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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

MassMutual Ascend Life Insurance Company (known as Great American Life Insurance Company in MS & VI)

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), 513-361-9000 (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), 513-361-9000 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number)
rearle@mmascend.com (E-mail Address), 513-345-9484 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Brian Patrick Sponaugle #
Secretary	John Paul Gruber	Appointed Actuary	Richard Lee Sutton

OTHER

Adrienne Susan Baglier	Michael Robert Fanning	Michael Harrison Haney

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.

DocuSigned by: Mark Muething B34936A155CA47D...
Mark Francis Muething
President

DocuSigned by: John Gruber 32E0BG7130874A8...
John Paul Gruber
Secretary

DocuSigned by: Brian Sponaugle 54AFF57EB8214BF...
Brian Patrick Sponaugle
Treasurer

Subscribed and sworn to before me this 11th day of November 2022
Sherri L Barnes

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.....

SHERRI L BARNES
Notary Public
State of Ohio
My Comm. Expires
August 9, 2025

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

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	33,340,812,632		33,340,812,632	31,141,557,754
2.	Stocks:				
	2.1 Preferred stocks	177,629,773		177,629,773	394,393,831
	2.2 Common stocks	671,264,963		671,264,963	663,654,272
3.	Mortgage loans on real estate:				
	3.1 First liens	2,686,691,469		2,686,691,469	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 ($ 227,941,485), cash equivalents ($ 531,868,019) and short-term investments ($ 48,497,692)	808,307,196		808,307,196	1,008,880,265
6.	Contract loans (including $ premium notes)	32,000,102		32,000,102	64,178,436
7.	Derivatives	247,570,010		247,570,010	706,855,811
8.	Other invested assets	1,252,055,428		1,252,055,428	1,092,315,061
9.	Receivables for securities	213,982,887		213,982,887	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)	39,430,314,460	0	39,430,314,460	37,304,917,501
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	387,414,330	387,547	387,026,783	278,949,728
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,904,855	25,909	2,878,946	1,112,458
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	7,413,131	2,152,257	5,260,874	5,713,840
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,526,030	1,459,151	2,066,879	2,745,117
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	263,758,286		263,758,286	66,743,601
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	138,926,181		138,926,181	0
18.2	Net deferred tax asset	12,123,992		12,123,992	61,699,034
19.	Guaranty funds receivable or on deposit	2,067,973		2,067,973	2,114,276
20.	Electronic data processing equipment and software	56,436		56,436	342,845
21.	Furniture and equipment, including health care delivery assets ($)	52,671	52,671	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	1,540,663		1,540,663	278,029
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	260,325,641	9,691,961	250,633,680	656,701,762
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	40,510,424,649	13,769,496	40,496,655,153	38,381,318,191
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	40,704,009		40,704,009	67,583,584
28.	Total (Lines 26 and 27)	40,551,128,658	13,769,496	40,537,359,162	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.	Company-owned life insurance	217,133,859		217,133,859	212,646,798
2502.	Accrued contractual fee income	33,499,821		33,499,821	35,607,832
2503.	Accounts receivable	9,691,961	9,691,961	0	140,474
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	408,306,658
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	260,325,641	9,691,961	250,633,680	656,701,762

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 22,273,997,069 less $ included in Line 6.3 (including $ 565,139 Modco Reserve)	22,273,997,069	33,231,720,248
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	59,778,859	58,728,683
3.	Liability for deposit-type contracts (including $ Modco Reserve)	783,556,703	592,074,541
4.	Contract claims:		
	4.1 Life	137,955,889	270,181,600
	4.2 Accident and health	312,947	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 $ 22,178 accident and health premiums	221,170	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 $ 490,004 assumed and $ 1,572,888 ceded	2,062,892	4,434,323
	9.4 Interest Maintenance Reserve	147,955,087	95,332,234
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,104,303 , accident and health $ and deposit-type contract funds $	6,104,303	4,912,649
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	50,038,523	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	3,831,398	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	298,803	310,020
17.	Amounts withheld or retained by reporting entity as agent or trustee	901,503	650,859
18.	Amounts held for agents' account, including $ 1,132,599 agents' credit balances	1,132,599	936,969
19.	Remittances and items not allocated	58,994,908	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	626,717,793	504,145,594
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	13,181,698,363	
	24.04 Payable to parent, subsidiaries and affiliates	1,856,362	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	90,797,962	0
	24.09 Payable for securities	200,891,511	163,625,785
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	80,732,700	453,156,089
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	37,709,837,344	35,503,197,569
27.	From Separate Accounts Statement	40,704,009	67,583,584
28.	Total liabilities (Lines 26 and 27)	37,750,541,353	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)	1,970,131,509	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)	2,785,310,309	2,876,613,122
38.	Totals of Lines 29, 30 and 37	2,786,817,809	2,878,120,622
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	40,537,359,162	38,448,901,775
	DETAILS OF WRITE-INS		
2501.	Liability for funds held as collateral	59,016,550	407,526,855
2502.	Unclaimed property	21,120,198	17,308,394
2503.	Accounts payable	595,952	564,740
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	27,756,100
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	80,732,700	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	(9,645,640,535)	3,949,163,043	5,026,991,564
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	762,362,895	1,469,392,134	1,950,977,865
4.	Amortization of Interest Maintenance Reserve (IMR)	31,967,794	11,359,244	23,520,567
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	430,387,013	(60,147,476)	(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	3,393,728	2,279,415	2,982,321
	8.3 Aggregate write-ins for miscellaneous income	30,959,931	89,680,115	121,342,110
9.	Totals (Lines 1 to 8.3)	(8,386,569,174)	5,461,726,475	7,074,976,355
10.	Death benefits	14,965,037	17,740,256	21,971,707
11.	Matured endowments (excluding guaranteed annual pure endowments)	14,853,330	1,135,937	2,455,222
12.	Annuity benefits	317,483,335	648,853,086	872,553,502
13.	Disability benefits and benefits under accident and health contracts	2,821,929	3,107,958	4,181,392
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	1,057,810,599	1,590,500,952	2,207,951,211
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	108,030,272	89,472,038	118,678,268
18.	Payments on supplementary contracts with life contingencies	(1,213)	276	368
19.	Increase in aggregate reserves for life and accident and health contracts	(10,720,490,602)	2,477,276,157	3,107,781,456
20.	Totals (Lines 10 to 19)	(9,204,527,313)	4,828,086,660	6,335,573,126
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	253,345,538	214,191,108	284,590,676
22.	Commissions and expense allowances on reinsurance assumed	383,830	440,833	588,438
23.	General insurance expenses and fraternal expenses	120,187,531	111,105,328	145,295,505
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,026,012	10,130,812	12,632,943
25.	Increase in loading on deferred and uncollected premiums	219,310	(434,742)	(145,778)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(119,249,629)	8,757,614	36,813,702
27.	Aggregate write-ins for deductions	319,161,240	3,005,691	3,885,365
28.	Totals (Lines 20 to 27)	(8,621,453,481)	5,175,283,304	6,819,233,977
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	234,884,307	286,443,171	255,742,378
30.	Dividends to policyholders and refunds to members	6,908	9,111	12,787
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	234,877,399	286,434,060	255,729,591
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(70,555,546)	28,310,876	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)	305,432,945	258,123,184	210,267,078
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,450,651 (excluding taxes of $ 22,486,122 transferred to the IMR)	(3,447,387)	115,033,657	118,746,759
35.	Net income (Line 33 plus Line 34)	301,985,558	373,156,841	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)	301,985,558	373,156,841	329,013,837
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (35,692,569)	(283,324,087)	(76,194,291)	25,495,993
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(146,066,600)	32,002,098	39,360,559
41.	Change in nonadmitted assets	(1,100,859)	(5,215,915)	(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	(122,572,199)	(66,851,423)	(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			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	317,161,240		
52.	Dividends to stockholders		(300,001,000)	(300,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	1,218,126	1,217,126
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(91,302,813)	(41,885,564)	(19,071,166)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,786,817,809	2,855,306,224	2,878,120,622
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	26,057,095	50,409,647	67,569,563
08.302.	Interest on company-owned life insurance	4,487,061	4,511,361	6,026,711
08.303.	Reinsurance experience refund	376,837	34,578,770	47,552,846
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	38,938	180,337	192,990
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	30,959,931	89,680,115	121,342,110
2701.	Amortization of ceding commission	317,161,240		
2702.	Reinsurance fee	2,000,000	3,005,691	3,885,365
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)	319,161,240	3,005,691	3,885,365
5301.	Employee and agent stock option contribution		1,218,126	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	1,218,126	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	4,344,530,308	3,951,047,303	5,028,103,175
2.	Net investment income	934,840,306	1,817,484,486	2,392,399,707
3.	Miscellaneous income	463,076,078	30,639,138	69,951,201
4.	Total (Lines 1 to 3)	5,742,446,692	5,799,170,927	7,490,454,083
5.	Benefit and loss related payments	1,778,511,350	2,204,809,507	3,052,576,823
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(119,249,629)	8,757,614	36,813,702
7.	Commissions, expenses paid and aggregate write-ins for deductions	393,943,452	263,150,501	408,944,468
8.	Dividends paid to policyholders	6,908	9,111	12,787
9.	Federal and foreign income taxes paid (recovered) net of $ 28,936,773 tax on capital gains (losses)	158,384,423	140,276,464	140,276,464
10.	Total (Lines 5 through 9)	2,211,596,504	2,617,003,197	3,638,624,244
11.	Net cash from operations (Line 4 minus Line 10)	3,530,850,188	3,182,167,730	3,851,829,839
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	13,307,590,235	4,591,227,328	6,454,761,202
	12.2 Stocks	11,935,958	333,739,761	338,098,745
	12.3 Mortgage loans	463,265,300	109,638,472	506,760,031
	12.4 Real estate	0	65,817,352	65,817,352
	12.5 Other invested assets	161,680,185	602,429,931	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)	13,944,471,678	5,702,852,845	8,084,516,997
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	15,085,159,489	7,358,091,350	9,899,663,224
	13.2 Stocks	87,342,179	82,052,614	78,640,444
	13.3 Mortgage loans	1,023,991,481	319,516,525	1,074,438,517
	13.4 Real estate	0	1,147,246	1,147,246
	13.5 Other invested assets	181,353,506	101,953,724	232,423,649
	13.6 Miscellaneous applications	510,175,695	239,958,059	389,280,435
	13.7 Total investments acquired (Lines 13.1 to 13.6)	16,888,022,350	8,102,719,517	11,675,593,515
14.	Net increase (or decrease) in contract loans and premium notes	(32,178,334)	(4,473,001)	(5,818,923)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,911,372,338)	(2,395,393,671)	(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	93,044,753	(819,930,475)	(1,056,126,755)
	16.5 Dividends to stockholders	0	300,001,000	300,000,000
	16.6 Other cash provided (applied)	(913,095,672)	(6,214,878)	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)	(820,050,919)	(1,126,146,353)	(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)	(200,573,069)	(339,372,295)	(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)	808,307,196	1,708,026,950	1,008,880,265

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

20.0001.	Bond conversions and refinancing	455,440,542		
20.0002.	Bonds transferred to mortgage loans	362,734,554		
20.0003.	Net investment income payment-in-kind for bonds	616,605		
20.0004.	Stock conversion - common stocks	51		
20.0005.	Maturity extensions		123,491,198	385,903,573
20.0006.	Exchanges		65,815,281	162,005,653
20.0007.	Transfers		29,999,965	29,999,965
20.0008.	Securities acquired from dividends/return of capital distributon			7,053,682
20.0009.	Capitalized interest		3,236,317	5,571,301

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

20.0010. Securities acquired as capital contributions		721,839	721,839
20.0011. Correction of current year transaction			16,204
20.0012. Securities acquired from dividends/return of capital distribution		6,130,082	

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	19,617,177	18,315,214	25,608,217
3.	Ordinary individual annuities	4,852,501,625	4,386,660,070	5,627,619,203
4.	Credit life (group and individual)			0
5.	Group life insurance			0
6.	Group annuities	3,597,555	98,996,970	138,756,519
7.	A & H - group	51,025	53,650	79,523
8.	A & H - credit (group and individual)			0
9.	A & H - other	3,818,856	3,935,091	5,104,303
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	4,879,586,238	4,507,960,995	5,797,167,765
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	4,879,586,238	4,507,960,995	5,797,167,765
14.	Deposit-type contracts	7,476,578	7,869,443	9,707,132
15.	Total (Lines 13 and 14)	4,887,062,816	4,515,830,438	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 MassMutual Ascend Life Insurance Company ("MMALIC" or "the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance. The Company was formerly known as Great American Life Insurance Company.

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 #	09/30/2022	12/31/2021
(1) State basis	XXX	XXX	XXX	$ 301,985,558	$ 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	(13,251,826)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	(232,550,241)	-
Tax impact	101	2, 4	18.2, 32	(68,945,553)	-
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 616,733,178	$ 329,013,837
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 2,786,817,809	$ 2,878,120,622
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	106,495,140	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	3,632,163	-
Tax impact	101	2, 4	18.2, 32	(8,146,564)	-
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,684,837,070	$ 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 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
07325DAF1	351,756	298,754	53,002	298,754	308,547	6/30/2022
759676AF6	467,062	389,330	77,732	389,330	403,998	6/30/2022
02147WAT6	1,833,809	1,810,984	22,825	1,810,984	1,647,430	6/30/2022
02147XAR8	722,783	716,983	5,800	716,983	616,400	6/30/2022
05951KAN3	727,416	726,755	661	726,755	709,393	6/30/2022
12566UAE4	484,546	479,517	5,029	479,517	428,794	6/30/2022
12566UAN4	745,695	687,455	58,239	687,455	680,275	6/30/2022
12566XAM0	762,429	749,321	13,107	749,321	711,263	6/30/2022
12628LAD2	939,894	917,685	22,210	917,685	775,478	6/30/2022
12668APC3	1,053,742	1,028,969	24,773	1,028,969	1,023,156	6/30/2022
17309BAB3	231,697	229,910	1,787	229,910	212,294	6/30/2022
17309VAH6	883,901	881,260	2,641	881,260	828,464	6/30/2022
225470Q89	639,198	566,017	73,181	566,017	434,433	6/30/2022
32051GSQ9	2,150,300	2,111,315	38,985	2,111,315	2,136,944	6/30/2022
59020UW43	484,507	422,353	62,154	422,353	438,518	6/30/2022
65535VSJ8	1,382,487	1,368,659	13,828	1,368,659	1,226,910	6/30/2022
69337BAH7	1,615,840	1,597,892	17,947	1,597,892	1,468,643	6/30/2022
74923HAQ4	591,952	582,904	9,048	582,904	527,598	6/30/2022
74928RAB0	299,181	295,529	3,652	295,529	312,097	6/30/2022
75115BAC3	1,263,859	1,260,657	3,203	1,260,657	1,287,590	6/30/2022
75116FBH1	1,660,615	1,655,476	5,139	1,655,476	1,511,249	6/30/2022
761118SC3	1,738,294	1,735,436	2,859	1,735,436	1,583,504	6/30/2022
863579J90	408,035	404,919	3,116	404,919	410,645	6/30/2022
87222EAB4	989,431	964,435	24,996	964,435	915,285	6/30/2022
87222EAC2	1,069,037	1,046,433	22,604	1,046,433	954,115	6/30/2022
93934NAC9	550,457	525,641	24,815	525,641	469,111	6/30/2022
058931AT3	1,243,463	1,240,130	3,333	1,240,130	1,198,967	6/30/2022
073880AD8	1,276,813	1,222,687	54,126	1,222,687	1,154,766	6/30/2022
12544DAG4	95,844	90,011	5,833	90,011	85,172	6/30/2022
12545EAK2	1,550,474	1,490,197	60,276	1,490,197	1,329,130	6/30/2022
12638PAB5	744,092	736,605	7,487	736,605	600,312	6/30/2022
1266942H0	606,740	599,651	7,089	599,651	501,690	6/30/2022
126694HP6	655,886	535,926	119,960	535,926	506,396	6/30/2022
12669G3S8	1,421,943	1,403,926	18,017	1,403,926	1,272,912	6/30/2022
12669G4K4	2,882,965	2,860,499	22,466	2,860,499	2,654,538	6/30/2022
16162YAL9	406,596	387,094	19,502	387,094	351,124	6/30/2022
16165MAG3	2,063,370	2,039,505	23,865	2,039,505	1,824,783	6/30/2022
170257AE9	3,090,905	2,877,625	213,279	2,877,625	2,454,654	6/30/2022
17025AAH5	1,119,104	1,045,677	73,427	1,045,677	993,451	6/30/2022
225458L55	554,354	551,293	3,060	551,293	495,964	6/30/2022
362341XC8	963,117	959,504	3,613	959,504	830,593	6/30/2022
46631NAA7	819,190	805,803	13,387	805,803	733,833	6/30/2022
46631NDT3	7,735,758	7,037,790	697,968	7,037,790	7,196,047	6/30/2022
74958YAE2	335,485	319,458	16,027	319,458	327,784	6/30/2022
78473TAJ9	275,754	245,411	30,343	245,411	214,919	6/30/2022
863579XC7	1,415,676	1,337,580	78,096	1,337,580	1,408,287	6/30/2022
86363GAF1	1,733,928	1,673,515	60,413	1,673,515	1,636,845	6/30/2022
94985AAA7	227,339	217,876	9,463	217,876	211,415	6/30/2022
94986CAA2	328,420	320,452	7,968	320,452	302,929	6/30/2022

