0014
PTP 1616 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		115,773,544	43.2887		1,434,428		1,083,702		1,083,702	194,900		(350,725)				0001, 0014
PTP 1634 - ISHARE EFA OTC Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023		2,044,144	0.7377		24,918		18,875		18,875	(3,125)		(6,043)				0001, 0014
PTP 1640 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		113,707,906	44.6312		1,413,073		1,070,394		1,070,394	66,428		(342,680)				0001, 0014
PTP 1641 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023		111,141,363	44.6312		1,476,601		1,118,515		1,118,515	78,559		(358,086)				0001, 0014
0419999999. Subtotal - Purchased Options - Other - Other										329,895,191	112,991,878	0	208,362,300	XXX	208,362,300	(66,747,612)	0	(104,290,919)	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										329,895,191	112,991,878	0	208,362,300	XXX	208,362,300	(66,747,612)	0	(104,290,919)	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										329,895,191	112,991,878	0	208,362,300	XXX	208,362,300	(66,747,612)	0	(104,290,919)	0	0	XXX	XXX
0499999999. Total Purchased Options										329,895,191	112,991,878	0	208,362,300	XXX	208,362,300	(66,747,612)	0	(104,290,919)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
140377 - 49536060 Vanilla Swap	Liability Hedge	Exhibit 5		Morgan Stanley Capital Services	06/04/2015	06/23/2030		83,000,000		0			87,781		87,781	(5,053,910)	0			1,190,551		
140456 - 70140869 Vanilla Swap	Liability Hedge	Exhibit 5		Morgan Stanley Capital Services	10/06/2016	06/23/2030		194,000,000		0			(8,435,253)		(8,435,253)	(10,513,334)	0			2,782,734		
140458 - 71934815 Vanilla Swap	Liability Hedge	Exhibit 5		Merrill Lynch Capital Services	11/10/2016	12/25/2023		23,000,000		0			(201,874)		(201,874)	(439,053)	0			151,695		
140462 - 82750940 Vanilla Swap	Liability Hedge	Exhibit 5		Bank of America, N.A.	07/14/2017	04/15/2024		358,000,000		0			(1,424,958)		(1,424,958)	(9,172,928)	0			2,556,631		
140467 - 87061146 Vanilla Swap	Liability Hedge	Exhibit 5		Morgan Stanley & Company	10/25/2017	06/23/2030		77,000,000		0			(13,330)		(13,330)	(3,913,719)	0			1,104,487		

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)
140473 - 87076440 Vanilla Swap	Liability Hedge	Exhibit 5		Morgan Stanley & Company	10/25/2017	10/25/2025		127,000,000		0			(556,252)		(556,252)	(5,084,735)	0			1,201,476		
140474 - 101302929 Vanilla Swap	Liability Hedge	Exhibit 5		Bank of America, N.A.	07/23/2018	04/15/2024		278,000,000		0			2,660,955		2,660,955	(10,185,640)	0			1,985,317		
140476 - 103644130 Vanilla Swap	Liability Hedge	Exhibit 5		Morgan Stanley Capital Services	09/11/2018	04/15/2024		179,000,000		0			1,617,209		1,617,209	(5,830,415)	0			1,278,316		
140488 - 105197482 Vanilla Swap	Liability Hedge	Exhibit 5		Bank of America, N.A.	10/05/2018	05/15/2024		88,000,000		0			1,062,512		1,062,512	(2,814,162)	0			642,159		
145139 - 174950666 Vanilla Swap	Liability Hedge	Exhibit 5		BNP Paribas London	12/15/2021	05/15/2024		8,979,592		(402,000)			(108,420)		(108,420)	248,722	0			65,526		
145478 - Vanilla Swap	Liability Hedge	Exhibit 5		Citibank N.A.	01/13/2022	01/18/2030		286,000,000		0			(13,501,767)		(13,501,767)	(13,501,767)	0			3,993,773		
1299999999. Subtotal - Swaps - Other - Interest Rate										(402,000)	0	0	(18,813,397)	XXX	(18,813,397)	(66,260,941)	0	0	0	16,952,665	XXX	XXX
1349999999. Subtotal - Swaps - Other										(402,000)	0	0	(18,813,397)	XXX	(18,813,397)	(66,260,941)	0	0	0	16,952,665	XXX	XXX