NOTES TO FINANCIAL STATEMENTS

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
57430U301	1,330,669	1,004,371	326,298	1,004,371	803,430	9/30/2022
07325DAF1	291,282	290,354	928	290,354	286,720	9/30/2022
3622EAAA8	3,999,702	3,929,491	70,212	3,929,491	3,739,585	9/30/2022
61751DAE4	1,716,986	1,604,835	112,151	1,604,835	2,251,814	9/30/2022
617526AD0	2,717,720	2,314,163	403,557	2,314,163	2,489,016	9/30/2022
86358RXZ5	573,712	503,846	69,866	503,846	532,119	9/30/2022
07386XAH9	1,136,200	1,060,380	75,820	1,060,380	920,227	9/30/2022
12566UAE4	469,028	437,575	31,453	437,575	395,514	9/30/2022
12566UAN4	659,320	581,671	77,649	581,671	613,196	9/30/2022
12566XAM0	724,102	706,097	18,005	706,097	652,607	9/30/2022
12628LAD2	944,313	837,560	106,754	837,560	715,627	9/30/2022
126670JP4	799,425	751,737	47,688	751,737	748,985	9/30/2022
12667F4N2	2,337,848	2,296,401	41,448	2,296,401	2,234,566	9/30/2022
12668APC3	991,327	950,477	40,850	950,477	944,519	9/30/2022
17307GED6	1,519,753	1,448,105	71,648	1,448,105	1,466,554	9/30/2022
17309BAB3	228,895	224,462	4,433	224,462	201,398	9/30/2022
17309VAH6	845,828	839,340	6,488	839,340	792,523	9/30/2022
225470Q89	554,757	534,935	19,822	534,935	418,987	9/30/2022
32051GSQ9	2,037,561	1,989,697	47,865	1,989,697	2,018,934	9/30/2022
46627MAD9	641,414	620,422	20,992	620,422	598,910	9/30/2022
46627MEJ2	1,290,004	1,214,983	75,022	1,214,983	1,045,674	9/30/2022
47232CAH7	1,899,848	1,899,428	420	1,899,428	2,091,390	9/30/2022
576434W59	231,800	180,887	50,912	180,887	133,506	9/30/2022
59020UW43	402,012	374,574	27,438	374,574	282,946	9/30/2022
643529AC4	566,063	512,432	53,631	512,432	615,937	9/30/2022
65535VMJ4	654,212	604,134	50,077	604,134	606,472	9/30/2022
65535VNL8	2,216,330	2,128,294	88,036	2,128,294	2,136,155	9/30/2022
65535VSJ8	1,353,591	1,314,301	39,290	1,314,301	1,150,059	9/30/2022
69337BAH7	1,588,255	1,531,076	57,179	1,531,076	1,357,354	9/30/2022
74923HAQ4	563,728	561,272	2,456	561,272	491,746	9/30/2022
74928RAB0	293,120	262,538	30,582	262,538	285,136	9/30/2022
75116CET9	263,844	166,578	97,266	166,578	229,893	9/30/2022
761118SC3	1,692,139	1,684,385	7,754	1,684,385	1,439,667	9/30/2022
863579J90	399,903	373,319	26,584	373,319	387,475	9/30/2022
87222EAB4	960,274	864,706	95,569	864,706	855,078	9/30/2022
87222EAC2	1,041,136	968,565	72,571	968,565	884,062	9/30/2022
93934FMD1	1,850,357	1,613,441	236,916	1,613,441	1,651,078	9/30/2022
45660LCK3	2,987,283	2,747,927	239,356	2,747,927	2,828,661	9/30/2022
05946XY72	1,121,255	1,064,056	57,199	1,064,056	1,039,216	9/30/2022
05949CHM1	788,146	770,794	17,352	770,794	776,150	9/30/2022
05949CKX3	1,593,696	1,495,795	97,900	1,495,795	1,483,476	9/30/2022
073880AD8	1,165,906	1,163,805	2,101	1,163,805	1,066,603	9/30/2022
12544DAG4	87,957	88,141	(184)	88,141	76,266	9/30/2022
12545EAK2	1,470,040	1,423,980	46,060	1,423,980	1,225,499	9/30/2022
12638PAB5	730,343	719,668	10,676	719,668	561,272	9/30/2022
1266942H0	586,626	561,203	25,423	561,203	472,137	9/30/2022
126694BE7	332,557	306,506	26,051	306,506	311,536	9/30/2022
126694CS5	3,094,276	3,091,476	2,800	3,091,476	2,504,248	9/30/2022
126694HP6	515,419	474,981	40,438	474,981	462,478	9/30/2022
12669DUS5	773,797	772,715	1,082	772,715	742,780	9/30/2022
12669G3S8	1,387,574	1,375,347	12,226	1,375,347	1,217,425	9/30/2022
12669G4K4	2,834,361	2,781,521	52,840	2,781,521	2,545,994	9/30/2022
12669GR45	534,792	525,148	9,644	525,148	485,346	9/30/2022
16162YAL9	380,468	361,472	18,995	361,472	327,514	9/30/2022
16165MAG3	1,961,306	1,944,718	16,588	1,944,718	1,661,310	9/30/2022
170257AE9	2,828,331	2,633,857	194,474	2,633,857	2,354,786	9/30/2022
17025AAH5	996,965	955,555	41,410	955,555	872,118	9/30/2022
2254582Y3	1,262,710	1,223,508	39,202	1,223,508	1,083,348	9/30/2022
362341XC8	925,615	890,329	35,286	890,329	775,076	9/30/2022
41161PCX9	222,673	219,523	3,150	219,523	217,809	9/30/2022
466247UG6	543,666	541,554	2,112	541,554	492,253	9/30/2022
466247ZP1	597,232	578,858	18,375	578,858	551,434	9/30/2022
46628LAB4	52,197	43,653	8,544	43,653	46,321	9/30/2022
46631NAA7	787,350	768,303	19,047	768,303	654,423	9/30/2022
46631NDT3	6,957,695	6,448,656	509,039	6,448,656	6,565,975	9/30/2022
57643MLZ5	322,070	311,840	10,230	311,840	295,793	9/30/2022
59023PAB9	550,151	530,517	19,633	530,517	549,074	9/30/2022
863579RP5	630,863	612,560	18,302	612,560	593,202	9/30/2022
863579XC7	1,202,538	1,169,250	33,288	1,169,250	1,184,462	9/30/2022
86363GAF1	1,622,996	1,511,763	111,233	1,511,763	1,431,479	9/30/2022
885220KW2	2,336,973	2,265,171	71,802	2,265,171	2,217,726	9/30/2022
92979DAC9	2,889,617	2,736,750	152,866	2,736,750	2,880,781	9/30/2022
94984DAC8	391,725	391,939	(214)	391,939	377,184	9/30/2022
94986CAA2	319,103	297,142	21,962	297,142	281,932	9/30/2022
Total			$ 9,227,256			

NOTES TO FINANCIAL STATEMENTS

(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	$	3,752,024,275
2. 12 Months or Longer		17,325,119

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

1. Less than 12 Months	$	26,223,320,595
2. 12 Months or Longer		106,104,190

(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	29	24	$ 70,478,174	$ 28,474,328	$ 67,838,112	$ 31,625,455
(2) LB&SS - AC	0	7	-	2,248,168	-	2,695,950
(3) Preferred Stock - AC	3	0	8,777,078	-	11,922,836	-
(4) Preferred Stock - FV	0	25	-	85,479,033	-	85,479,033
(5) Total (1+2+3+4)	32	56	$ 79,255,252	$ 116,201,529	$ 79,760,948	$ 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.

Note 8 – Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

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:

	09-2022			12-2021			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 167,380,604	$ -	$ 167,380,604	$ 219,896,338	$ -	$ 219,896,338	$ (52,515,734)	$ -	$ (52,515,734)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	167,380,604	-	167,380,604	219,896,338	-	219,896,338	(52,515,734)	-	(52,515,734)
d. Deferred tax assets nonadmitted	74,189,419	(74,189,419)	-	104,817,872	(90,239,291)	14,578,581	(30,628,453)	16,049,872	(14,578,581)
e. Subtotal net admitted deferred tax asset	93,191,185	74,189,419	167,380,604	115,078,466	90,239,291	205,317,757	(21,887,281)	(16,049,872)	(37,937,153)
f. Deferred tax liabilities	44,391,326	110,865,286	155,256,612	53,379,432	90,239,291	143,618,723	(8,988,106)	20,625,995	11,637,889
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 48,799,859	$ (36,675,867)	$ 12,123,992	$ 61,699,034	$ -	$ 61,699,034	$ (12,899,175)	$ (36,675,867)	$ (49,575,042)

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

	09-2022			12-2021			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
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)	48,799,859	-	48,799,859	61,699,034	-	61,699,034	(12,899,175)	-	(12,899,175)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	48,799,859	-	48,799,859	61,699,034	-	61,699,034	(12,899,175)	-	(12,899,175)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	415,762,904	XXX	XXX	418,245,971	XXX	XXX	(2,483,067)
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	44,391,326	74,189,419	118,580,745	53,379,432	90,239,291	143,618,723	(8,988,106)	(16,049,872)	(25,037,978)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 93,191,185	$ 74,189,419	$ 167,380,604	$ 115,078,466	$ 90,239,291	$ 205,317,757	$ (21,887,281)	$ (16,049,872)	$ (37,937,153)

(3) Other admissibility criteria:

	09-2022	12-2021
a. Ratio percentage used to determine recovery period and threshold limitation amount	810%	791%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,771,752,693	$ 2,788,306,471

(4) Impact of tax planning strategies:

	09-2022		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)	$ 167,380,604	$ -	$ 219,896,338	$ -	$ (52,515,734)	$ -
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	93,191,185	74,189,419	115,078,466	90,239,291	(21,887,281)	(16,049,872)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

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:

	09-2022	12-2021	Change
a. Federal	$ (70,555,546)	$ 45,461,022	$ (116,016,568)
b. Foreign	-	1,491	(1,491)
c. Subtotal	(70,555,546)	45,462,513	(116,018,059)
d. Federal income tax (benefit) expense on net capital gains	28,936,773	118,330,831	(89,394,058)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ (41,618,773)	$163,793,344	$ (205,412,117)

(2) Deferred tax assets:

		09-2022	12-2021	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	99,664,413	159,835,408	(60,170,995)
4	Investments	-	-	-
5	Deferred acquisition costs	56,110,496	48,440,883	7,669,613
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	-	-	-
9	Pension accrual	218,847	278,830	(59,983)
10	Receivables - nonadmitted	2,891,594	2,660,414	231,180
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	2,021,219	2,476,901	(455,682)
14	Accruals	6,474,035	6,203,902	270,133
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$167,380,604	$219,896,338	$ (52,515,734)
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	74,189,419	104,817,872	(30,628,453)
d.	Admitted ordinary deferred tax assets	$ 93,191,185	$115,078,466	$ (21,887,281)
e.	Capital			
1	Investments	$ -	$ -	$ -
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	-	-	-
99	Subtotal	$ -	$ -	$ -
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(74,189,419)	(90,239,291)	16,049,872
h.	Admitted capital deferred tax assets	$ 74,189,419	$ 90,239,291	$ (16,049,872)
i.	Admitted deferred tax assets	$167,380,604	$205,317,757	$ (37,937,153)

(3) Deferred tax liabilities:

		09-2022	12-2021	Change
a.	Ordinary			
1	Investments	$ 1,015,796	$ 1,015,796	$ -
2	Fixed assets	567,984	803,600	(235,616)
3	Deferred and uncollected premium	2,166,461	1,843,125	323,336
4	Policyholder reserves	4,131,286	4,917,614	(786,328)
5	Other	404,469	404,470	(1)
6	Policy loans	275,073	296,049	(20,976)
7	Other - Reserve transition adjustment	35,830,257	44,098,778	(8,268,521)
99	Subtotal	$ 44,391,326	$ 53,379,432	$ (8,988,106)
b.	Capital			
1	Investments	$110,865,286	$ 90,239,291	$ 20,625,995
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$110,865,286	$ 90,239,291	$ 20,625,995
c.	Deferred tax liabilities	$155,256,612	$143,618,723	$ 11,637,889

(4)	Net deferred tax assets/(liabilities)	$ 12,123,992	$ 61,699,034	$ (49,575,042)

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:

	09-2022	12-2021
Provision computed at statutory rate (operations and realized gains/losses)	$ 65,727,824	$ 111,990,469
Permanent differences:		
Dividend exclusion	(82,827)	(738,523)
Stock options	-	(194,307)
Company-owned life insurance	(942,283)	(1,265,609)
Tax exempt interest	(1,034,607)	(1,838,119)
Provision to return adjustments	-	18,443
Martello Re - IMR receivable	(23,710,937)	-
Ceding commission	66,603,860	-
Other	97,605	577,569
Total permanent differences	40,930,811	(3,440,546)
Timing adjustments:		
Investment differences	(153,715,314)	(1,394,950)
Reserves	(1,919,430)	43,810,240
DAC tax adjustment	7,669,613	8,532,847
Deferred compensation	(594,223)	1,840,670
Deferred and uncollected premiums	(277,281)	205,733
Accounts payable	706,538	23,023
Provision to return (primarily investment-related items)	-	(19,973,553)
Sale of real estate and subs	-	20,122,430
Fixed assets	235,616	480,443
Bonus expense	(737,958)	1,608,129
Other	355,031	1,447,470
Total timing adjustments	(148,277,408)	56,702,482
Other adjustments		
Unrealized on options	-	(1,585,770)
Tax credits	-	(363,444)
Other	-	490,153
Total other adjustments	-	(1,459,061)
Federal income tax expense on operations and realized gains/losses	$ (41,618,773)	$ 163,793,344
Gross change in deferred tax asset:		
Timing adjustments	148,277,408	(36,580,052)
Impact of non-admitted assets	(231,180)	(1,288,518)
Unrealized gains/losses	(35,692,569)	2,053,602
Cumulative adjustment	(60,798,989)	-
Other	(1,979,627)	(1,491,989)
Total change in deferred tax asset recorded directly to surplus	49,575,043	(37,306,957)
Total statutory income tax expense	$ 7,956,270	$ 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	$ -	$ 28,936,773	$ 28,936,773
2021	$ -	$ 117,753,789	$ 117,753,789
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 $1,540,663 due from and $1,856,362 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 $12,180,798, 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 $48,262,300 and 52,500,800 of FHLB stock at September 30, 2022 and December 31, 2021, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,106,901,642 as of September 30, 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 200,000 and 250,000 shares of Class B membership stock at September 30, 2022 and December 31, 2021, respectively. The Company held 282,623 and 275,008 shares of activity and excess stock at September 30, 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 September 30, 2022 was $1,106,901,642 (fair value) and $1,169,488,074 (carrying value). The total aggregate borrowing from the FHLB at September 30, 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 MMALIC. MMALIC 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 $32,521,276 as of September 30, 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 $3,282,257 for the nine months ended September 30, 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	$ -	$ 3,357	$ -	$ -	$ 3,357
Industrial and misc. (unaffiliated)	-	57,164,156	13,221,529	-	70,385,685
Total bonds	-	57,167,513	13,221,529	-	70,389,042
Non-affiliated preferred stock	16,302,620	-	134,704,336	-	151,006,956
Non-affiliated common stock	79,895,771	-	197,240,644	-	277,136,415
Currency swaps	-	3,193,483	-	-	3,193,483
Currency forwards	-	826,764	-	-	826,764
Separate account assets	-	40,704,009	-	-	40,704,009
Total assets at fair value	$ 96,198,391	$ 101,891,769	$ 345,166,509	$ -	$ 543,256,669
Liabilities at fair value					
Interest rate swaps	$ -	$ 93,991,446	$ -	$ -	$ 93,991,446
Separate account liabilities	-	40,704,009	-	-	40,704,009
Total liabilities at fair value	$ -	$ 134,695,455	$ -	$ -	$ 134,695,455

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

	Beginning Balance at 6/30/2022	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Issuances	Settlements	Other Adjustments	Ending Balance at 9/30/2022
Residential MBS	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Bonds: industrial and misc (unaffiliated)	8,918,751	-	-	(4,316,602)	(4,724,187)	-	-	(6,751)	13,350,318	13,221,529
Non-affiliated preferred stock	54,506,472	-	-	-	49,843,885	-		-	30,353,979	134,704,336
Non-affiliated common stock	196,122,800	-	-	-	(52,315,656)	-	48,262,300	(52,500,800)	57,672,000	197,240,644
Total	$ 259,548,023	$ -	$ -	$ (4,316,602)	$ (7,195,958)	$ -	$ 48,262,300	$ (52,507,551)	$ 101,376,297	$ 345,166,509

(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	$ 43,998,704	$ 76,839,232	$ -	$ 43,998,704	$ -	$ -	$ -
All other government	17,369,822	19,168,163	-	17,369,822	-	-	-
States, territories and possessions	186,951,219	195,658,444	-	186,951,219	-	-	-
Political subdivisions of states, territories	268,083,043	273,404,010	-	268,083,043	-	-	-
Special revenue	1,536,629,679	1,696,519,811	-	1,536,629,679	-	-	-
Industrial and misc. (unaffiliated)	27,111,068,949	30,389,887,746	-	21,762,946,288	5,348,122,661	-	-
Hybrid securities	510,088,566	568,903,539	-	496,138,966	13,949,600	-	-
Parent, subs and affiliates	105,328,122	120,431,687	-	-	105,328,122	-	-
Total bonds	$ 29,779,518,104	$ 33,340,812,632	$ -	$ 24,312,117,721	$ 5,467,400,383	$ -	$ -
Non affiliated preferred stock	192,061,456	177,629,773	38,972,623	-	153,088,832	-	-
Non affiliated common stock	277,136,415	277,136,415	79,895,771	-	197,240,644	-	-
Mortgage loans	2,679,257,980	2,686,691,469	-	-	2,679,257,980	-	-
Currency forwards	826,764	826,764	-	826,764	-	-	-
Fixed-indexed annuity equity index options	127,844,243	246,743,246	-	127,844,243	-	-	-
Interest rate swaps	(93,991,446)	(93,991,446)	-	(93,991,446)	-	-	-
Currency swaps	3,193,483	3,193,483	-	3,193,483	-	-	-
Variable annuity assets (separate accounts)	40,704,009	40,704,009	-	40,704,009	-	-	-
Cash, cash equivalents and short-term investments	808,307,196	808,307,196	808,307,196	-	-	-	-
Policy loans	32,000,102	32,000,102	-	-	32,000,102	-	-
Total financial instruments	$ 33,846,858,306	$ 37,520,053,643	$ 927,175,591	$ 24,390,694,774	$ 8,528,987,941	$ -	$ -

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

A. On February 17, 2022, MMALIC 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. MMALIC 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.

B. The Company had no troubled debt restructuring.

C. Other Disclosures:

The table below shows the impact of reinsurance agreements on net premium and annuity considerations:

	09/30/2022
Direct premiums and annuity considerations	$ 4,879,586,238
Assumed reinsurance	5,194,778
Ceded reinsurance (excluding initial Martello)	(455,538,721)
Subtotal	4,429,242,295
Initial Martello reinsurance ceded (see note 21A)	(14,074,882,830)
Net premium and annuity considerations (Page 4, Line 1)	$ (9,645,640,535)

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.

NOTES TO FINANCIAL STATEMENTS

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.

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. 12/31/2021

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: ..... $ 189,285,060

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	$ 120,431,687
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 384,058,681	$ 394,128,548
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 0	$ 115,877,130
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 384,058,681	$ 630,437,365
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
State Street Global Services	801 Pennsylvania, Kansas City, MO 64105

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
Angelo, Gordon & Co., L.P	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
130074	ARES Capital Management LLC	549300HFEH45K3VVJE20	SEC	NO
106006	Barings LLC	549300HFEH45K3VVJE20	SEC	DS
131940	Angelo, Gordon & Co., L.P.	549300HFEH45K3VVJE20	SEC	NO
	Centerbridge Martello Advisors, LLC	549300HFEH45K3VVJE20	SEC	NO
311767	Fractal Investments LLC - Pending Mandate	549300HFEH45K3VVJE20	SEC	NO
801-8162	Western Asset Management Company	549300HFEH45K3VVJE20	SEC	NO

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

18.2 If no, list exceptions:

At 9/30/2022, 61 issues for 42 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 $365,127,432 or 1.06% 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	$	1,508,706,221
	1.13 Commercial Mortgages	$	1,177,985,247
	1.14 Total Mortgages in Good Standing	$	2,686,691,468
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	0
	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)	$	2,686,691,468
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		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	147,045	137,960,814	42,399		138,150,258	
2. Alaska AK	L	7,676	1,323,286			1,330,962	
3. Arizona AZ	L	382,414	90,291,964	6,534		90,680,912	43,517
4. Arkansas AR	L	100,802	46,351,969	4,772		46,457,543	
5. California CA	L	3,718,260	332,241,698	12,435		335,972,393	561,003
6. Colorado CO	L	170,892	51,772,867	70,612		52,014,371	127,367
7. Connecticut CT	L	272,875	90,145,603	1,493		90,419,971	378,604
8. Delaware DE	L	53,254	22,349,552			22,402,806	
9. District of Columbia DC	L	22,628	3,678,870			3,701,498	
10. Florida FL	L	1,332,886	461,563,732	225,629		463,122,247	1,531,389
11. Georgia GA	L	809,805	162,573,697	68,412		163,451,914	
12. Hawaii HI	L	211,575	45,681,726			45,893,301	43,366
13. Idaho ID	L	65,760	20,715,676	7,832		20,789,268	
14. Illinois IL	L	587,902	136,773,044	120,830		137,481,776	17,204
15. Indiana IN	L	136,521	120,558,161	107,002		120,801,684	920,228
16. Iowa IA	L	136,737	48,348,981	77,305		48,563,023	17,725
17. Kansas KS	L	101,353	13,545,646	124,502		13,771,501	
18. Kentucky KY	L	143,618	74,832,262	156,543		75,132,423	
19. Louisiana LA	L	178,363	124,710,111	(113)		124,888,361	
20. Maine ME	L	56,864	32,582,950	4,841		32,644,655	63,684
21. Maryland MD	L	399,448	68,668,511	7,600		69,075,559	38,210
22. Massachusetts MA	L	372,615	118,949,972	701		119,323,288	750,405
23. Michigan MI	L	210,339	189,444,411	2,312		189,657,062	180,437
24. Minnesota MN	L	278,079	69,476,637	4,985		69,759,701	
25. Mississippi MS	L	104,613	45,073,546	5,659		45,183,818	
26. Missouri MO	L	239,698	218,467,457	135,277		218,842,432	
27. Montana MT	L	7,216	2,965,037	6,987		2,979,240	
28. Nebraska NE	L	141,758	25,100,269	53,276		25,295,303	
29. Nevada NV	L	222,318	27,513,137	9,522		27,744,977	
30. New Hampshire NH	L	51,185	32,077,496	45,571		32,174,252	410,759
31. New Jersey NJ	L	487,732	193,301,372	4,334		193,793,438	
32. New Mexico NM	L	161,045	11,954,366			12,115,411	15,921
33. New York NY	N	122,456	27,405,643	4,503		27,532,602	
34. North Carolina NC	L	767,608	255,736,860	1,135,456		257,639,924	
35. North Dakota ND	L	37,224	12,862,418			12,899,642	
36. Ohio OH	L	404,479	218,881,567	47,818		219,333,864	655,510
37. Oklahoma OK	L	360,302	22,543,194	75,754		22,979,250	356,815
38. Oregon OR	L	80,730	26,906,238	60,728		27,047,696	
39. Pennsylvania PA	L	875,447	250,235,708	9,457		251,120,612	629,406
40. Rhode Island RI	L	37,678	29,682,259	851		29,720,788	
41. South Carolina SC	L	306,249	149,638,541	227,746		150,172,536	412,820
42. South Dakota SD	L	27,413	10,739,741	25		10,767,179	
43. Tennessee TN	L	313,975	218,392,999	174,887		218,881,861	
44. Texas TX	L	1,794,072	233,158,469	113,798		235,066,339	
45. Utah UT	L	82,945	45,553,006	31,814		45,667,765	
46. Vermont VT	L	22,209	14,036,831	10,449		14,069,489	
47. Virginia VA	L	649,047	110,429,479	160,507		111,239,033	
48. Washington WA	L	295,435	92,061,071	128,843		92,485,349	178,919
49. West Virginia WV	L	92,966	32,034,375	4,107		32,131,448	
50. Wisconsin WI	L	162,559	81,481,936	202,329		81,846,824	143,288
51. Wyoming WY	L	16,944	3,296,027			3,312,971	
52. American Samoa AS	N					0	
53. Guam GU	N	68,317				68,317	
54. Puerto Rico PR	N	522				522	
55. U.S. Virgin Islands VI	L	2,757				2,757	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	1,144				1,144	
58. Aggregate Other Aliens OT	XXX	50,271	27,998	0	0	78,269	0
59. Subtotal	XXX	17,886,025	4,856,099,180	3,696,324	0	4,877,681,529	7,476,577
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	163,925		188,419		352,344	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	18,049,950	4,856,099,180	3,884,743	0	4,878,033,873	7,476,577
96. Plus Reinsurance Assumed	XXX	2,421,786	305,850	2,450,579		5,178,215	
97 Totals (All Business)	XXX	20,471,736	4,856,405,030	6,335,322	0	4,883,212,088	7,476,577
98. Less Reinsurance Ceded	XXX	12,418,705	14,630,282,764	3,884,743		14,646,586,212	25,198
99. Totals (All Business) less Reinsurance Ceded	XXX	8,053,031	(9,773,877,734)	2,450,579	0	(9,763,374,124)	7,451,379
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	50,271	27,998			78,269	
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	50,271	27,998	0	0	78,269	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
MassMutual Ventures Europe/APAC I GP, 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
MassMutual Ventures US IV, GP, LLC	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
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

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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
JCP Direct Lending CLO 2022 LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF II C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
Jefferies Credit Partners BDC Inc	None		Maryland
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 CLO 2022-III 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

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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 Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
SFL Parkway Funding 2022 LLC	None		Delaware
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
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 Investment 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

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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
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
Flourish 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
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
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP	None		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings North American Private Loan Fund LP	38-4010344		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 Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II 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
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 Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 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
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 Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Altis Property Partners Holdings 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

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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 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
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
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding LLC	47-3055009		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

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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
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 Infiniti Fund Management 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 Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
BMT RE Debt Fund GP 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
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CREF X 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
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
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
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
SouthBabson 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

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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 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	ZJX0JI.99999.SL.136		Cayman Islands
Barings CLO 2021-II	EPXAC4.99999.SL.136 (GIIN)		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
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 Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	HU7DQ.00011.SF.372(GIIN)		Ireland
Barings Europe Select 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 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)*	K15Q2K.99999.SL.442		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

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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
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	98-1607033		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
Martello Re	None		Bermuda
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
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
MM Direct Private Investment Holding	04-1590850		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
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
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	HU7DQI.00015.SF.826		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:			
Barings California Mortgage Fund IV	None		California

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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 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
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
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
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street 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
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		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 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

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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
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
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

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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							MassMutual Ventures Europe/APAC I GP, 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							Massmutual Ventures US IV, GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Massmutual Ventures US IV, L.P.	DE	NIA	Massmutual Ventures US IV, GP, LLC	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		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				Great American Life Insurance Company	OH	RE	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	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		
0435	Massachusetts Mut Life Ins Co	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							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	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							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	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 LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF II C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF II C Holdings LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners BDC Inc	MD	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							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		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-III 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							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							SFL Parkway Funding 2022 LLC	DE	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		
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		

SCHEDULE Y

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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			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		
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	49.000	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 Southeast Asia III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III 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	48.800	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 Mortgages Limited	GBR	NIA	Rothesay Limited	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		

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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			45-4000072				MM Asset Management Holding LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-4000072				Barings 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			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		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Real Estate Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			14-0045656				Barings Australia Real Estate Pty Ltd	AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000			98-0457456				Altis Property Partners Holdings Pty Ltd	AUS	NIA	Barings Australia Real Estate 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	Baring 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		

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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		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			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	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	MassMutual Holding LLC	Ownership/Influence	26.700	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	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			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	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		

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0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	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 Infiniti Fund Management 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	39.300	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 Centre Street CLO Equity Partnership GP, 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 II Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund III Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
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							BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive II 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							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		

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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							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	100.000	MMLIC		
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	99.900	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	MassMutual Holding LLC	Ownership/Influence	11.200	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	50.700	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	16.400	MMLIC		

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0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.200	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	MassMutual Holding LLC	Ownership/Influence	28.500	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	54.400	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		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		4
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			98-1624360				Barings CLO 2022-I	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	6.400	MMLIC		
0000							Barings CLO 2022-II	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	21.900	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		
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	95.200	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.600	MMLIC		

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0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.900	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.600	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	44.200	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	82.800	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 LLC	IRL	NIA	Barings LLC			MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.200	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.000	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	MassMutual Holding LLC	Ownership/Influence	18.700	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	69.600	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	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	15.700	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.900	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	73.700	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.500	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	34.800	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.500	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	MassMutual Holding LLC	Ownership/Influence	37.300	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		

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0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.100	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	Massachusetts Mutual Life Insurance Company	Ownership	32.700	MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.300	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.200	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.000	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	8.800	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	Massachusetts Mutual Life Insurance Company	Ownership	44.500	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	22.700	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	27.600	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	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	34.800	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.200	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	68.200	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		
0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.700	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Martello Re	BMU	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.450	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

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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	27.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	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			04-1590850				MM Direct Private Invetment Holding	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			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	16.900	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.100	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			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.100	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			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.300	MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		

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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	12.000	MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	71.400	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							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			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		
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		

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			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			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	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							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			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	90.300	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.200	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.800	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	9.300	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.700	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		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 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			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3533944		0000916053	OQ	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	95.900	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.500	MMLIC		
0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.800	MMLIC		
0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.200	MMLIC		
0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.700	MMLIC		
0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	51.300	MMLIC		
0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.000	MMLIC		
0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.500	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
3	Debt investors own .5% and includes only Great Lakes III, L.P.
4	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. The data for this supplement is not required to be filed
2. The data for this supplement is not required to be filed
3. The data for this supplement is not required to be filed
5. The data for this supplement is not required to be filed
6. The data for this supplement is not required to be filed
7. The data for this supplement is not required to be filed

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. Funds held as collateral			0	408,306,658
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	408,306,658

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Interest rate swap collateral payable		27,756,100
2597. Summary of remaining write-ins for Line 25 from overflow page	0	27,756,100

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	38,938	180,337	192,990
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	38,938	180,337	192,990

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	66,050,992
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		1,147,246
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		65,817,352
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		1,380,886
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

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	1,008,859,861	1,065,850,975
	2.2 Additional investment made after acquisition	15,131,620	8,587,542
3.	Capitalized deferred interest and other	987,127	
4.	Accrual of discount	878,292	51,155
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		4,365,328
7.	Deduct amounts received on disposals	463,265,300	506,760,031
8.	Deduct amortization of premium and mortgage interest points and commitment fees	24,369,232	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)	2,686,691,469	2,148,469,101
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	2,686,691,469	2,148,469,101
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	2,686,691,469	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	23,637,194	142,542,945
	2.2 Additional investment made after acquisition	157,716,312	89,880,704
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		610
5.	Unrealized valuation increase (decrease)	141,593,680	51,297,222
6.	Total gain (loss) on disposals	399	150,728,722
7.	Deduct amounts received on disposals	161,680,185	716,484,529
8.	Deduct amortization of premium and depreciation	1,527,019	2,040,116
9.	Total foreign exchange change in book/adjusted carrying value	(15)	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)	1,252,055,427	1,092,315,061
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,252,055,427	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	15,172,501,668	10,140,309,320
3.	Accrual of discount	115,958,766	74,926,601
4.	Unrealized valuation increase (decrease)	78,016,357	43,987,374
5.	Total gain (loss) on disposals	142,072,120	195,424,182
6.	Deduct consideration for bonds and stocks disposed of	13,320,696,343	6,988,129,182
7.	Deduct amortization of premium	35,141,338	10,850,251
8.	Total foreign exchange change in book/adjusted carrying value	(195,041,446)	
9.	Deduct current year's other than temporary impairment recognized	(31,261,578)	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)	34,189,707,368	32,199,605,856
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	34,189,707,368	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)	17,771,672,637	1,820,627,961	2,876,052,556	879,089,496	16,970,001,013	17,771,672,637	17,595,337,538	18,068,142,228
2.	NAIC 2 (a)	14,881,299,138	5,899,845,653	(1,953,193,264)	(8,597,755,888)	14,953,124,490	14,881,299,138	14,136,582,167	12,294,836,321
3.	NAIC 3 (a)	1,203,764,084	244,999,009	25,198,206	23,243,284	927,128,746	1,203,764,084	1,446,808,171	762,956,837
4.	NAIC 4 (a)	540,556,628	55,622,040	23,311,765	(79,152,438)	447,301,418	540,556,628	493,714,465	545,276,253
5.	NAIC 5 (a)	101,228,775	9,693,848	843,508	53,953,415	105,033,308	101,228,775	164,032,530	69,958,371
6.	NAIC 6 (a)	110,465,339	1,821,274	1,973,916	13,100,786	120,680,218	110,465,339	123,413,483	33,977,827
7.	Total Bonds	34,608,986,601	8,032,609,785	974,186,687	(7,707,521,345)	33,523,269,193	34,608,986,601	33,959,888,354	31,775,147,837
	PREFERRED STOCK								
8.	NAIC 1	9,704,292	0	0	(5,824,464)	5,378,251	9,704,292	3,879,828	32,063,025
9.	NAIC 2	81,334,319	5,000,000	6,140,782	5,256,923	94,831,445	81,334,319	85,450,460	266,398,958
10.	NAIC 3	0	0	0	0	0	0	0	
11.	NAIC 4	1,255,907	0	0	(307,885)	0	1,255,907	948,022	
12.	NAIC 5	39,605,845	0	0	47,137,330	47,915,584	39,605,845	86,743,175	95,931,848
13.	NAIC 6	(1,060,763)	0	0	1,669,051	6,647,884	(1,060,763)	608,288	
14.	Total Preferred Stock	130,839,600	5,000,000	6,140,782	47,930,955	154,773,164	130,839,600	177,629,773	394,393,831
15.	Total Bonds and Preferred Stock	34,739,826,201	8,037,609,785	980,327,469	(7,659,590,390)	33,678,042,357	34,739,826,201	34,137,518,127	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 $ 405,829,253 ; NAIC 2 $ 385,635,864 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	48,497,692	XXX	48,555,478	193,413	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	476,420,524	1,002,537,349
2.	Cost of short-term investments acquired	201,903,761	1,152,817,938
3.	Accrual of discount	374,521	1,267,117
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(87,555)	2,640,722
6.	Deduct consideration received on disposals	630,113,559	1,682,648,804
7.	Deduct amortization of premium	0	187,313
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	6,486
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	48,497,692	476,420,524
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	48,497,692	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	371,184,976
3.	Unrealized Valuation increase/(decrease)	(584,902,428)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	132,834
6.	Considerations received/(paid) on terminations	132,834
7.	Amortization	(336,365,152)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,160)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	156,772,047
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	156,772,047

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	156,772,048	
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)		156,772,048
4.	Part D, Section 1, Column 6	817,378,396	
5.	Part D, Section 1, Column 7	(660,606,349)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	37,873,044	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		37,873,044
10.	Part D, Section 1, Column 9	131,864,490	
11.	Part D, Section 1, Column 10	(93,991,446)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	15,141,676	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	15,141,676	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	279,044,687	1,084,926,782
2.	Cost of cash equivalents acquired	65,592,407,759	28,528,066,742
3.	Accrual of discount	5,416,411	732,556
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	(4,211)	(45,584)
6.	Deduct consideration received on disposals	65,344,996,627	29,334,620,480
7.	Deduct amortization of premium	0	15,329
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	531,868,019	279,044,687
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	531,868,019	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
121836AB6	various	NJ		08/02/2022	7.260	500,405		494,120
121836BC3	various	MI		08/18/2022	7.490	842,220		834,747
121836CD0	various	NJ		09/15/2022	7.426	3,921,614		3,855,937
161225AB3	various	NC		06/09/2022	6.060	(1,016,146)		964,280
161225BC0	various	TN		07/21/2022	7.300	692,356		673,138
161225CD7	various	WA		08/18/2022	7.600	683,016		679,012
161225DE4	various	WA		09/15/2022	7.480	1,391,865		1,376,445
243820XY8	various	FL		07/21/2022	7.090	30,746,793		29,222,541
243820YZ4	various	FL		08/19/2022	7.370	31,197,272		30,139,193
243820ZA8	various	CA		09/16/2022	7.919	10,249,194		10,027,858
62938XAA2	various	FL		03/09/2022	4.971	(17,440)		11,841,680
62938XCC6	various	FL		05/12/2022	6.270	(13,968,015)		12,923,221
62938XDD3	various	FL		06/09/2022	6.809	(14,585,517)		13,801,604
62938XEE0	various	FL		07/15/2022	7.322	19,665,293		18,940,633
62938XFF6	various	FL		08/19/2022	7.634	30,700,281		29,905,487
62938XGG3	various	FL		09/16/2022	7.833	10,204,235		10,004,951
62938XHH0	various	AZ		09/16/2022	8.115	3,925,491		3,862,771
671483AA3	various	CA		06/09/2022	5.568	(2,560,348)		2,418,533
671483BB0	various	SC		07/21/2022	6.500	1,670,308		1,598,940
671483BC8	various	TX		09/01/2022	6.789	1,028,459		993,923
749002AG6	various	NY		05/27/2022	6.010	(6,336,980)		5,923,766
20258#ZZ9	various	OH		09/30/2022	3.760	91,680,000		61,153,584
365#AA7*7	various	IN		09/30/2022	6.690	6,740,175		10,369,500
68542ZZ3	various	GA		09/30/2022	5.130	37,831,947		34,722,600
69511#YY3	various	TX		09/30/2022	4.070	15,000,000		19,357,233
69511#ZZ9	various	TX		09/30/2022	5.340	6,892,242		9,802,862
78415#AA9	various	MI		09/30/2022	4.240	52,666,797		27,351,357
78416#ZZ6	various	MO		09/30/2022	4.330	25,486,864		43,354,026
78417#AA7	various	IN		09/30/2022	6.690	29,512,629		33,026,808
84*284W83	various	IN		09/30/2022	6.690	19,140,933		27,344,190
86106#YY8	various	SC		09/30/2022	4.310	12,097,219		197,497,500
89#625ZZ1	various	TN		09/30/2022	5.590	21,663,138		41,589,736
909055ZZ1	various	AZ		09/30/2022	5.550	50,935,007		93,324,140
Transferred In Asset - Reconciling Item				09/30/2022		(6,908,401)		
0399999. Mortgages in good standing - Residential mortgages-all other						471,672,906	0	789,376,316
N184123	Edgerton	KS		07/15/2022	4.670	4,993,750		6,747,977
N224031	Newville	PA		08/31/2022	4.460	39,700,001		71,887,061
N226021	Arlington	VA		05/05/2022	4.490		2,998,376	108,131,878
N216311	Salt Lake City	UT		07/19/2022	10.110	744		87,742,991
NAC0024	New York	NY		07/07/2022	6.230	13,848,764		66,450,500
NAC0026	New York	NY		07/07/2022	10.680	2,593,044		66,450,500
NAG0211	Philadelphia	PA		06/01/2021	6.050		11,468	30,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						61,136,303	3,009,844	437,810,907
0899999. Total Mortgages in good standing						532,809,209	3,009,844	1,227,187,223
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						532,809,209	3,009,844	1,227,187,223