1359999999. Total Swaps - Interest Rate										(402,000)	0	0	(18,813,397)	XXX	(18,813,397)	(66,260,941)	0	0	0	16,952,665	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(402,000)	0	0	(18,813,397)	XXX	(18,813,397)	(66,260,941)	0	0	0	16,952,665	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										329,493,191	112,991,878	0	189,548,903	XXX	189,548,903	(133,008,553)	0	(104,290,919)	0	16,952,665	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										329,493,191	112,991,878	0	189,548,903	XXX	189,548,903	(133,008,553)	0	(104,290,919)	0	16,952,665	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
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	13,180,000		5,061,366	0	0	5,061,366	0	0	0	0
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	84,950,000		26,675,704	0	0	26,675,704	0	0	0	0
BNP Paribas London	ROMUWSFPU8MPRO8K5P83	Y	Y	22,176,500		6,832,620	0	0	6,832,620	0	0	0	0
Citibank N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	10,621,500		0	(4,069,206)	0	0	(4,069,206)	0	0	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	17,510,000		7,840,983	0	0	7,840,983	0	0	0	0
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	20,350,000		14,126,596	0	0	14,126,596	0	0	0	0
Merrill Lynch Capital Services	GDWTXX03601TB7DWI3U69	Y	Y	0		0	(201,874)	0	0	(201,874)	0	0	0
Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	46,655,000		21,551,722	0	0	21,551,722	0	0	0	0
Morgan Stanley & Company	4PQUHN3JPFGFNF3BB653	Y	Y	0		0	(569,582)	0	0	(569,582)	0	0	0
Morgan Stanley Capital Services	4PQUHN3JPFGFNF3BB653	Y	Y	0		0	(6,730,263)	0	0	(6,730,263)	0	0	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	10,260,000		49,018	0	0	49,018	0	0	0	0
Societe General	O2RNE8IBXP4R0TD8PU41	Y	Y	16,600,000		6,738,742	0	0	6,738,742	0	0	0	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	6,680,000		6,065,058	0	0	6,065,058	0	0	0	0
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	73,250,000		16,863,553	0	0	16,863,553	0	0	0	0
X-Change Financial Access	4PQUHN3JPFGFNF3BB653	Y	Y	0		89,314,460	0	89,314,460	89,314,460	0	89,314,460	0	0
0299999999. Total NAIC 1 Designation				322,233,000	0	201,119,822	(11,570,925)	89,314,460	201,119,822	(11,570,925)	89,314,460	0	0
								0			0		
0399999999. Total NAIC 2 Designation				0	0	0	0	0	0	0	0	0	0
								0			0		
0499999999. Total NAIC 3 Designation				0	0	0	0	0	0	0	0	0	0
								0			0		
0599999999. Total NAIC 4 Designation				0	0	0	0	0	0	0	0	0	0
								0			0		
0699999999. Total NAIC 5 Designation				0	0	0	0	0	0	0	0	0	0
								0			0		
0799999999. Total NAIC 6 Designation				0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				322,233,000	0	201,119,822	(11,570,925)	89,314,460	201,119,822	(11,570,925)	89,314,460	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						201,119,822	(11,570,925)						

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. LLC CME I7331LVCZKQKX5T7XV54	Cash		Cleared Derivatives	(15,888,900)	(15,888,900)			
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cleared Derivatives	(35,587,099)	(35,587,099)			
0199999999 - Total				(51,475,999)	(51,475,999)	0	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)
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		ISDA Uncleared	17,510,000	17,510,000	XXX		
Bank Of America NA B4TYDEB6GKMZO031MB27	Cash		ISDA Uncleared	13,180,000	13,180,000	XXX		
Barclays Bank Plc G5GSEF7VJP5I70UK5573	Cash		ISDA Uncleared	84,950,000	84,950,000	XXX		
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		ISDA Uncleared	26,090,000	26,090,000	XXX		
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		ISDA Uncleared	10,828,611	10,828,611	XXX		
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		ISDA Uncleared	2,314,000	2,314,000	XXX		