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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
NAG0621	Lincolnshire	IL		06/01/2021	09/21/2022	17,060,951				928,049	928,049		17,989,000	17,989,000			0
0199999. Mortgages closed by repayment						17,060,951	0	0	0	928,049	928,049	0	17,989,000	17,989,000	0	0	0
Residential	Various										0		88,078,552	88,078,552			0
Commercial	Various										0		3,221,539	3,221,539			0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	91,300,091	91,300,091	0	0	0
0599999 - Totals						17,060,951	0	0	0	928,049	928,049	0	109,289,091	109,289,091	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	6123 NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opp Assocs LP		06/07/2017	2		13,370		1,439,119	0.856
000000-00-0	6124 Yukon Capital Partners III LP	Minneapolis	MN	Yukon Partners III LLC		07/18/2017	2		43,174		1,067,881	1.200
000000-00-0	6132 Sagard Credit Partners LP	Toronto		Sagard Credit Partners Cayman GP Inc		10/09/2018	2		(4,033)		4,309,534	1.310
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Gryphon Mezzanine Partners II LP		12/20/2019	2		21,331			18.420
000000-00-0	6135 NB Direct Access Insurance SPV LLC	Wilmington	DE	NB Direct Access Associates LP		08/21/2020	2		114,024		255,793	21.429
000000-00-0	6137 Cyprium Parallel Investors V LP	Cleveland	OH	Cyprium V Management LLC		08/15/2019	2		422,971		2,253,156	3.382
000000-00-0	6148 TTGA SBIC Pioneer Feeder Fund LP	Purchase	NY	TTGA SBIC Feeder GP LLC		05/25/2021	2		394,302		1,164,421	50.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,005,139	0	10,489,904	XXX
000000-00-0	2182 River Cities Capital Fund VI LP	Cincinnati	OH	River Cities Management VI LLC		02/15/2018	3		(560,000)		1,260,000	
000000-00-0	2244 Hidden Harbor Capital Parnters I LP	Boca Raton	FL	Hidden Harbor Capital Partners GP I LP		02/08/2018	3		4,234,016		3,465,984	1.872
000000-00-0	2250 Goldner Hawn Fund VII LP	Minneapolis	MN	Goldner Hawn GP LLC		04/29/2019	3		(15,695)		1,431,649	
000000-00-0	2416 Gryphon Partners VI LP	San Francisco	CA	Gryphon GenPar VI LP		11/26/2021	3		786,265		1,867,960	0.482
000000-00-0	2518 MidOcean Partners VI LP	New York	NY	MidOcean Associates V LP		11/09/2021	3		464,831		4,535,169	
000000-00-0	2584 One Equity Partners VIII LP	New York	CA	One Equity Partners		01/26/2022	3		499,431		3,088,389	0.250
000000-00-0	2619 OSP Hamilton Equity Aggregator LP	Wilmington	DE	OceanSound Partners LP		07/22/2022	2	122,074				0.160
000000-00-0	2622 OceanSound Partners Fund LP	New York	NY	OceanSound Partners		12/27/2021	3		224,376		2,145,539	0.234
000000-00-0	2624 KLCP Domestic Fund III LP	New York	NY	Kennedy Lewis GP III LLC		12/27/2021	3		10,307		3,704,212	
000000-00-0	2644 SDC Digital Infrastructure Opportunity Fund III LP	New York	NY	SDC DIOF III GP LP		04/25/2022	1		25,000		4,950,000	0.330
000000-00-0	2656 Trident IX LP	Greenwich	CT	Trident Capital IX LP		06/24/2022	1		55,006		4,476,908	0.070
000000-00-0	2665 AEA Growth Equity Fund LP	San Francisco	CA	AEA Growth		04/29/2022	3		1,988,789		3,011,211	1.250
000000-00-0	2672 River Cities Capital Fund VII LP	Cincinnati	OH	River Cities Management VI LLC		07/15/2022	3	250,000			4,750,000	1.667
000000-00-0	2686 SER Capital Partners I LP	Houston	TX	Apollo Global Management		07/31/2021	3		574,279		4,501,192	
000000-00-0	2705 Energy Acquisition Vehicle LP	New York	NY	Stone Ridge Asset Management LLC		09/22/2022	3	14,275,355				7.850
000000-00-0	6002 A&M Capital Partners II LP	Rowayton	CT	A&M Capital-GP II LP		05/25/2018	3		605,058			0.882
000000-00-0	6003 Allos III-Q LP	Rowayton	CT	Allos Ventures III LLC		12/19/2018	3		220,000		240,000	5.190
000000-00-0	6009 LLR Equity Partners IV LP	Philadelphia	PA	LLR Capital IV LP		03/14/2014	3		1,978		560,000	0.590
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	NB Secondary Opportunities Assoc III LP		05/23/2013	3		90,000		3,881,072	0.830
000000-00-0	6012 NB Strategic Co-Investment Partners III LP	New York	NY	NB Strat Co-Investment Assoc III GP LLC		01/28/2016	3		28,756		917,352	0.850
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY	NB Secondary Opportunities Assoc IV LP		04/19/2017	3		375,000		2,881,398	0.430
000000-00-0	6015 Bridge Growth Partners LP	New York	NY	Bridge Growth Partners LP		07/15/2014	3		507,262		136,408	3.940
000000-00-0	6028 River Cities Capital Fund VI LP	Davenport	IA	River Cities Management VI LLC		02/15/2018	3		1,120,000			3.500
000000-00-0	6030 Snow Phipps II LP	New York	NY	Snow Phipps GP II LP		01/08/2010	3		38,263		172,303	1.060
000000-00-0	6031 Snow Phipps III LP	New York	NY	Snow Phipps GP III LLC		06/08/2016	3		220,799		1,342,501	1.142
000000-00-0	6046 Medley Credit Opportunitiy Delaware Fund LP	New York	NY	MCOF GP LLC		10/01/2021	7		54,810			45.910
000000-00-0	6049 A&M Capital Opportunities Fund LP	Greenwich	CT	A&M Capital Opportunities-GP LP		10/01/2021	3		673,490		1,037,550	1.430
000000-00-0	6050 ManchesterStory Venture Fund LP	West Des Moines	IA	ManchesterStory GP1 LLC		03/23/2017	3		137,578		283,296	2.400
000000-00-0	6053 Energy Impact Fund LP	Owing Mills	MD	Energy Impact Partners LLC		05/11/2017	3		75,537		1,266,782	1.315
000000-00-0	6057 LLR Equity Partners V LP	Philadelphia	PA	LLR Capital V LP		03/31/2017	3		352,156		1,082,875	0.550
000000-00-0	6058 Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II LLC		09/18/2017	1		88,234		722,633	4.460
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Rivercrest Capital GP LLC		06/25/2018	3		15,110		2,268,600	1.817
000000-00-0	6067 NB Dyal IV US Investors LP	New York	NY	NB Dyal Associates IV LP		06/11/2018	3		477,164		4,604,371	0.260
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Trilantic Capital Partners Assoc VI LP		07/25/2018	3		345,808		1,283,444	0.490
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Solamere Capital Fund III GP LP		11/20/2018	3		418,721		2,835,132	1.470
000000-00-0	6073 Roark Capital Partners Fund V LP	New York	NY	Roark Capital GenPar V LP		11/01/2018	3		123,645		992,633	0.140
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Blackstone Tac Opportunities Assoc 3 LLC		02/08/2019	3		14,211			0.243
000000-00-0	6079 Goldner Hawn Fund VII LP	Minneapolis	MN	Goldner Hawn GP LLC		04/29/2019	3		15,695			1.730
000000-00-0	6082 Nutraceutical Investco LP	River Side	CT	M&S GP LLC		10/18/2019	3		6,352			2.273
000000-00-0	6083 Tritium Partners II LLC	Austin	TX	Tritium II GP LLC		11/13/2019	3		675,935		1,928,350	2.050
000000-00-0	6084 Cincy Tech Fund V LLC	Cincinnati	OH	CincyTech LLC		11/20/2019	1		225,000		225,000	8.450
000000-00-0	6087 Refinery Venture Fund II LP	Cinicinnati	OH	Refinery Management LLC		11/19/2019	3		50,000		150,000	12.780
000000-00-0	6088 Cross Creek Capital III LP	Salt Lake City	UT	Cross Creek Capital III GP LP		03/09/2021	3		419		1,887,500	3.090
000000-00-0	6089 Bridge Growth Partners II LP	New York	NY	Bridge Growth Partners LP		10/01/2021	3		2,532		3,269,120	1.250
000000-00-0	6092 Corsair Indigo Investors LP	New York	NY	Corsair Indigo Management LP		12/07/2020	3		14,982		628,768	1.400
000000-00-0	6093 Foresite Capital Fund V LP	San Fransico	CA	Foresite Capital Management V LLC		06/08/2020	3		60,000		140,000	1.220
000000-00-0	6095 Greenspring Opportunities VI LP	Owing MIlls	MD	Greenspring Opportunities VI LP		01/21/2020	3		50,000			0.410
000000-00-0	6098 Dyal V US Investors LP	New York	NY	NB Dyal Associates V LP		10/01/2021	3		814		6,187,500	1.235

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	6099 NB Strategic Capital LP	Palo Alto	CA	NB Strategic Capital Associates LP		03/05/2020	3		1,187,500		3,261,301	1.000
000000-00-0	6100 NB Strategic Co-Investment Partners IV LP	New York	NY	NB Alternatives Advisors LLC		01/29/2020	3		1,183,021		3,325,758	0.400
000000-00-0	6101 Revelstoke EPIC Fund I LP	Palo Alto	CA	RCP Single Asset Fund I GP LLC		10/01/2021	3		8,445		295,847	0.420
000000-00-0	6103 Cranemere Group Limited	Palo Alto	CA	The Cranemere Group Limited		05/21/2014	3		2,811,203		3,514,004	7.360
000000-00-0	6139 GreyLion Capital LP	New York	NY	GreyLion Capital GP LP		08/20/2014	3		54,237		1,563,608	2.057
000000-00-0	6140 GreyLion Capital II LP	New York	NY	GreyLion Capital II GP LP		02/28/2018	3		75,927		1,280,566	1.201
000000-00-0	6141 Vida Insurance Credit Opportunity Fund II LP	Austin	TX	Vida Management I LLC		10/01/2021	3		5,603,014			3.553
000000-00-0	6149 Greylion Capital Fund III LP	New York	NY	Greylion Capital Fund III GP		12/14/2021	3		64,219		1,554,452	0.819
1999999. Joint Venture Interests - Common Stock - Unaffiliated								14,647,429	26,359,480	0	98,908,337	XXX
000000-00-0	6108 NB Real Estate Secondary Opportunities Fund LP	Philadelphia	PA	NB Real Estate Secondary Opp Assoc LP		12/05/2018			354,407		5,049,209	1.380
000000-00-0	6109 LCN NA Fund III-D LP	Philadelphia	PA	LCN North American GP III LP		08/23/2019			169,754		219,531	0.450
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	524,161	0	5,268,740	XXX
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Massachusetts Mutual Life Ins Co		10/06/2021	3			11,125,789		
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		06/30/2021				1,354,375	16,586,447	
000000-00-0	2530 MM Horizon Savannah Member LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		10/25/2021	3		387,368	1,711,810	39,918	7.600
000000-00-0	2676 Trailside MM Member II LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		07/26/2022	3	562,793	5,882			19.880
2299999. Joint Venture Interests - Real Estate - Affiliated								562,793	393,250	14,191,974	16,626,365	XXX
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Charlotte	CT	BREDIF GP LLC		12/09/2021	3		70,523,637			0.100
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	70,523,637	0	0	XXX
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Broad Sky Partners LLC		12/10/2021	3		28,750			
000000-00-0	2616 Stork SPV LP	Greenwich	CT	Amulet Capital Fund II GP LP		12/20/2021	3		7,158			9.053
000000-00-0	2687 ASC Communications Holdings LLC	Charlotte	NC	Pamlico Capital		07/15/2022	2	22,387				1.119
000000-00-0	2688 Burgess Point Holdings LP	Santa Monica	CA	Burgess Point Holdings LP		07/25/2022	2	204,273				0.019
000000-00-0	2707 TSS Co-Invest Holdings LP	Beverly Hills	CA	Levine Leichtman Capital Partners		09/09/2022	3	3,000,000				0.587
2599999. Joint Venture Interests - Other - Unaffiliated								3,226,660	35,908	0	0	XXX
878091-BC-0	8005 Teachers Insurance & Annuity	New York	NY	Teachers Insurance & Annuity		03/31/2010	3		(627,819)			
530790-AC-1	8518 Liberty Mutual Insurance Company Surplus Note 7.875	Cincinnati	OH	Stifel		08/31/2017	3		(9,186,142)			
2799999. Surplus Debentures, etc - Unaffiliated								0	(9,813,961)	0	0	XXX
4899999. Total - Unaffiliated								17,874,089	18,110,727	0	114,666,981	XXX
4999999. Total - Affiliated								562,793	70,916,887	14,191,974	16,626,365	XXX
5099999 - Totals								18,436,882	89,027,614	14,191,974	131,293,346	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	6116 Sierra Senior Loan Strategy JV I LLC	New York	NY	Distribution	07/16/2015	01/01/2022						0						0	
000000-00-0	6117 Monarch Capital Partners III LP	New York	NY	Distribution	01/12/2015	06/30/2022						0						0	

E03.1

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	09/01/2022						0						0	
000000-00-0	6119 Northcreek Mezzanine Fund II LP	Cincinnati	OH	Distribution	01/31/2014	09/30/2022						0			96,281			0	
000000-00-0	6120 Northcreek Mezzanine Fund III LP	Cincinnati	OH	Distribution	09/10/2019	07/31/2022						0			15,410			0	
000000-00-0	6123 NB Private Equity Credit Opportunities Fund LP	New York	NY	Distribution	06/07/2017	09/30/2022						0			64,208			0	
000000-00-0	6124 Yukon Capital Partners III LP	Minneapolis	MN	Distribution	07/18/2017	09/01/2022						0			83,861			0	
000000-00-0	6125 Monarch Capital Partners IV LP	New York	NY	Distribution	10/30/2017	09/30/2022						0			237,951			0	
000000-00-0	6126 Gryphon Mezzanine Partners LP	San Francisco	CA	Distribution	11/30/2017	06/30/2022						0						0	
000000-00-0	6128 World Trade Finance LLC	Oak Brook	IL	Distribution	04/20/2020	09/14/2022						0			47,060			0	
000000-00-0	6129 SAAS Capital Fund III	Cincinnati	OH	Distribution	08/09/2018	09/01/2022						0			119,603			0	
000000-00-0	6130 SAAS Capital Fund III (B) LP	Cincinnati	OH	Distribution	08/26/2020	09/01/2022						0			43,642			0	
000000-00-0	6131 Great American Capital Partners Fund II LP	Los Angeles	CA	Distribution	01/12/2018	01/01/2022						0						0	
000000-00-0	6132 Sagard Credit Partners LP	Toronto	CA	Distribution	10/09/2018	06/30/2022						0						0	
000000-00-0	6133 PineBridge Private Credit Feeder LP	New York	NY	Distribution	11/28/2018	06/30/2022						0						0	
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Distribution	12/20/2019	08/22/2022						0			8,469			0	
000000-00-0	6135 NB Direct Access Insurance SPV LLC	Wilmington	DE	Distribution	08/21/2020	06/30/2022						0						0	
000000-00-0	6136 Caltius Partners III LP	Los Angeles	CA	Distribution	06/25/2004	03/02/2022						0						0	
000000-00-0	6137 Cyprium Parallel Investors V LP	Cleveland	OH	Distribution	08/15/2019	09/30/2022						0			77,244			0	
000000-00-0	6148 TTGA SBIC Pioneer Feeder Fund LP	Purchase	NY	Distribution	05/25/2021	08/19/2022						0			436,575			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	1,230,304	0	0	0	0
000000-00-0	1901 High Road Capital Partners Fund II P	Greenwich	CT	Distribution	05/03/2013	05/31/2022						0						0	
000000-00-0	2416 Gryphon Partners VI LP	San Francisco	CA	Distribution	11/26/2021	09/30/2022						0						0	
000000-00-0	2518 MidOcean Partners VI LP	New York	NY	Distribution	11/09/2021	05/31/2022						0						0	
000000-00-0	2584 One Equity Partners VIII LP	New York	CA	Distribution	01/26/2022	06/30/2022						0						0	
000000-00-0	2622 OceanSound Partners Fund LP	New York	NY	Distribution	12/27/2021	09/01/2022						0						0	
000000-00-0	2624 KLCP Domestic Fund III LP	New York	NY	Distribution	12/27/2021	09/30/2022						0			26,881			0	
000000-00-0	2633 Weatherby Parent Holdings LLC	Boston	MA	Distribution	02/07/2022	09/14/2022						0			31			0	
000000-00-0	2686 SER Capital Partners I LP	Houston	TX	Distribution	07/31/2021	09/30/2022						0			81,390			0	
000000-00-0	6001 A&M Capital Partners LP	Owing Mills	MD	Distribution	12/06/2013	01/01/2022						0						0	
000000-00-0	6002 A&M Capital Partners II LP	Rowayton	CT	Distribution	05/25/2018	01/01/2022						0						0	
000000-00-0	6003 Allos III-Q LP	Rowayton	CT	Distribution	12/19/2018	01/01/2022						0						0	
000000-00-0	6004 AltEnergy Storage LLC	Rowayton	CT	Distribution	09/28/2015	01/07/2022						0						0	
000000-00-0	6005 Arclight Energy Partners Fund VI LP	Boston	MA	Distribution	08/04/2015	01/01/2022						0						0	
000000-00-0	6006 Cincy Tech Fund IV LLC	Cincinnati	OH	Distribution	03/18/2016	01/01/2022						0						0	
000000-00-0	6007 Electric Gaurd Dog LLC	New York	NY	Distribution	06/08/2016	06/30/2022						0						0	
000000-00-0	6008 Harvest Intrexon Enterprise Fund I LP	San Francisco	CA	Distribution	09/04/2015	01/01/2022						0						0	
000000-00-0	6009 LLR Equity Partners IV LP	Philadelphia	PA	Distribution	03/14/2014	09/28/2022						0			87,329			0	
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	Distribution	05/23/2013	07/22/2022						0			248,867			0	
000000-00-0	6011 NB Strategic Co-Investment Partners II LP	New York	NY	Distribution	10/01/2012	01/01/2022						0						0	
000000-00-0	6012 NB Strategic Co-Investment Partners III LP	New York	NY	Distribution	01/28/2016	07/01/2022						0			151,398			0	
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	04/19/2017	09/23/2022						0			225,684			0	
000000-00-0	6014 OLG Investment Partners LP	Cincinnati	OH	Distribution	09/27/2013	07/31/2022						0						0	
000000-00-0	6015 Bridge Growth Partners LP	New York	NY	Distribution	07/15/2014	06/30/2022						0						0	
000000-00-0	6016 Channel 51 LLC	Miami	FL	Distribution	04/29/2016	06/30/2022						0						0	
000000-00-0	6017 Financial Edge Fund LP	Naples	FL	Distribution	11/29/2007	01/01/2022						0						0	
000000-00-0	6018 Greenspring Opportunities IV LP	Owing Mills	MD	Distribution	04/25/2016	01/01/2022						0						0	
000000-00-0	6019 Narya Capital Fund I LP	Cincinnati	OH	Distribution	03/20/2020	01/01/2022						0						0	
000000-00-0	6021 Orchard Tosca Investment Partners LP	Chicago	IL	Distribution	08/19/2011	01/01/2022						0						0	
000000-00-0	6022 Patriot Financial Partners II LP	Radnor	PA	Distribution	04/30/2014	06/30/2022						0						0	
000000-00-0	6023 Patriot Financial Partners III, L.P.	Radnor	PA	Distribution	07/21/2017	01/01/2022						0						0	
000000-00-0	6024 Project Senator Holdings LP	New York	NY	Distribution	05/11/2016	01/01/2022						0						0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	6025 RCCF IFBYPHONE LLC	Cinicinnati	OH	Distribution	09/09/2014	01/01/2022						0						0	
000000-00-0	6026 River Cities Capital Fund IV LP	Davenport	IA	Distribution	09/30/2012	01/01/2022						0						0	
000000-00-0	6027 River Cities Capital Fund V, LP	Davenport	IA	Distribution	12/31/2012	03/31/2022						0						0	
000000-00-0	6028 River Cities Capital Fund VI LP	Davenport	IA	Distribution	02/15/2018	09/30/2022						0						0	
000000-00-0	6030 Snow Phipps II LP	New York	NY	Distribution	01/08/2010	01/01/2022						0						0	
000000-00-0	6031 Snow Phipps III LP	New York	NY	Distribution	06/08/2016	06/30/2022						0						0	
000000-00-0	6032 Snow Phipps LP	New York	NY	Distribution	02/06/2007	07/31/2022						0						0	
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Distribution	08/19/2013	08/23/2022						0			2,579			0	
000000-00-0	6034 Solamere Capital Fund II-A LP	Boston	MA	Distribution	08/19/2013	06/30/2022						0						0	
000000-00-0	6035 Solamere Portfolio Company Investments II LLC Vivint	Boston	MA	Distribution	01/18/2019	01/01/2022						0						0	
000000-00-0	6036 Solamere Portfolio Company Investments II LLC	Boston	MA	Distribution	04/18/2016	01/01/2022						0						0	
000000-00-0	6038 Three Ocean Partners LLC	New York	NY	Distribution	06/01/2011	01/01/2022						0						0	
000000-00-0	6039 Tritium Partners LLC	Austin	TX	Distribution	06/26/2015	06/30/2022						0						0	
000000-00-0	6040 Vida Longevity Fund LP	Austin	TX	Distribution	04/01/2015	08/11/2022						0			155,760			0	
000000-00-0	6041 L-A Saturn Acquisition LP	Philadelphia	PA	Distribution	01/16/2015	08/11/2022						0			105,109			0	
000000-00-0	6042 Cincinnati Cornerstone Investors EI III LLC	Cincinnati	OH	Distribution	09/13/2016	01/01/2022						0						0	
000000-00-0	6043 BGP FS Holdco LLC	New York	NY	Liquidation of Investment	11/08/2016	09/01/2022	1					0			188,962		399	399	188,562
000000-00-0	6044 MCOF GP LLC	New York	NY	Distribution	07/15/2016	01/01/2022						0						0	
000000-00-0	6045 MCOF Management LLC	New York	NY	Distribution	07/15/2016	01/01/2022						0						0	
000000-00-0	6046 Medley Credit Opportunitiy Delaware Fund LP	New York	NY	Distribution	10/01/2021	09/01/2022						0						0	
000000-00-0	6047 Gryphon Partners IV LP	San Francisco	CA	Distribution	12/06/2016	01/01/2022						0						0	
000000-00-0	6048 Gryphon Partners V LP	San Francisco	CA	Distribution	08/29/2018	07/01/2022						0			1,210,458			0	
000000-00-0	6049 A&M Capital Opportunities Fund LP	Greenwich	CT	Distribution	10/01/2021	09/01/2022						0			2,421,733			0	
000000-00-0	6050 ManchesterStory Venture Fund LP	West Des Moines	IA	Distribution	03/23/2017	01/01/2022						0						0	
000000-00-0	6052 Bridge Growth Partners LP Accedian Holdings	New York	NY	Distribution	05/19/2017	01/01/2022						0						0	
000000-00-0	6053 Energy Impact Fund LP	Owing Mills	MD	Distribution	05/11/2017	09/22/2022						0			184,857			0	
000000-00-0	6054 Greenspring Global Partners VIII LP	Owing Mills	MD	Distribution	07/14/2017	03/31/2022						0						0	
000000-00-0	6055 Greenspring Opportunities V LP	Owing Mills	MD	Distribution	01/22/2018	08/04/2022						0			682,500			0	
000000-00-0	6056 OVIP LP	Chicago	NY	Distribution	07/27/2017	01/01/2022						0						0	
000000-00-0	6057 LLR Equity Partners V LP	Philadelphia	PA	Distribution	03/31/2017	09/01/2022						0			422,951			0	
000000-00-0	6058 Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Distribution	09/18/2017	08/01/2022						0			142,141			0	
000000-00-0	6059 Cintrifuse Syndicate Fund I LLC	Cincinnati	OH	Distribution	04/29/2013	06/30/2022						0						0	
000000-00-0	6060 Bridge Growth Partners Aggregator LLC	New York	NY	Distribution	09/29/2017	01/01/2022						0						0	
000000-00-0	6061 Refinery Venture Fund I LP	Cincinnati	OH	Distribution	11/20/2017	01/01/2022						0						0	
000000-00-0	6062 Foresite Capital Fund IV LP	San Francisco	CA	Distribution	04/16/2018	06/30/2022						0						0	
000000-00-0	6063 Rivercrest Capital Partners LP	Fort Worth	TX	Distribution	04/02/2018	09/30/2022						0			478,407			0	
000000-00-0	6064 Corsair Assist Investors LP	New York	NY	Distribution	05/25/2018	01/01/2022						0						0	
000000-00-0	6065 Corsair Boomer Investors LP	New York	NY	Distribution	06/25/2018	01/01/2022						0						0	
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Distribution	06/25/2018	07/06/2022						0			1,619,903			0	
000000-00-0	6067 NB Dyal IV US Investors LP	New York	NY	Distribution	06/11/2018	08/25/2022						0			366,266			0	
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Distribution	07/25/2018	07/01/2022						0			31,935			0	
000000-00-0	6069 Cincinnati Cornerstone Investors EI IV LLC	Cincinnati	OH	Distribution	09/28/2018	01/01/2022						0						0	
000000-00-0	6070 Medley Aspect Management LLC	Wilmington	DE	Distribution	07/15/2016	01/01/2022						0						0	
000000-00-0	6071 Cowboy Parent LLC	New York	NY	Distribution	10/29/2018	01/01/2022						0						0	
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Distribution	11/20/2018	09/30/2022						0			117,554			0	
000000-00-0	6073 Roark Capital Partners Fund V LP	New York	NY	Distribution	11/01/2018	06/30/2022						0						0	
000000-00-0	6074 OTAIP LP	Chicago	IL	Distribution	02/01/2019	01/01/2022						0						0	
000000-00-0	6075 Greenspring Global Partners IX-B LP	Owing Mills	MD	Distribution	02/08/2019	08/04/2022						0			80,464			0	
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Distribution	02/08/2019	09/28/2022						0			412,030			0	