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		ISDA Uncleared	46,655,000	46,655,000	XXX		
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		ISDA Uncleared	10,260,000	10,260,000	XXX		
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		ISDA Uncleared	16,600,000	16,600,000	XXX		
UBS AG BFM8T61CT2L1QCEMIK50	Cash		ISDA Uncleared	6,680,000	6,680,000	XXX		
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		ISDA Uncleared	20,350,000	20,350,000	XXX		
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		ISDA Uncleared	73,250,000	73,250,000	XXX		
0299999999 - Total				328,667,611	328,667,611	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					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 New York Mellon ..... New York, NY					448,411,070	585,252,766	132,761,645	XXX
PNC Bank ..... Pittsburgh, PA					(59,698,028)	(17,804,807)	(15,325,613)	XXX
Wells Fargo Bank / Norwest Bank ..... Phoenix, AZ					(280,953)	(82,920)	222,064	XXX
Huntington Bank ..... Columbus, OH					16,668	15,308	13,997	XXX
FHLB ..... Cincinnati, OH		0.070			25,298,172	35,567,913	45,360,028	XXX
Morgan Stanley ..... New York, NY					211,099,406	211,099,406	211,099,406	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	624,846,335	814,047,666	374,131,527	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	624,846,335	814,047,666	374,131,527	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	624,846,335	814,047,666	374,131,527	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	AGILENT TECHNOLOGIES INC COMMERCIAL PAPER		03/29/2022		04/05/2022	4,999,617		287
	AMCOR FLEXIBLES NORTH AMERICA INC COMMERCIAL PAPER		03/14/2022		04/12/2022	12,496,179		6,248
	AMCOR FINANCE USA COMMERCIAL PAPER		03/22/2022		04/29/2022	14,887,944		3,871
	AMEREN CORP COMMERCIAL PAPER		03/16/2022		04/18/2022	23,989,229		10,129
	AMEREN CORP COMMERCIAL PAPER		03/30/2022		04/29/2022	9,993,389		236
	AMPHENOL CORP COMMERCIAL PAPER		03/17/2022		04/12/2022	9,996,943		4,165
	AMPHENOL CORP COMMERCIAL PAPER		03/24/2022		04/20/2022	24,987,463		5,275
	AUTOZONE INC COMMERCIAL PAPER		03/25/2022		04/12/2022	9,998,014		1,264
	CLOROX CO/THE COMMERCIAL PAPER		03/14/2022		04/05/2022	9,999,166		3,333
	CLOROX CO/THE COMMERCIAL PAPER		03/16/2022		04/26/2022	9,993,400		3,692
	DANAHER CORP COMMERCIAL PAPER		03/23/2022		04/06/2022	12,220,557		2,597
	DENTSPLY SIRONA INC COMMERCIAL PAPER		03/15/2022		04/19/2022	10,994,773		4,932
	DENTSPLY SIRONA INC COMMERCIAL PAPER		03/16/2022		04/20/2022	24,986,800		11,105
	DOMINION ENERGY INC COMMERCIAL PAPER		03/17/2022		04/07/2022	29,995,498		10,498
	DUPONT DE NEMOURS INC COMMERCIAL PAPER		03/24/2022		04/27/2022	14,990,140		3,031
	DUKE ENERGY CORP COMMERCIAL PAPER		03/24/2022		04/13/2022	12,996,749		2,166
	ENBRIDGE US INC COMMERCIAL PAPER		03/30/2022		04/27/2022	19,984,110		1,221
	ENBRIDGE US INC COMMERCIAL PAPER		03/16/2022		05/17/2022	9,982,100		6,211
	ENERGY KANSAS CENTRAL INC COMMERCIAL PAPER		03/21/2022		04/18/2022	4,298,070		1,248
	ENERGY KANSAS CENTRAL INC COMMERCIAL PAPER		03/24/2022		04/27/2022	31,979,196		6,396
	EVERGY INC COMMERCIAL PAPER		03/22/2022		04/21/2022	5,996,833		1,583
	EVERSOURCE ENERGY COMMERCIAL PAPER		03/22/2022		04/19/2022	9,995,249		2,638
	EVERSOURCE ENERGY COMMERCIAL PAPER		03/28/2022		04/28/2022	15,888,670		1,258
	FISERV INC COMMERCIAL PAPER		03/31/2022		04/06/2022	19,998,278		
	FORTIVE CORP COMMERCIAL PAPER		03/21/2022		04/05/2022	16,998,262		4,778
	FORTIVE CORP COMMERCIAL PAPER		03/22/2022		04/06/2022	19,997,444		5,110
	FORTIVE CORP COMMERCIAL PAPER		03/30/2022		04/20/2022	8,495,962		425