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	6077 Bridge Growth Partners LP Accedian Holdings II	New York	NY	Distribution	03/08/2019	01/01/2022						0						0	
000000-00-0	6078 TriArtisan PFC Partners LLC	Wilmington	DE	Distribution	02/27/2019	01/01/2022						0						0	
000000-00-0	6079 Goldner Hawn Fund VII LP	Minneapolis	MN	Distribution	04/29/2019	01/01/2022						0						0	
000000-00-0	6080 Cincinnati Cornerstone Investors BWV I LLC	Cincinnati	OH	Distribution	06/28/2019	01/01/2022						0						0	
000000-00-0	6081 OBIP LP	Cincinnati	OH	Distribution	06/27/2019	01/01/2022						0						0	
000000-00-0	6082 Nutraceutical Investco LP	River Side	CT	Distribution	10/18/2019	01/01/2022						0						0	
000000-00-0	6083 Tritium Partners II LLC	Austin	TX	Distribution	11/13/2019	09/23/2022						0			252,252			0	
000000-00-0	6084 Cincy Tech Fund V LLC	Cincinnati	OH	Distribution	11/20/2019	01/01/2022						0						0	
000000-00-0	6085 Corsair Blade Investors LP	New York	NY	Distribution	12/16/2019	01/01/2022						0						0	
000000-00-0	6086 Gallant Capital Partners I LP	Los Angeles	CA	Distribution	05/29/2020	09/16/2022						0			41,035			0	
000000-00-0	6087 Refinery Venture Fund II LP	Cinicinnati	OH	Distribution	11/19/2019	01/01/2022						0						0	
000000-00-0	6088 Cross Creek Capital III LP	Salt Lake City	UT	Distribution	03/09/2021	07/28/2022						0						0	
000000-00-0	6089 Bridge Growth Partners II LP	New York	NY	Distribution	10/01/2021	07/14/2022						0						0	
000000-00-0	6090 Blue Chip VI Extension Fund II LLC	Cincinnati	OH	Distribution	09/15/2015	01/01/2022						0						0	
000000-00-0	6091 CCA Life Settlements Fund II LP	Dublin		Distribution	12/16/2019	07/18/2022						0			227,159			0	
000000-00-0	6092 Corsair Indigo Investors LP	New York	NY	Distribution	12/07/2020	09/16/2022						0			147,642			0	
000000-00-0	6093 Foresite Capital Fund V LP	San Fransico	CA	Distribution	06/08/2020	06/30/2022						0						0	
000000-00-0	6094 Foresite Capital Opportunity Fund V LP	San Fransico	CA	Distribution	06/29/2020	06/30/2022						0						0	
000000-00-0	6095 Greenspring Opportunities VI LP	Owing MIls	MD	Distribution	01/21/2020	01/01/2022						0						0	
000000-00-0	6096 LLR Equity Partners VI LP	Philadelphia	PA	Distribution	05/13/2021	01/01/2022						0						0	
000000-00-0	6098 Dyal V US Investors LP	New York	NY	Distribution	10/01/2021	07/29/2022						0			10,943			0	
000000-00-0	6099 NB Strategic Capital LP	Palo Alto	CA	Distribution	03/05/2020	07/19/2022						0			429,224			0	
000000-00-0	6100 NB Strategic Co-Investment Partners IV LP	New York	NY	Distribution	01/29/2020	07/28/2022						0			110,163			0	
000000-00-0	6101 Revelstoke EPIC Fund I LP	Palo Alto	CA	Distribution	10/01/2021	07/01/2022						0			4,033			0	
000000-00-0	6102 Riverwood Capital Partners III LP	Menlo Park	CA	Distribution	03/27/2020	06/30/2022						0						0	
000000-00-0	6103 Cranemere Group Limited	Palo Alto	CA	Distribution	05/21/2014	04/01/2022						0						0	
000000-00-0	6104 Vivo Capital Fund IX LP	Palo Alto	CA	Distribution	09/09/2019	07/07/2022						0			326,336			0	
000000-00-0	6138 A&M Capital Europe SCSp	Greenwich	CT	Distribution	06/30/2019	09/22/2022						0			125,396			0	
000000-00-0	6139 GreyLion Capital LP	New York	NY	Distribution	08/20/2014	07/01/2022						0			42,291			0	
000000-00-0	6140 GreyLion Capital II LP	New York	NY	Distribution	02/28/2018	09/21/2022						0			1,400,060			0	
000000-00-0	6141 Vida Insurance Credit Opportunity Fund II LP	Austin	TX	Distribution	10/01/2021	08/04/2022						0			5,333,992			0	
000000-00-0	6142 TriArtisan Orlando Partners LLC	New York	NY	Distribution	03/12/2018	01/01/2022						0						0	
000000-00-0	6143 Private Equity Solutions SCSP	Luxembourg	LUX	Distribution	12/16/2019	01/01/2022						0						0	
000000-00-0	6144 Blackstone Diversified Alternatives Issuer LLC	New York	NY	Distribution	05/21/2019	01/01/2022						0						0	
000000-00-0	6145 AltEnergy Storage Bridge LLC	Rowayton	CT	Distribution	03/20/2019	01/07/2022						0						0	
000000-00-0	6146 Desri VI LLC	New York	NY	Distribution	12/17/2014	01/01/2022						0						0	
000000-00-0	6149 Greylion Capital Fund III LP	New York	NY	Distribution	12/14/2021	09/01/2022						0			117,338			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1	0	0	0	0	0	0	0	18,013,053	0	399	399	188,562
000000-00-0	6105 L-A Laramar Urban Neighborhood Fund LP	Philadelphia	PA	Distribution	10/15/2015	01/01/2022						0						0	
000000-00-0	6106 Lubert-Adler Real Estate Fund VII LP	Philadelphia	PA	Distribution	10/15/2013	08/05/2022						0			1,956,523			0	
000000-00-0	6107 Lubert-Adler Real Estate Fund VII-B LP	Philadelphia	PA	Distribution	04/07/2017	08/10/2022						0			345,873			0	
000000-00-0	6108 NB Real Estate Secondary Opportunities Fund LP	Philadelphia	PA	Distribution	12/05/2018	08/04/2022						0			562,909			0	
000000-00-0	6109 LCN NA Fund III-D LP	Philadelphia	PA	Distribution	08/23/2019	09/30/2022						0			27,386			0	
000000-00-0	6110 Lubert-Adler Workforce Housing Fund LP	Philadelphia	PA	Distribution	10/01/2021	09/01/2022						0			1,613,542			0	
000000-00-0	6111 Hillpointe Workforce Housing Partnership I LP	Winter Park	FL	Distribution	03/17/2020	09/01/2022						0						0	

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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	6112 Hillpointe Workforce Housing Partnership II LP	Winter Park	FL	Distribution	11/03/2020	01/01/2022						0						0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	0	4,506,233	0	0	0	0
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Distribution	10/06/2021	07/11/2022						0			944,282			0	
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Springfield	MA	Distribution	06/30/2021	02/25/2022						0						0	
000000-00-0	2530 MM Horizon Savannah Member LLC	Springfield	MA	Distribution	10/25/2021	09/01/2022						0						0	
000000-00-0	2676 Trailside MM Member II LLC	Hartford	CT	Distribution	07/26/2022	09/01/2022						0						0	
2299999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	0	944,282	0	0	0	0
000000-00-0	6113 Ellington GA RPL 1 LLC	Old Greenwich	CT	Distribution	05/04/2020	03/31/2022						0						0	
000000-00-0	6114 Pretium Mortgage Credit Partners I LP	New York	NY	Distribution	12/04/2014	01/01/2022						0						0	
000000-00-0	6115 SHARB Investors LP	New York	NY	Distribution	11/24/2020	01/01/2022						0						0	
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Charlotte	NC	Distribution	03/24/2021	09/30/2022						0			36,042			0	
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Charlotte	CT	Distribution	03/24/2021	09/30/2022						0			871,024			0	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	0	907,066	0	0	0	0
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Distribution	12/10/2021	04/29/2022						0						0	
000000-00-0	2616 Stork SPV LP	Greenwich	CT	Distribution	12/20/2021	06/24/2022						0						0	
000000-00-0	2673 KSL Capital Partners CV I LP	Denver	CO	Distribution	05/25/2022	08/15/2022						0						0	
2599999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
64952G-AF-5	8003 New York Life Insurance Co	New York	NY	Distribution	03/25/2010	09/30/2022						0						0	
878091-BC-0	8005 Teachers Insurance & Annuity	New York	NY	Distribution	03/31/2010	09/30/2022						0					(46,415)	(46,415)	
677412-AF-5	8007 Ohio National Life Ins	Cincinnati	OH	Distribution	04/27/2015	09/30/2022						0						0	
878091-BD-8	8008 Teachers Insurance & Annuity	New York	NY	Distribution	04/27/2015	09/30/2022						0						0	
638671-AK-3	8012 Nationwide Mutual Ins Co	Columbus	OH	Distribution	08/31/2017	09/30/2022						0						0	
743917-AH-9	8015 Prudential Ins Co America	Newark	NJ	Distribution	08/03/2016	09/30/2022						0						0	
401378-AC-8	8017 Guardian Life Insurance Co of America	New York	NY	Distribution	05/31/2017	09/30/2022						0						0	
023138-AA-8	8020 Ambac Assurance Corp	New York	NY	Distribution	12/31/2018	09/30/2022						0						0	
309588-AC-5	8026 Farmers Exchange Capital-Subordinated	Woodland Hills	CA	Distribution	07/31/2020	09/30/2022						0						0	
628312-AA-8	8502 MUTUAL OF OMAHA SURPLUS NOTE	Wilmington	DE	Distribution	12/06/2016	09/30/2022						0						0	
592173-AE-8	8505 MET LIFE 7.80 11/01/2025	New York	NY	Liquidation of Investment	08/31/2017	04/01/2022						0						0	
694475-AA-2	8507 PACIFIC LIFE INSURANCE 9.25 06/15/2039	Newport Beach	CA	Distribution	10/01/2021	09/30/2022						0						0	
707567-AC-7	8509 PENN MUTUAL LIFE 7.625 06/15/2040	Horsham	PA	Distribution	08/31/2017	09/30/2022						0						0	
638671-AE-7	8510 NATIONWIDE MUTL 144A 7.875 04/01/2033	Columbus	OH	Distribution	10/01/2021	09/30/2022						0						0	
628312-AB-6	8511 MUTUAL OF OMAHA 6.95 10/15/2040	Omaha	NE	Distribution	12/01/2018	09/30/2022						0						0	
309588-AE-1	8514 Farmers Surplus Note 7.20	Cincinnati	OH	Distribution	04/11/2017	09/30/2022						0						0	
30958P-AA-1	8515 Farmers Surplus Note 6.151	Cincinnati	OH	Distribution	04/11/2017	09/30/2022						0						0	
309601-AE-2	8516 Farmers Ins Exch 4.747 11/01/2057	Cincinnati	OH	Distribution	12/01/2018	09/30/2022						0						0	
80529E-AA-1	8517 Savings Bank Life Insurance Company Surplus Note 6.50	Cincinnati	OH	Distribution	08/31/2017	09/30/2022						0						0	
530790-AC-1	8518 Liberty Mutual Insurance Company Surplus Note 7.875	Cincinnati	OH	Distribution	08/31/2017	09/30/2022						0					(356,410)	(356,410)	
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	0	0	0	(402,825)	(402,825)	0
000000-00-0	6147 Monza Energy LLC	Houston	TX	Distribution	04/17/2018	09/09/2022						0			569,430			0	
4699999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	0	569,430	0	0	0	0
4899999. Total - Unaffiliated							1	0	0	0	0	0	0	0	24,319,020	0	(402,426)	(402,426)	188,562
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	1,851,348	0	0	0	0
5099999 - Totals							1	0	0	0	0	0	0	0	26,170,368	0	(402,426)	(402,426)	188,562