	HP INC COMMERCIAL PAPER		03/17/2022		04/25/2022	19,984,126		9,248
	INTERCONTINENTAL EXCHANGE INC COMMERCIAL PAPER		03/24/2022		04/28/2022	4,996,249		1,110
	INTERCONTINENTAL EXCHANGE INC COMMERCIAL PAPER		03/16/2022		05/05/2022	29,968,818		14,651
	LOWE'S COS INC COMMERCIAL PAPER		03/17/2022		04/04/2022	29,997,999		9,999
	MARSH & MCLENNAN COS INC COMMERCIAL PAPER		03/23/2022		04/12/2022	9,997,555		2,000
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		03/16/2022		04/18/2022	9,995,276		4,442
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		03/15/2022		04/20/2022	14,992,080		7,080
	MONDELEZX INTERNATIONAL INC COMMERCIAL PAPER		03/14/2022		04/05/2022	39,496,048		17,773
	NORTHERN ILLINOS GAS CO COMMERCIAL PAPER		03/31/2022		04/05/2022	18,998,944		264
	OGE ENERGY CORP COMMERCIAL PAPER		03/14/2022		04/01/2022	15,000,000		7,500
	OGE ENERGY CORP COMMERCIAL PAPER		03/15/2022		04/04/2022	11,999,000		5,333
	OGE ENERGY CORP COMMERCIAL PAPER		03/23/2022		04/13/2022	9,996,432		2,377
	PPG INDUSTRIES INC COMMERCIAL PAPER		03/31/2022		05/03/2022	19,983,111		
	RYDER SYSTEM INC COMMERCIAL PAPER		03/21/2022		04/04/2022	23,998,099		6,966
	RYDER SYSTEM INC COMMERCIAL PAPER		03/24/2022		04/18/2022	14,993,765		2,932
	SHERWIN-WILLIAMS CO/THE COMMERCIAL PAPER		03/23/2022		04/19/2022	5,497,772		1,113
	SHERWIN-WILLIAMS CO/THE COMMERCIAL PAPER		03/25/2022		04/21/2022	24,988,887		3,887
	SPIRE INC COMMERCIAL PAPER		03/21/2022		04/01/2022	29,639,000		7,698
	TAMPA ELECTRIC CO COMMERCIAL PAPER		03/29/2022		04/28/2022	4,496,253		416
	VF CORP COMMERCIAL PAPER		03/30/2022		04/19/2022	5,498,075		214
	VF CORP COMMERCIAL PAPER		03/23/2022		04/20/2022	29,985,747		6,747
	WRKCO INC COMMERCIAL PAPER		03/14/2022		04/12/2022	10,997,310		4,399
	WRKCO INC COMMERCIAL PAPER		03/23/2022		04/13/2022	9,997,166		2,124
	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER		03/25/2022		04/13/2022	9,997,066		1,711
	WALGREENS BOOTS ALLIANCE INC COMMERCIAL PAPER		03/15/2022		05/06/2022	12,487,233		6,192
	WASTE MANAGEMENT INC COMMERCIAL PAPER		03/16/2022		04/28/2022	24,982,180		9,889
	XCEL ENERGY INC COMMERCIAL PAPER		03/29/2022		04/12/2022	4,498,831		319
	XCEL ENERGY INC COMMERCIAL PAPER		03/17/2022		04/21/2022	14,991,663		6,247
	BELL TELEPHONE CO OF CANADA OR BELL CANADA/THE COMMERCIAL PAPER		03/22/2022		04/20/2022	34,981,338		9,814
	NUTRIEN LTD COMMERCIAL PAPER		03/24/2022		04/28/2022	14,988,973		2,856
	NUTRIEN LTD COMMERCIAL PAPER		03/22/2022		05/04/2022	14,985,283		4,454
	SUNCOR ENERGY INC COMMERCIAL PAPER		03/14/2022		04/14/2022	9,996,929		4,249
	SUNCOR ENERGY INC COMMERCIAL PAPER		03/28/2022		05/05/2022	9,991,027		791

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
	TELUS CORP COMMERCIAL PAPER		03/23/2022		04/27/2022	24,984,650		4,719
	TRANSCANADA PIPELINES LTD COMMERCIAL PAPER		03/23/2022		05/09/2022	14,983,371		3,933
	EASTON CAPITAL UNLTD CO COMMERCIAL PAPER		03/31/2022		04/07/2022	34,996,500		583
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,023,502,791	0	277,727
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,023,502,791	0	277,727
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						1,023,502,791	0	277,727
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						1,023,502,791	0	277,727
09248U-71-8	BLACKROCK LIQUIDITY FUND - EXEMPT MONEY MARKET		03/31/2022	0.011		547,000,000		
825252-40-6	INVESCO ADVISERS TREASURY PORT INSTL CL		03/31/2022	0.080		63,805,377		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						610,805,377	0	0
8609999999 - Total Cash Equivalents						1,634,308,168	0	277,727