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3133T2-JH-4	FHLMC-GNMA-FHG 24 SY		02/14/1996	DIRECT		237,908	0	9	1.A
38382F-BU-7	Government National Mort-GNR 2020-77 SU		06/18/2020	DIRECT		2,555,539	0	17,026	1.A
38382F-BW-3	Government National Mort-GNR 2020-77 SQ		05/07/2020	DIRECT		2,297,920	0	19,520	1.A
0109999999. Subtotal - Bonds - U.S. Governments						5,091,367	0	36,555	XXX
00751Y-AE-6	Advance Auto Parts Inc-SENIOR UNSECURED		07/26/2022	WELLS FARGO		4,683,050	5,000,000	55,792	2.B FE
00834W-AA-9	Affirm Asset Securitizat-AFFRM 2022-A A		07/27/2022	JP MORGAN SECURITIES		970,938	1,000,000	1,672	1.A FE
00834W-AF-8	Affirm Asset Securitizat-AFFRM 2022-A 1A		09/08/2022	BARCLAYS CAPITAL INC		4,884,010	5,000,000	0	1.A Z
008513-AA-1	Agree LP-SENIOR UNSECURED		07/26/2022	BARCLAYS CAPITAL INC		9,914,409	11,417,000	107,605	2.B FE
012873-AH-8	Ovintiv Inc-SENIOR UNSECURED		07/22/2022	GOLDMAN		11,525,400	10,000,000	295,660	2.C FE
04285E-AC-1	Arroyo Mortgage Trust 20-ARRW 2022-2 A2		07/07/2022	CREDIT SUISSE SECURI		5,034,475	5,200,000	30,030	1.C FE
04285E-AD-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A3		07/07/2022	CREDIT SUISSE SECURI		4,984,434	5,200,000	30,030	1.F FE
04285E-AE-7	Arroyo Mortgage Trust 20-ARRW 2022-2 M1		07/08/2022	CREDIT SUISSE SECURI		1,501,027	1,694,000	9,783	2.B FE
04285E-AM-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A1		07/07/2022	CREDIT SUISSE SECURI		4,939,537	5,000,000	28,875	1.A FE
05351K-B#-5	Avant Credit Card Master AVCCMT Series 2		09/20/2022	DIRECT		10,272,918	10,420,000	0	2.B Z
05351K-B*-9	Avant Credit Card Master AVCCMT Series 2		09/20/2022	DIRECT		15,300,616	15,380,000	0	1.D Z
05351K-B@-7	Avant Credit Card Master AVCCMT Series 2		09/20/2022	DIRECT		8,167,382	8,200,000	0	1.F Z
05359A-AG-8	Aventura Mall Trust-AVMT 2018-AVM C		07/25/2022	BOFAMLSEC		9,246,875	10,000,000	30,690	1.A
05359A-AJ-2	Aventura Mall Trust-SERIES 2018 AVM CLAS		07/15/2022	BOFAMLSEC		13,340,625	15,000,000	31,871	1.D
05377R-ET-7	Avis Budget Rental Car F-AESOP 2021-2A C		08/18/2022	CITIGROUP GLOBAL MAR		6,029,023	7,000,000	914	2.C FE
05377R-FR-0	Avis Budget Rental Car F-AESOP 2022-4A C		07/12/2022	JP MORGAN SECURITIES		12,498,723	12,500,000	0	2.C FE
054976-AL-9	BBCMS Trust-BBCMS 2022-C17 C		08/16/2022	BARCLAYS CAPITAL INC		4,489,610	4,500,000	4,769	1.G FE
054976-AR-6	BBCMS Trust-BBCMS 2022-C17 D		08/16/2022	BARCLAYS CAPITAL INC		5,528,951	8,169,000	3,971	2.A FE
05552Y-AL-0	BBCMS Mortgage Trust 202-BBCMS 2022-C16		08/05/2022	BOFAMLSEC		6,903,516	7,500,000	7,667	1.G FE
05553L-AA-1	BCPE Ulysses Intermediat-USLBMH 7 3/4 04		07/07/2022	CITIGROUP GLOBAL MAR		344,720	556,000	11,969	5.B FE
05605N-AA-5	BX Commercial Mortgage T-BX 2020-VIV2 C		07/12/2022	BAY VIEW FINANCIAL		41,934,966	49,680,000	68,439	1.G FE
05606D-AC-2	BX TRUST - BX 2022-PSB B-BX 2022-PSB B		08/04/2022	BOFAMLSEC		4,966,731	5,000,000	0	1.D FE
05949C-PP-5	Banc of America Mortgage-BOAMS 2005-L 4A		04/01/2022	PAYUP		0	0	0	1.D FM
05952G-AV-3	Banc of America Funding -BAFC 2007-D 3A3		09/01/2022	PAYUP		0	8,105	0	1.D FM
06051G-LA-5	Bank of America Corp-SENIOR UNSECURED		07/19/2022	BOFAMLSEC		8,000,000	8,000,000	0	1.F FE
06539W-BG-0	BANK 2020-BNK25-BANK 2020-BN25 C		07/27/2022	WELLS FARGO		2,705,060	3,151,000	8,219	1.A
06541Q-BQ-7	BANK 2022-BNK43-BANK 2022-BNK43 C		09/27/2022	VARIOUS		25,752,670	27,499,000	105,689	1.G FE
06541T-AJ-8	BANK 2020-BNK29-BANK 2020-BN29 D		07/27/2022	WELLS FARGO		2,067,723	2,900,000	5,639	2.B FE
06541U-BE-5	BANK 2020-BNK30-BANK 2020-BN30 MCDE		07/25/2022	BOFAMLSEC		1,245,542	1,575,000	3,319	2.C FE
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		08/29/2022	BARCLAYS CAPITAL INC		1,472,002	1,500,000	5,688	1.A FE
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		08/29/2022	BARCLAYS CAPITAL INC		1,443,106	1,500,000	5,688	1.C FE
06744D-AC-3	Barclays Mortgage Loan T-BARC 2022-NQM1		08/29/2022	BARCLAYS CAPITAL INC		4,003,920	4,218,000	15,993	1.F FE
06744D-AD-1	Barclays Mortgage Loan T-BARC 2022-NQM1		08/29/2022	BARCLAYS CAPITAL INC		3,209,243	3,726,000	14,191	2.B FE
08163B-BH-3	Benchmark 2020-B22 Mortg-BMARK 2020-B22		07/20/2022	BARCLAYS CAPITAL INC		766,836	1,000,000	1,573	1.G FE
08163P-AL-4	Benchmark 2022-B33 Mortg-BMARK 2022-B33		07/08/2022	CITIGROUP GLOBAL MAR		1,837,031	3,000,000	1,833	2.B FE
08163P-AN-0	Benchmark 2022-B33 Mortg-BMARK 2022-B33		07/08/2022	CITIGROUP GLOBAL MAR		1,681,406	3,000,000	1,833	2.C FE
08860D-AB-9	BHG Securitization Trust-BHG 2022-C B		09/12/2022	CREDIT SUISSE SECURI		7,499,213	7,500,000	0	1.D FE
08860D-AC-7	BHG Securitization Trust-BHG 2022-C C		09/12/2022	CREDIT SUISSE SECURI		9,996,527	10,000,000	0	1.G FE
08860D-AD-5	BHG Securitization Trust-BHG 2022-C D		09/12/2022	CREDIT SUISSE SECURI		3,727,028	3,728,000	0	2.B FE
09261H-AB-3	Blackstone Private Credi-SENIOR UNSECURE		07/08/2022	EXCHANGE OFFER		8,965,371	9,129,000	63,459	2.C FE
09261H-AH-0	Blackstone Private Credi-SENIOR UNSECURE		07/08/2022	EXCHANGE OFFER		14,959,125	7,500,000	37,208	2.C FE
09261X-AG-7	Blackstone Secured Lendi-SENIOR UNSECURE		06/30/2022	EXCHANGE OFFER		9,987,433	10,000,000	71,250	2.C FE
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3		08/29/2022	BOFAMLSEC		996,047	1,000,000	4,583	1.D Z
10569J-AD-2	BRAVO Residential Fundin-BRAVO 2022-NQM3		08/29/2022	BOFAMLSEC		3,757,273	4,000,000	18,430	2.B Z
1248EP-CN-1	CCO Holdings LLC / CCO H-SENIOR UNSECURE		09/29/2022	VARIOUS		308,509	406,000	7,714	3.C FE
12510H-AF-7	Capital Automotive Reit-CAUTO 2020-1A A6		09/02/2022	CREDIT SUISSE SECURI		2,122,204	2,335,802	5,439	1.E FE
12510H-AG-5	CARS-DB4 LP-CAUTO 2020-1A B1		09/27/2022	CREDIT SUISSE SECURI		1,365,378	1,480,000	1,358	2.B FE
12510H-AQ-3	Capital Automotive REIT-CAUTO 2022-1A A2		07/06/2022	CREDIT SUISSE SECURI		4,220,477	4,488,750	10,611	1.E FE
12543X-AD-8	CHL Mortgage Pass-Throug-CWHL 2006-19 1A		09/01/2022	PAYUP		0	5	0	1.D FM
12551S-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-4 A1		09/20/2022	PERFTRUSTCP		15,678,558	16,000,000	58,667	1.F FE
12551S-AB-2	CHNGE Mortgage Trust 202-CHNGE 2022-4 M1		09/20/2022	PERFTRUSTCP		7,119,380	7,500,000	32,145	2.B FE
12569C-AB-7	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1		08/19/2022	BARCLAYS CAPITAL INC		4,789,068	4,800,000	17,848	1.C FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
12569C-AC-5	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1		08/19/2022	BARCLAYS CAPITAL INC		9,857,776	10,000,000	37,183	1.F FE
12598E-AD-4	COMM 2020-SBX Mortgage T-COMM 2020-SBX B		08/10/2022	DEUTSCHE BANK SECURI		4,483,789	5,000,000	2,753	1.D FE
12598E-AF-9	COMM 2020-SBX Mortgage T-COMM 2020-SBX C		08/11/2022	DEUTSCHE BANK SECURI		2,812,287	3,150,000	2,090	1.D Z
12621E-AL-7	CNO Financial Group Inc-SENIOR UNSECURED		07/25/2022	CSLLC		6,399,063	6,540,000	54,364	2.C FE
12653V-AG-1	Credit Suisse Mortgage C-CSMC 2019-ICE4		09/28/2022	KEY CAPITAL MARKETS		9,640,625	10,000,000	18,408	1.A
12654Y-AJ-8	Century Plaza Towers 201-CPTS 2019-CPT D		08/11/2022	DEUTSCHE BANK SECURI		8,386,328	10,000,000	10,752	1.A
12662P-AD-0	CVR Energy Inc-SENIOR UNSECURED		07/18/2022	JEFFERIESLLC		1,760,000	2,000,000	49,514	4.A FE
12663G-AA-5	COLT 2022-7 Mortgage Loa-COLT 2022-7 A1		07/25/2022	BARCLAYS CAPITAL INC		4,999,956	5,000,000	20,074	1.A FE
12663G-AB-3	COLT 2022-7 Mortgage Loa-COLT 2022-7 A2		07/25/2022	BARCLAYS CAPITAL INC		4,749,991	4,750,000	22,266	1.C FE
12663G-AC-1	COLT 2022-7 Mortgage Loa-COLT 2022-7 A3		07/25/2022	BARCLAYS CAPITAL INC		2,482,982	2,500,000	12,153	1.F FE
12663G-AD-9	COLT 2022-7 Mortgage Loa-COLT 2022-7 M1		07/25/2022	BARCLAYS CAPITAL INC		3,209,584	3,400,000	16,657	2.B FE
12664A-AE-9	CSMC 2022-ATH3-CSMC 2022-ATH3 A2		08/23/2022	CREDIT SUISSE SECURI		6,620,406	6,620,473	25,732	1.C FE
12664A-AF-6	CSMC 2022-ATH3-CSMC 2022-ATH3 A3		08/23/2022	CREDIT SUISSE SECURI		6,899,981	6,900,000	29,403	1.F FE
12665E-AD-2	CSMC 2022-NQM4 Trust-CSMC 2022-NQM4 A2		07/06/2022	CREDIT SUISSE SECURI		4,865,625	5,000,000	24,764	1.C FE
12665E-AF-7	CSMC 2022-NQM4 Trust-CSMC 2022-NQM4 M1		07/07/2022	CREDIT SUISSE SECURI		16,565,576	18,761,250	94,432	2.B FE
12762*-AA-1	CDI Tuscany Intermediate Senior Secured		09/26/2022	RBC CAPITAL MARKETS		7,000,000	7,000,000	0	2.A PL
14040H-CU-7	Capital One Financial Co-SENIOR UNSECURE		07/26/2022	VARIOUS		9,410,150	9,405,000	692	2.A FE
14318M-AH-2	Carmax Auto Owner Trust -CARMX 2022-3 D		07/12/2022	RBC CAPITAL MARKETS		7,497,647	7,500,000	0	2.B FE
14989@-AA-2	CEAMER FINANCE II LLC Senior Secured Not		09/01/2022	GOLDMAN SACHS BANK U		25,000,000	25,000,000	0	2.B PL
15089Q-AM-6	Celanese US Holdings LLC-SENIOR UNSECURE		09/30/2022	VARIOUS		11,894,160	12,000,000	27,400	2.C FE
15089Q-AN-4	Celanese US Holdings LLC-SENIOR UNSECURE		07/22/2022	VARIOUS		27,312,214	27,000,000	42,200	2.C FE
16162Y-AL-9	Chase Mortgage Finance T-CHASE 2006-S4 A		09/25/2022	PAYUP		0	3	0	1.D FM
16308N-AA-2	Cheever Escrow Issuer LL-SECURED		08/25/2022	BOFAMLSEC		1,429,125	1,448,000	0	4.C FE
19424K-AD-5	College Ave Student Loan-CASL 2021-A C		07/25/2022	BARCLAYS CAPITAL INC		3,680,000	4,000,000	649	1.F Z
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1		09/01/2022	CANTOR		5,194,175	5,306,947	3,170	1.A FE
19688E-AA-6	COLT 2021-1 Mortgage Loa-COLT 2021-1 A1		07/06/2022	CANTOR		10,586,967	12,030,644	2,129	1.A FE
19688F-AA-3	COLT 2021-3 Mortgage Loa-COLT 2021-3 A1		07/12/2022	WELLS FARGO		6,295,407	7,330,896	2,531	1.A FE
19688M-AB-6	COLT 2022-8 Mortgage Loa-COLT 2022-8 A2		09/28/2022	BARCLAYS CAPITAL INC		5,157,504	5,201,000	30,989	2.A Z
19688M-AC-4	COLT 2022-8 Mortgage Loa-COLT 2022-8 A3		09/28/2022	BARCLAYS CAPITAL INC		5,303,006	5,386,000	32,092	1.F Z
200474-AE-4	COMM 2015-LC19 Mortgage -COMM 2015-LC19		07/08/2022	CITIGROUP GLOBAL MAR		6,611,485	7,610,000	6,667	3.B
20753Y-CH-3	Connecticut Avenue Secur-CAS 2022-R04 1M		08/31/2022	JP MORGAN SECURITIES		6,531,753	6,534,816	6,075	1.G FE
20755D-AA-4	Connecticut Avenue Secur-CAS 2022-R08 1M		08/24/2022	VARIOUS		21,721,560	21,609,048	1,072	2.A FE
21871X-AE-9	Corebridge Financial Inc-SENIOR UNSECURE		07/22/2022	VARIOUS		9,419,640	10,000,000	118,708	2.A FE
22969*-AA-1	Wal-Mart (Greenville Pen Trust Certifica		02/19/2015	DIRECT		(4,630,874)	(4,585,024)	(6,276)	1.F Z
23802W-AG-6	DataBank Issuer-COLO 2021-2A A2		07/06/2022	DEUTSCHE BANK SECURI		1,788,750	2,000,000	1,733	1.G FE
24765*-AA-3	Delta Epsilon Delaware, Senior Note Seri		08/24/2022	GOLDMAN		2,500,000	2,500,000	0	1.F FE
26209X-AF-8	DRIVEN BRANDS FUNDING LL-HONK 2022-1A A2		09/28/2022	BARCLAYS CAPITAL INC		35,000,000	35,000,000	0	2.B FE
29336U-AD-9	EnLink Midstream Partner-SENIOR UNSECURE		07/01/2022	MORGAN		435,550	620,000	8,262	3.A FE
30212P-BK-0	Expedia Group Inc-SENIOR UNSECURED		09/30/2022	JP MORGAN SECURITIES		1,887,840	2,000,000	16,188	2.C FE
302520-AC-5	FNB Corp/PA-SENIOR UNSECURED		08/18/2022	MORGAN		12,682,220	12,700,000	0	2.C FE
31573E-AA-9	Ellington Financial Mort-EFMT 2022-3 A1		07/22/2022	NOMURA SECURITIES IN		22,253,083	22,500,000	81,250	1.A FE
31573E-AB-7	Ellington Financial Mort-EFMT 2022-3 A2		07/22/2022	NOMURA SECURITIES IN		10,076,947	10,368,000	37,440	1.C FE
31573E-AC-5	Ellington Financial Mort-EFMT 2022-3 A3		07/22/2022	NOMURA SECURITIES IN		4,781,197	5,000,000	18,056	1.F FE
33938M-AA-7	Flexential Issuer 2021-1		07/25/2022	DEUTSCHE BANK SECURI		6,458,594	7,000,000	1,264	1.G FE
33938M-AB-5	Flexential Issuer 2021-1		07/08/2022	GUGGENHEIM CAPITAL M		3,104,609	3,500,000	6,148	2.B FE
345397-ZY-2	Ford Motor Credit Co LLC-SENIOR UNSECURE		07/25/2022	BAMLINTLTD		778,451	818,560	12,750	3.A FE
35564K-B2-4	Freddie Mac Structured A-STACR 2022-HQA2		07/26/2022	VARIOUS		12,560,156	12,550,000	0	1.G FE
35564K-E3-9	Freddie Mac STACR REMIC -STACR 2022-HQA3		08/08/2022	WELLS FARGO		8,275,000	8,275,000	0	1.G FE
36167K-AA-6	GCAT 2021-NQM6 Trust-GCAT 2021-NQM6 A1		06/29/2022	MIZUHO SECURITIES		(133,808)	(148,883)	0	1.A FE
361841-AK-5	GLP Capital LP / GLP Fin-SENIOR UNSECURE		07/22/2022	WELLS FARGO		2,988,990	3,000,000	26,354	2.C FE
361841-AL-3	GLP Capital LP / GLP Fin-SENIOR UNSECURE		07/22/2022	WELLS FARGO		9,766,500	10,000,000	16,194	2.C FE
362341-4F-3	GSR Mortgage Loan Trust -GSR 2006-AR1 3A		08/01/2022	PAYUP		0	8,127	0	1.A FM
36255N-AZ-8	GS Mortgage Securities C-GS MORTAGE SECU		07/14/2022	PERFTRUSTCP		11,872,043	12,955,000	26,662	1.D
36264K-BB-5	GS Mortgage Securities T-GSMS 2020-GSA2		09/09/2022	BOFAMLSEC		4,375,775	5,653,000	5,632	1.G FE
36440*-AA-0	Galveston Cruise Termina Senior Secured		09/20/2022	DIRECT		2,259,606	2,259,606	0	4.C Z
37959G-AB-3	Global Atlantic Fin Co-SENIOR UNSECURED		07/27/2022	JP MORGAN SECURITIES		4,950,551	6,139,000	23,448	2.B FE
380241-AA-7	Goddard Funding LLC-GDRD 2022-1 A2		08/17/2022	VARIOUS		16,904,922	16,900,000	0	2.B Z

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

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38136*-AA-5	Golden Tree Asset Manage Senior Unsecure		11/18/2021	DIRECT		20,000,000	20,000,000	0	1.F PL
38150Y-AD-5	Goldman Home Improvement-GHIT 2022-GRN1		07/21/2022	GOLDMAN		10,016,273	10,236,000	0	2.C FE
38179E-AC-8	Golub Capital Partners A-GCPAF 2022-1A A		08/24/2022	DIRECT		8,000,000	8,000,000	0	1.F Z
38179E-AE-4	Golub Capital Partners A-GCPAF 2022-1A B		08/24/2022	DIRECT		2,000,000	2,000,000	0	2.B Z
40054#-AA-5	Gryphon Mezzanine Partne Note		08/24/2022	DIRECT		102,354	102,354	0	2.A PL
404121-AJ-4	HCA Inc-SENIOR UNSECURED		09/30/2022	BARCLAYS CAPITAL INC		1,922,000	2,000,000	10,313	2.C FE
418056-AZ-0	Hasbro Inc-SENIOR UNSECURED		09/30/2022	VARIOUS		11,165,780	12,000,000	102,917	2.B FE
42710@-AA-9	Hercules Capital Funding Trust 2022-1 -S		06/22/2022	DIRECT		7,462,500	7,500,000	0	1.F Z
43283G-AD-4	Hilton Grand Vacations T-HGVT 2022-2A D		08/01/2022	WELLS FARGO		6,699,094	6,700,000	0	3.C FE
43942@-AA-7	Hope Gas Holdings, LLC Senior Unsecured		08/31/2022	DIRECT		23,000,000	23,000,000	0	2.B Z
45276Q-AA-2	Imperial Fund Mortgage T-IMPRL 2022-NQM5		08/02/2022	BARCLAYS CAPITAL INC		14,999,817	15,000,000	74,113	1.A FE
45276Q-AB-0	Imperial Fund Mortgage T-IMPRL 2022-NQM5		08/02/2022	VARIOUS		13,486,825	13,487,000	75,687	1.D FE
45276Q-AC-8	Imperial Fund Mortgage T-IMPRL 2022-NQM5		08/02/2022	BANK OF AMERICA CORP		3,681,034	3,712,500	21,270	1.G FE
459506-AP-6	International Flavors & -SENIOR UNSECURE		09/30/2022	SUNTRUST CAPITAL MAR		484,462	585,000	5,031	2.B FE
46124J-A*-3	InvenTrust Properties Co Senior Unsecure		08/11/2022	JP MORGAN SECURITIES		5,000,000	5,000,000	0	2.B Z
46124J-A@-1	InvenTrust Properties Co Senior Unsecure		08/11/2022	JP MORGAN SECURITIES		20,000,000	20,000,000	0	2.B Z
466365-AC-7	Jack in the Box Funding -JACK 2019-1A A2		09/09/2022	BAIRD		29,844,798	31,668,876	211,235	2.B FE
466365-AE-3	Jack in the Box Funding -JACK 2022-1A A2		07/29/2022	CANTOR		4,564,154	5,119,275	39,406	2.B FE
46817M-AK-3	Jackson Financial Inc-SENIOR UNSECURED		07/27/2022	JP MORGAN SECURITIES		8,053,100	10,000,000	57,292	2.B FE
46817M-AL-1	Jackson Financial Inc-SENIOR UNSECURED		09/23/2022	EXCHANGE OFFER		79,207,393	83,853,000	873,469	2.B FE
46817M-AN-7	Jackson Financial Inc-SENIOR UNSECURED		09/23/2022	EXCHANGE OFFER		4,261,767	5,000,000	66,667	2.B FE
46817M-AR-8	Jackson Financial Inc-SENIOR UNSECURED		07/26/2022	VARIOUS		19,789,871	19,681,000	137,965	2.B FE
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		09/01/2022	PAYUP		0	63	0	1.D FM
47232A-AC-2	Jefferies Resecuritizati-JMAC 2008-R3 1A		06/01/2022	PAYUP		993	0	0	1.D FM
49446R-BA-6	Kimco Realty Corp-SENIOR UNSECURED		08/10/2022	WELLS FARGO		14,914,500	15,000,000	0	2.A FE
50196@-AA-5	LCN North American Fund Term Loan		09/14/2022	DIRECT		1,281,303	1,281,303	0	1.F PL
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		07/01/2022	PAYUP		522	557	0	1.D FM
53946H-AA-6	Loan Asset Issuer LLC - Series 2022 NG-2		09/22/2022	DIRECT		32,169,372	32,169,372	0	1.G PL
53946H-AB-4	Loan Asset Issuer LLC - Series 2022 NG-2		09/22/2022	DIRECT		12,553,901	12,553,901	0	2.C PL
53946H-AC-2	Loan Asset Issuer LLC - Series 2022 NG-2		09/22/2022	DIRECT		7,061,570	7,061,570	0	3.C PL
53948W-10-3	Loan Asset Issuer LLC - Series 2021 NG-1		08/30/2021	DIRECT		0	11,768	0	6. *
53950T-10-5	Loan Asset Issuer LLC, Series 2021 M-2 -		06/16/2022	DIRECT		0	150,000	117	6. *
541056-AA-5	GoTo Group Inc-SECURED		08/22/2022	GOLDMAN		943,750	1,250,000	33,038	4.B FE
55286E-AC-2	MFA 2022-NQM3 Trust-MFRA 2022-NQM3 A3		09/16/2022	CREDIT SUISSE SECURI		6,819,614	7,000,000	22,744	1.F FE
55316P-AG-2	MKT 2020-525M Mortgage T-MKT 2020-525M C		07/27/2022	JP MORGAN SECURITIES		8,219,922	10,000,000	22,463	1.G FE
55316P-AJ-6	MKT 2020-525M Mortgage T-SERIES 20-525M		07/27/2022	JP MORGAN SECURITIES		9,535,859	12,000,000	27,037	1.A
55316T-AE-9	MFT 2020-B6 Mortgage Tru-MOFT 2020-B6 C		08/24/2022	DEUTSCHE BANK SECURI		8,340,938	10,500,000	24,735	3.C FE
55317B-AG-2	MFT Trust 2020-ABC-SERIES 2020-ABC CLASS		09/13/2022	JP MORGAN SECURITIES		2,401,875	3,000,000	4,191	1.A
55336V-BQ-2	MPLX LP-SENIOR UNSECURED		07/25/2022	VARIOUS		12,858,180	15,000,000	178,875	2.B FE
55903V-AG-8	Magallanes Inc-SENIOR UNSECURED		07/25/2022	VARIOUS		19,013,840	20,000,000	275,367	2.C FE
56585A-BD-3	Marathon Petroleum Corp-SENIOR UNSECURED		09/30/2022	JP MORGAN SECURITIES		1,799,440	2,000,000	633	2.B FE
57109N-AB-5	Marlette Funding Trust 2-MFT 2022-3A B		09/12/2022	GOLDMAN		2,978,723	3,000,000	0	1.D FE
57109N-AC-3	Marlette Funding Trust 2-MFT 2022-3A C		09/12/2022	GOLDMAN		3,799,011	3,800,000	0	1.G FE
57109N-AD-1	Marlette Funding Trust 2-MFT 2022-3A D		09/12/2022	GOLDMAN		5,298,544	5,300,000	0	2.C FE
579063-AB-4	Condor Merger Sub Inc-SENIOR UNSECURED		07/14/2022	BOFAMLSEC		5,595,165	6,668,000	203,634	5.B FE
60871R-AG-5	MOLSON COORS BREWING CO-SENIOR UNSECURED		07/21/2022	MORGAN		13,463,307	14,300,000	11,917	2.C FE
61744Y-AP-3	Morgan Stanley-SENIOR UNSECURED		09/30/2022	JP MORGAN SECURITIES		1,813,480	2,000,000	14,669	1.G FE
61747Y-ET-8	Morgan Stanley-SENIOR UNSECURED		07/18/2022	MORGAN		11,186,300	11,180,000	0	1.F FE
61774A-A*-4	Morgan Stanley Direct Le Senior Unsecure		09/13/2022	SMBC NIKKO SECURITIE		10,000,000	10,000,000	0	2.C PL
61946U-AB-8	Mosaic Solar Loan Trust -MSAIC 2022-2A B		08/16/2022	VARIOUS		6,422,888	6,490,000	1,699	1.G FE
62878H-AB-7	NATF AMERICA LLC Senior Notes Series 9		07/15/2022	TDSECUSA		28,000,000	28,000,000	0	1.D Z
63946T-AA-9	NB Direct Access Insuran Senior Secured		08/01/2022	VARIOUS		456,098	456,098	0	2.A Z
64016N-AA-5	Neighborly Issuer LLC-NBLY 2021-1A A2		08/17/2022	BAIRD		1,383,549	1,580,000	2,989	2.C FE
644274-AH-5	New Enterprise Stone & L-SECURED		08/29/2022	SUNTRUST CAPITAL MAR		1,795,000	2,000,000	13,417	4.B FE
64831Q-AA-1	New Residential Mortgage-NRZT 2022-NQM3		06/02/2022	MORGAN		(240,610)	(243,976)	0	1.A FE
64831T-AA-5	New Residential Mortgage-NRZT 2021-NQM3		05/03/2022	MIZUHO SECURITIES		158,784	170,734	22	1.A
67117D-AA-8	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		08/15/2022	MORGAN		5,499,998	5,500,000	17,175	1.A FE

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67117D-AB-6	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		08/15/2022	MORGAN		2,594,058	2,600,000	9,057	1.C FE
67117D-AC-4	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		08/15/2022	MORGAN		2,594,058	2,625,000	9,144	1.F FE
67190A-AC-0	Oak Street Investment Gr-OAKIG 2021-1A A		08/18/2022	CREDIT SUISSE SECURI		4,422,750	4,800,000	1,120	1.F FE
674135-EM-6	Oakwood Mortgage Investo-OAK 1999-A M2		08/01/2022	PAYUP		0	1,199	0	6. FE
68267E-AD-6	OneMain Direct Auto Rece-ODART 2019-1A D		08/16/2022	RBC CAPITAL MARKETS		4,398,930	4,600,000	2,392	2.A FE
68267H-AD-9	OneMain Financial Issuan-OMFIT 2022-S1 D		09/27/2022	CITIGROUP GLOBAL MAR		3,089,750	3,400,000	7,367	2.B FE
682687-AC-2	OneMain Direct Auto Rece-ODART 2021-1A C		07/05/2022	SUNTRUST CAPITAL MAR		2,522,625	2,800,000	2,540	1.C FE
68268V-AB-1	OneMain Financial Issuan-OMFIT 2022-2A B		08/31/2022	RBC CAPITAL MARKETS		9,997,337	10,000,000	0	1.C FE
68268V-AC-9	OneMain Financial Issuan-OMFIT 2022-2A C		08/31/2022	RBC CAPITAL MARKETS		6,999,641	7,000,000	0	1.F FE
68268V-AD-7	OneMain Financial Issuan-OMFIT 2022-2A D		08/31/2022	RBC CAPITAL MARKETS		20,904,758	20,910,000	0	2.C FE
69120#-AA-4	Owl Rock Capital Corpora Senior Note		12/15/2017	DIRECT		(25,805,000)	(26,000,000)	(27,444)	2.C FE
69120V-AN-1	OWL Rock Core Income Cor-SENIOR UNSECURE		09/09/2022	SMBC NIKKO SECURITIE		7,480,125	7,500,000	0	2.C FE
69122J-A@-5	Owl Rock Capital Corpora Senior Unsecure		07/21/2022	GOLDMAN		5,000,000	5,000,000	0	2.B FE
69335P-EQ-4	PFS Financing Corp-PFSFC 2022-D B		08/02/2022	JP MORGAN SECURITIES		3,499,062	3,500,000	0	1.F FE
706874-AG-9	PenFed Auto Receivables -PNFED 2022-A D		08/19/2022	JP MORGAN SECURITIES		1,899,636	1,900,000	0	2.B FE
709599-BN-3	Penske Truck Leasing Co -SENIOR UNSECURE		09/30/2022	FTS		1,886,920	2,000,000	28,111	2.B FE
722844-AA-5	Pine Street Trust I-SENIOR UNSECURED		07/22/2022	VARIOUS		19,543,600	20,000,000	408,940	2.A FE
74166M-AE-6	Prime Security Services -PRSESE 6 1/4 01		09/29/2022	CITIGROUP GLOBAL MAR		196,368	229,000	3,101	4.C FE
74334D-AG-8	Progress Residential 202-PROG 2022-SFR6		07/25/2022	RBC CAPITAL MARKETS		10,499,652	10,500,000	0	1.G FE
74970F-AA-5	RMF Proprietary Issuance-RPIT 2022-3 A		08/04/2022	NOMURA SECURITIES IN		17,165,520	18,450,000	0	1.A FE
74970F-AC-1	RMF Proprietary Issuance-RPIT 2022-3 M2		08/25/2022	NOMURA SECURITIES IN		11,451,188	15,700,000	36,633	1.G FE
78108Y-AL-6	RR 1 LLC-RRAM 2017-1A A1AB		07/07/2022	WELLS FARGO		4,164,550	4,300,000	22,802	1.A FE
78433X-AA-8	Stonepeak 2021-1 ABS-SALTT 2021-1A AA		07/06/2022	DEUTSCHE BANK SECURI		1,546,874	1,659,124	2,439	1.C FE
78433X-AC-4	Stonepeak 2021-1 ABS-SALTT 2021-1A B		07/06/2022	BOFAMLSEC		1,897,755	2,061,639	5,033	2.B FE
78449C-AC-2	SMB Private Education Lo-SMB 2022-C B		08/02/2022	RBC CAPITAL MARKETS		15,292,994	15,300,000	0	1.C FE
78449R-AN-5	SLG 2021-OVA F		08/09/2022	BOFAMLSEC		2,444,105	3,275,000	3,749	1.A
78573N-AC-6	Sabre GLBL Inc-SECURED		09/07/2022	MARKETAXESS FINANCIA		493,125	500,000	18,500	4.B FE
79588T-AC-4	Sammons Financial Group -SENIOR UNSECURE		07/26/2022	JEFFERIESLLC		6,815,870	7,000,000	65,514	2.A FE
79588T-AD-2	Sammons Financial Group -SENIOR UNSECURE		08/23/2022	JEFFERIESLLC		3,033,423	3,730,000	44,776	2.A FE
79588T-AE-0	Sammons Financial Group -SENIOR UNSECURE		08/18/2022	JEFFERIESLLC		21,577,822	23,807,000	411,259	2.A FE
805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1		08/01/2022	PAYUP		0	2,158	0	1.A FM
81761T-AE-5	ServiceMaster Funding LL-SERV 2021-1 A2I		09/28/2022	VARIOUS		8,161,313	9,900,000	30,727	2.C FE
82967N-BM-9	Sirius XM Radio Inc-SENIOR UNSECURED		09/29/2022	BOFAMLSEC		387,500	500,000	1,722	3.C FE
84861T-AH-1	Spirit Realty LP-SENIOR UNSECURED		07/25/2022	WELLS FARGO		4,248,650	5,000,000	38,500	2.B FE
84861T-AJ-7	Spirit Realty LP-SENIOR UNSECURED		08/16/2022	AMHERST SECURITIES		4,735,301	5,830,000	1,312	2.B FE
85172F-AP-4	OneMain Finance Corp-SENIOR UNSECURED		08/31/2022	FLOW		982,500	1,000,000	28,413	3.B FE
85236K-AD-4	Stack Infrastructure Iss-SIDC 2020-1A A2		07/11/2022	DEUTSCHE BANK SECURI		4,090,700	4,470,000	3,074	1.G FE
862121-AB-6	STORE Capital Corp-SENIOR UNSECURED		07/25/2022	WELLS FARGO		1,974,180	2,000,000	33,917	2.B FE
862121-AC-4	STORE Capital Corp-SENIOR UNSECURED		07/22/2022	CITIGROUP GLOBAL MAR		4,188,100	5,000,000	25,972	2.B FE
86669P-AA-3	Sun Country Pass Through Series 2022-1A		09/15/2022	GOLDMAN		2,512,707	2,512,707	0	1.G PL
86669Q-AA-1	Sun Country Pass Through Series 2022-1B		09/15/2022	GOLDMAN		586,375	586,375	0	2.B PL
86744V-AA-9	Helios Issuer LLC-SNVA 2022-B A		08/12/2022	CREDIT SUISSE SECURI		8,143,193	8,200,000	0	1.F FE
86744V-AB-7	Helios Issuer LLC-SNVA 2022-B B		08/12/2022	CREDIT SUISSE SECURI		9,489,582	10,000,000	0	2.C FE
87161C-AN-5	Synovus Financial Corp-SENIOR UNSECURED		08/10/2022	MORGAN		32,887,914	32,895,000	1,444	2.C FE
87264A-CQ-6	T-Mobile USA Inc-FIRST LIEN		07/01/2022	EXCHANGE OFFER		19,385,236	20,000,000	307,500	2.C FE
87329#-AA-5	TTGA SBIC FEEDER FUND LP 6.00 12/31/2035		01/27/2022	BANK LOANS Barings		3,023,579	3,023,579	0	2.B PL
89680H-AB-8	Triton Container Finance-TCF 2020-1A B		07/28/2022	BARCLAYS CAPITAL INC		2,485,227	2,701,333	3,087	2.B FE
89683L-AA-8	TRP - TRIP Rail Master F-TRP 2021-2 A		08/16/2022	WELLS FARGO		2,567,593	2,875,848	172	1.F FE
90352W-AE-4	ITE Rail Fund Levered LP-STEAM 2021-2A B		07/15/2022	CANTOR		6,622,688	7,800,000	13,559	2.B FE
919794-AG-2	Valley National Bancorp-SUBORDINATED		09/15/2022	PIPERJAFFRAY		45,000,000	45,000,000	0	2.B FE
92212K-AB-2	Vantage Data Centers Iss-VDC 2020-1A A2		07/06/2022	CREDIT SUISSE SECURI		2,632,996	2,900,000	3,048	1.G FE
92259K-AD-2	Velocity Commercial Capi-VCC 2022-4 M1		08/05/2022	BARCLAYS CAPITAL INC		3,199,986	3,200,000	24,017	1.D FE
92259K-AG-5	Velocity Commercial Capi-VCC 2022-4 M2		08/05/2022	BARCLAYS CAPITAL INC		6,337,004	6,338,000	50,311	1.G FE
92538Q-AA-8	Verus Securitization Tru-VERUS 2021-7 A1		05/12/2022	CITIGROUP GLOBAL MAR		(134,134)	(143,940)	(110)	1.A FE
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		08/18/2022	CREDIT SUISSE SECURI		4,999,907	5,000,000	17,503	1.A FE
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		08/18/2022	CREDIT SUISSE SECURI		4,499,965	4,500,000	18,131	1.C FE
92539J-AC-9	Verus Securitization Tru-VERUS 2022-INV1		08/18/2022	CREDIT SUISSE SECURI		4,948,185	5,000,000	20,243	1.F FE

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

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92539J-AD-7	Verus Securitization Tru-VERUS 2022-INV1		08/18/2022	CREDIT SUISSE SECURI		3,154,407	3,400,000	13,903	2.C FE
92539N-AA-4	Verus Securitization Tru-VERUS 2022-7 A1		07/28/2022	CREDIT SUISSE SECURI		4,999,945	5,000,000	23,613	1.A FE
92539N-AB-2	Verus Securitization Tru-VERUS 2022-7 A2		07/28/2022	CREDIT SUISSE SECURI		5,677,848	5,750,000	28,199	1.C FE
928668-BT-8	Volkswagen Group of Amer-SENIOR UNSECURE		09/30/2022	MORGAN		1,852,040	2,000,000	29,644	2.A FE
98138H-AH-4	Workday Inc-SENIOR UNSECURED		09/30/2022	JANE		1,811,820	2,000,000	617	2.B FE
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		07/25/2022	INTLFCSTONE		8,630,098	9,925,000	77,665	2.B FE
C7S90B-AC-2	Panther BF Aggregator 2 -SECURED		07/28/2022	JEFFERIES INTL LTD		94,538	101,110	934	4.B FE
N52698-AE-8	Lineage Logistics, LLC Senior Guaranteed		08/15/2022	JP MORGAN SECURITIES		23,078,250	23,078,249	0	2.B Z
U2203C-AF-8	Coty Inc-SECURED		07/26/2022	VARIOUS		487,880	511,270	5,646	3.C FE
U6203B-AB-0	MPT Operating Partnershi-SENIOR UNSECURE		07/26/2022	VARIOUS		602,247	613,260	7,039	2.C FE
00121G-AA-6	AGL Core CLO 15 Ltd-AGL 2021-15A A1	D	07/06/2022	BOFAMLSEC		5,117,709	5,299,000	25,730	1.A FE
00140M-AC-6	Aimco CLO 12 Ltd-AIMCO 2020-12A ER	D	09/14/2022	BOFAMLSEC		920,800	1,000,000	14,301	3.C FE
00182Y-AA-3	ANZ Bank New Zealand Ltd-SUBORDINATED	D	08/02/2022	BOFAMLSEC		11,811,000	11,811,000	0	1.G FE
039937-AA-5	Ares LXIII CLO Ltd-ARES 2022-63A A1A	D	07/07/2022	MORGAN		13,675,975	14,150,000	72,185	1.A FE
04017X-AA-8	Ares LIV CLO Ltd-ARES 2019-54A E	D	07/29/2022	CITIGROUP GLOBAL MAR		895,000	1,000,000	4,926	3.C FE
04019T-AA-5	ARES CLO-ARES 2022-66A E	D	07/15/2022	JP MORGAN SECURITIES		7,598,400	8,000,000	0	3.C FE
04686J-AB-7	Athene Holding Ltd-SENIOR UNSECURED	D	07/21/2022	GOLDMAN		7,591,265	7,443,000	142,409	2.A FE
04965H-AA-5	Atrium XIV LLC-ATRM 14A E	D	08/31/2022	GOLDMAN		4,686,500	5,150,000	55,213	3.C FE
05401A-AK-7	Avolon Holdings Funding -SENIOR UNSECURE	D	07/26/2022	WELLS FARGO		9,756,000	10,000,000	19,861	2.C FE
05683H-AN-5	Bain Capital Credit CLO -BCC 2017-2A AR2	D	07/08/2022	BOFAMLSEC		5,205,688	5,375,000	27,531	1.A FE
05684K-AN-7	Bain Capital Credit CLO -BCC 2020-4A B	D	07/07/2022	WELLS FARGO		2,491,320	2,600,000	17,842	1.C FE
05874R-AA-0	Ballyrock CLO 21 Ltd-BALLY 2022-21A D	D	09/27/2022	BOFAMLSEC		3,120,000	3,250,000	0	3.C Z
05875K-AE-6	Ballyrock CLO 2019-1 Ltd-BALLY 2019-1A D	D	08/19/2022	BOFAMLSEC		1,217,138	1,300,000	13,044	3.C FE
05876D-AA-9	BALLYROCK LTD-BALLY 2022-20A D	D	07/01/2022	JP MORGAN SECURITIES		7,194,750	7,500,000	0	3.C FE
06759U-AA-1	Barings Clo Ltd 2022-II-BABSN 2022-2A A	D	08/03/2022	BARCLAYS CAPITAL INC		(315,000)	0	5,344	1.A Z
06762Q-AA-5	Babson CLO Ltd/Cayman Is-BABSN LP-3A A	D	07/22/2022	BOFAMLSEC		8,955,000	9,000,000	0	1.A Z
06762Q-AC-1	Babson CLO Ltd/Cayman Is-BABSN LP-3A B	D	07/22/2022	BOFAMLSEC		4,500,000	4,500,000	0	1.D Z
06762Q-AE-7	Babson CLO Ltd/Cayman Is-BABSN LP-3A C	D	07/22/2022	BOFAMLSEC		26,250,000	26,250,000	0	1.F Z
06762Q-AG-2	Babson CLO Ltd/Cayman Is-BABSN LP-3A D	D	07/22/2022	BOFAMLSEC		25,000,000	25,000,000	0	2.B Z
06762R-AA-3	Babson CLO Ltd/Cayman Is-BABSN LP-3A E	D	07/22/2022	BOFAMLSEC		13,250,000	13,250,000	0	3.C Z
06762R-AC-9	Babson CLO Ltd/Cayman Is-BABSN LP-3A F	D	07/22/2022	BOFAMLSEC		500,000	500,000	0	4.C Z
06762V-AC-0	Barings Loan Partners CL-BABSN 2022-3A B	D	09/01/2022	BOFAMLSEC		10,000,000	10,000,000	0	1.D Z
07403K-AA-1	Bear Mountain Park CLO L-BRMTN 2022-1A E	D	07/13/2022	CITIGROUP GLOBAL MAR		8,745,236	9,125,000	0	3.C Z
11124T-AL-8	Broad River Bsl Funding -BDRVR 2020-1A B	D	07/12/2022	BOFAMLSEC		1,861,600	2,000,000	13,046	1.C FE
12553B-AA-9	CIFC Funding 2019-I Ltd-CIFC 2019-1A E	D	08/18/2022	BOFAMLSEC		5,001,750	5,265,000	46,042	3.C FE
12569B-AA-1	CIFC Funding 2022-VI Ltd-CIFC 2022-6A E	D	08/01/2022	MORGAN		8,160,000	8,500,000	0	3.C Z
12574H-AC-7	CIFC Funding 2022-VI Ltd-CIFC 2022-6A B1	D	08/01/2022	MORGAN		10,000,000	10,000,000	0	1.D Z
12807C-AA-1	CAL Funding IV Ltd-CAI 2020-1A A	D	09/01/2022	RBC CAPITAL MARKETS		6,096,894	6,825,578	4,630	1.F FE
13876Q-AE-6	Canyon CLO 2020-2 Ltd-CANYC 2020-2A ER	D	07/06/2022	BOFAMLSEC		1,292,250	1,500,000	27,772	3.C FE
13876T-AA-8	Canyon CLO 2020-3 Ltd-CANYC 2020-3A E	D	07/06/2022	BOFAMLSEC		899,500	1,000,000	20,275	3.C FE
29004Y-AA-8	Elmwood CLO 19 Ltd-ELM19 2022-6A E	D	08/19/2022	BOFAMLSEC		6,435,000	6,500,000	0	3.C Z
29278G-AF-5	Enel Finance Internation-SENIOR UNSECURE	D	08/02/2022	BOFAMLSEC		17,638,820	19,000,000	216,903	2.A FE
29278G-AW-8	Enel Finance Internation-SENIOR UNSECURE	D	09/30/2022	VARIOUS		11,672,217	12,000,000	81,965	2.A FE
29359U-AC-3	Enstar Group Ltd-SENIOR UNSECURED	D	07/28/2022	MORGAN		7,307,499	9,052,000	116,922	2.C FE
36319T-AJ-5	Galaxy XXIII CLO Ltd-GALXY 2017-23A B2	D	06/22/2022	EXCHANGE OFFER		1,982,663	2,250,000	0	1.C FE
36319T-AL-0	Galaxy XXIII CLO Ltd-GALXY 2017-23A C2	D	06/22/2022	EXCHANGE OFFER		9,913,298	11,250,000	0	1.F FE
36319W-AC-3	Galaxy XXIII CLO Ltd-GALXY 2017-23A SUBA	D	06/22/2022	EXCHANGE OFFER		2,313,109	2,624,999	0	4.C Z
37960J-AA-6	Global Aircraft Leasing -SR UNSECURED	D	08/22/2022	WELLS FARGO		2,550,000	3,000,000	86,125	4.A FE
40428D-DG-1	HSBC Holdings PLC-SENIOR UNSECURED	D	08/04/2022	HSBC SECURITIES INC		8,278,000	8,278,000	0	1.G FE
40639G-AA-7	Halseypoint Clo 6 Ltd-HLSY 2022-6A A1	D	08/19/2022	GOLDMAN		34,912,500	35,000,000	0	1.A Z
46146W-AA-5	Invesco CLO 2022-3 Ltd-INVCO 2022-3A E	D	09/06/2022	NATIXIS CAP MKT		8,000,000	8,000,000	0	3.C FE
46149M-AA-4	Invesco CLO Ltd-INVCO 2021-2A A	D	07/07/2022	BARCLAYS CAPITAL INC		6,088,950	6,300,000	32,951	1.A FE
48661F-AA-3	Rad CLO 7 Ltd-RAD 2020-7A E	D	09/08/2022	BOFAMLSEC		6,496,000	7,000,000	100,616	3.C FE
48662A-AA-3	Rad CLO 4 Ltd-RAD 2019-4A E	D	08/30/2022	VARIOUS		3,553,950	4,000,000	65,601	3.C FE
53944Y-AT-0	Lloyds Banking Group PLC-SENIOR UNSECURE	D	08/04/2022	CITIGROUP GLOBAL MAR		9,459,000	9,459,000	0	1.G FE
55608J-BF-4	Macquarie Group Ltd-SENIOR UNSECURED	D	08/02/2022	BOFAMLSEC		10,000,000	10,000,000	0	1.G FE
55820E-AA-9	Madison Park Funding XXI-MDPK 2018-29A E	D	08/18/2022	BOFAMLSEC		3,731,200	4,000,000	32,823	3.C FE

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55954U-AA-1	Magnetite XXXV Ltd-MAGNE 2022-35A E	D	07/12/2022	MORGAN		11,700,000	12,000,000	0	2.B Z
606822-CN-2	Mitsubishi UFJ Financial-SENIOR UNSECURE	D	09/30/2022	SMBC NIKKO SECURITIE		1,958,960	2,000,000	6,246	1.G FE
60687Y-CL-1	Mizuho Financial Group I-SENIOR UNSECURE	D	09/30/2022	VARIOUS		7,031,620	7,065,000	6,316	1.G FE
607504-A*-8	MODEC, Inc. Senior Note Series A	D	12/22/2021	DIRECT		17,500,000	17,500,000	0	2.C PL
607504-A@-6	MODEC, Inc. Senior Note Series B	D	12/22/2021	DIRECT		7,500,000	7,500,000	0	2.C PL
61774K-AA-9	Morgan Stanley Eaton Van-MSEV 2022-16A E	D	09/15/2022	BOFAMLSEC		888,500	1,000,000	34,158	3.C FE
617925-AA-0	Morgan Stanley Eaton Van-MSEV 2022-18A E	D	09/09/2022	WELLS FARGO		6,860,000	7,000,000	0	3.C Z
64073K-AA-1	Neptune Energy Bondco PL-SENIOR UNSECURE	D	09/13/2022	MARKETAXESS FINANCIA		970,000	1,000,000	22,083	3.B FE
64131P-AA-0	Neuberger Berman Loan Ad-NEUB 2017-26A E	D	08/18/2022	BARCLAYS CAPITAL INC		3,734,000	4,000,000	33,601	3.C FE
64132E-AL-0	Neuberger Berman Loan Ad-NEUB 2019-32A E	D	09/07/2022	NOMURA SECURITIES IN		1,834,250	2,000,000	25,285	3.C FE
65558R-AD-1	Nordea Bank Abp-NDASS 5 3/8 09/22/27	D	09/15/2022	BARCLAYS CAPITAL INC		5,996,100	6,000,000	0	1.F FE
67116D-AA-9	Oak Hill Credit Partners-OAKC 2022-13A E	D	07/28/2022	VARIOUS		5,995,850	6,150,000	0	3.C Z
67707A-AA-0	OHA Credit Partners XV L-OAKC 2017-15A E	D	09/13/2022	WELLS FARGO		1,234,063	1,375,000	17,438	3.C FE
69702A-AA-1	Palmer Square CLO 2021-2-PLMRS 2021-2A E	D	07/06/2022	BOFAMLSEC		876,500	1,000,000	17,253	3.C FE
69702N-AA-3	Palmer Square CLO 2022-5-PLMRS 2022-5A E	D	08/23/2022	BOFAMLSEC		13,250,000	13,250,000	0	3.C Z
74977R-DR-2	Cooperatieve Rabobank UA-RABOBK 4.655 08	D	08/15/2022	BOFAMLSEC		5,000,000	5,000,000	0	1.G FE
74983A-AC-7	RR 19 Ltd-RRAM 2021-19A A2	D	07/12/2022	WELLS FARGO		2,545,560	2,700,000	18,186	1.C FE
75009K-AA-6	Rad CLO 17 Ltd-RAD 2022-17A E	D	09/15/2022	GREENSLEDGE CAPITAL		8,820,000	9,000,000	0	3.C Z
75009L-AA-4	Rad CLO 16 Ltd-RAD 2022-16A A1	D	08/04/2022	GOLDMAN		25,500,000	25,500,000	0	1.A Z
75009M-AA-2	Rad CLO 16 Ltd-RAD 2022-16A E	D	08/04/2022	GOLDMAN		9,262,500	9,750,000	0	3.C Z
78111F-AA-6	RR 23 Ltd-RRAM 2022-23A D	D	07/22/2022	BNP PARIBAS		7,600,000	8,000,000	0	3.C Z
83368R-BC-5	Societe Generale SA-SR NON PREFERRED	D	08/23/2022	BARCLAYS CAPITAL INC		8,738,600	10,000,000	37,831	2.B FE
87168V-AA-4	SYMPHONY CLO LTD-SYMP 2022-36A E	D	08/16/2022	BOFAMLSEC		1,980,000	2,000,000	0	3.C Z
87169E-AA-1	Symphony CLO 35 Ltd-SYMP 2022-35A E	D	07/18/2022	WELLS FARGO		11,280,000	11,750,000	0	3.C Z
92838*-AA-3	Vista Malta Finance P.L. Pass Through Ce	D	08/18/2022	BANK OF AMERICA		40,000,000	40,000,000	0	2.A PL
92842@-AA-5	Vista Malta Finance P.L. Pass Through Ce	D	08/18/2022	BANK OF AMERICA		7,000,000	7,000,000	0	3.B PL
92918G-AE-2	Voya CLO 2020-1 Ltd-VOYA 2020-1A ER	D	08/11/2022	BOFAMLSEC		923,750	1,000,000	7,070	3.C FE
92918Y-AA-1	Voya CLO 2021-2 Ltd-VOYA 2021-2A E	D	08/17/2022	CITIGROUP GLOBAL MAR		9,400,000	10,000,000	77,582	3.C FE
92919P-AA-9	VOYA 2022-2A E-VOYA 2022-2A E	D	07/12/2022	RBC CAPITAL MARKETS		7,125,000	7,500,000	0	3.C Z
94949K-AA-0	Wellfleet CLO Ltd-WELF 2022-2A E	D	08/12/2022	CITIGROUP GLOBAL MAR		2,400,000	2,500,000	0	3.C Z
984851-AF-2	Yara International ASA-SENIOR UNSECURED	D	09/30/2022	BARCLAYS CAPITAL INC		1,836,240	2,000,000	32,458	2.B FE
D03783-AB-9	APCOA Parking Holdings G-SECURED	B	07/28/2022	JP MORGAN SECURITIES		84,885	101,110	208	4.B FE
D1T1JZ-AA-1	Techem Verwaltungsgesell-FIRST LIEN	B	07/26/2022	JP MORGAN CHASE		167,145	179,726	5,332	4.C FE
D5S1KD-AA-0	Nidda Healthcare Holding-SECURED	B	07/25/2022	HSBC SECURITIES INC		382,677	409,280	4,656	4.B FE
D6S035-AF-5	ProGroup AG-FIRST LIEN	B	07/26/2022	JEFFERIES INTL LTD		713,426	817,680	8,041	3.C FE
E7650V-AG-9	NH Hotel Group SA-SECURED	B	07/26/2022	VARIOUS		188,028	204,420	591	4.B FE
E7S1A4-AA-6	Lorca Telecom Bondco SA-SECURED	B	07/25/2022	VARIOUS		379,505	409,280	6,003	4.B FE
F0265P-BY-3	Altice France SA/France-FIRST LIEN	B	07/25/2022	BARCLAYS CAPITAL INC		188,269	204,640	1,946	4.B FE
F71369-AC-0	Parts Europe SA-SECURED	B	07/25/2022	BNP PARIBAS		196,454	204,640	159	4.B FE
F7163Q-AA-2	Chrome Bidco SASU-SECURED	B	07/25/2022	HSBC SECURITIES INC		364,259	409,280	2,268	4.B FE
F7633L-AA-5	Quatrim SASU-FIRST LIEN	B	07/25/2022	CITIGMUK		395,467	409,280	4,809	4.A FE
G2283#-MM-2	Colombo BidCo Limited Senior Secured Not	B	09/20/2022	ROYAL BANK OF SCOTLA		5,709,000	5,709,001	0	2.B Z
G2283#-NN-9	Colombo BidCo Limited Senior Secured Not	B	09/20/2022	ROYAL BANK OF SCOTLA		19,410,600	19,410,603	0	2.B Z
G2553Z-AH-5	CPUK FINANCE LTD-UNSECURED	B	07/28/2022	HSBC SECURITIES INC		225,129	240,780	4,994	4.C FE
G2553Z-AN-2	CPUK Finance Ltd-CPKLN 4 1/2 08/28/27	B	07/26/2022	VARIOUS		432,384	481,402	8,944	4.C FE
G29529-AE-7	eircom Finance DAC-SECURED	B	07/25/2022	HSBC SECURITIES INC		357,097	409,280	2,149	4.A FE
G7334#-AC-5	Redding Ridge Holdings L Senior Note Ser	C	09/13/2022	APOLLOGLOBAL		784,110,602	21,830,600	0	2.A PL
G7334#-AD-3	Redding Ridge Holdings L Senior Note Ser	C	09/13/2022	APOLLOGLOBAL		5,000,000	5,000,000	0	2.A PL
G76311-AH-5	Rolls-Royce PLC-SENIOR UNSECURED	B	08/18/2022	VARIOUS		536,271	601,820	3,328	4.C FE
G8664B-AB-4	TalkTalk Telecom Group L-SENIOR UNSECURE	B	07/25/2022	GOLDMAN SACHS INTERN		214,593	240,440	4,063	4.B FE
G9372G-AX-6	Virgin Media Secured Fin-FIRST LIEN	B	07/25/2022	CREDIT SUISSE INTERN		264,003	288,528	3,030	3.C FE
G9372G-AZ-1	Virgin Media Secured Fin-SECURED	B	07/25/2022	CREDIT SUISSE INTERN		270,375	312,572	3,764	3.C FE
L1591Y-AB-1	Cidron Aida Finco Sarl-SECURED	B	07/25/2022	HSBC SECURITIES INC		209,063	240,440	4,842	4.C FE
L6527F-AB-0	Motion Finco Sarl-SECURED	B	07/25/2022	BARCLAYS CAPITAL INC		199,995	204,640	2,865	4.B FE
L8869T-AA-4	Summer BC Holdco B SARL-SECURED	B	07/25/2022	HSBC SECURITIES INC		189,701	204,640	2,844	4.C FE
L8984J-AA-6	Telenet Finance Luxembou-FIRST LIEN	B	07/26/2022	VARIOUS		461,678	511,270	613	3.C FE
N7136#-ZZ-9	Pon Holdings BV Senior Unsecured Notes	D	08/09/2022	DIRECT		30,000,000	30,000,000	0	2.B Z

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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
N8880B-AD-7	Trivium Packaging Financ-SECURED	B	07/25/2022	CREDIT SUISSE INTERN		190,213	204,640	3,453	4.B FE
N8965N-AB-6	Energizer Gamma Acquisit-SENIOR UNSECURE	B	07/25/2022	JP MORGAN CHASE		156,038	204,640	537	4.B FE
N9T19K-AB-5	VZ Secured Financing BV-SECURED	B	07/25/2022	VARIOUS		343,795	409,280	477	4.A FE
R0000V-AB-8	Adevinta ASA-SECURED	B	07/26/2022	HSBC SECURITIES INC		194,199	204,420	1,088	3.C FE
U2214W-AB-0	Ardagh Packaging Finance-FIRST LIEN		07/25/2022	BARCLAYS CAPITAL INC		517,995	613,920	2,609	3.C FE
W8000#-AB-0	Samh?llsbyggnadsbolaget i Norden AB	D	07/21/2022	BNP PARIBAS		20,000,000	20,000,000	0	2.B Z
W9821D-AQ-7	Verisure Holding AB-SECURED	B	07/26/2022	DEUTSCHE BANK AG		362,334	408,840	6,016	4.B FE
X0971F-AB-1	Canpack SA / Canpack US -SENIOR UNSECURE		07/28/2022	VARIOUS		697,316	815,700	4,708	3.B FE
Y7563*-AE-7	Seaspan Holdco III, Ltd. Senior Secured		08/03/2022	CITIGROUP		25,000,000	25,000,000	0	2.B PL
Y7563*-AF-4	Seaspan Holdco III, Ltd. Senior Secured		08/03/2022	CITIGROUP		10,000,000	10,000,000	0	2.B PL
Y7563*-AG-2	Seaspan Holdco III, Ltd. Senior Secured		08/03/2022	CITIGROUP		45,000,000	45,000,000	0	2.B PL
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		07/26/2022	PAYDOWN		(68,172)	(74,989)	0	1.A Z
142339-AJ-9	Carlisle Cos Inc-SENIOR UNSECURED		08/22/2022	SELL		0	2,830,425	0	2.B Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,258,669,582	2,598,299,236	8,256,961	XXX
025816-CH-0	American Express Co-AMERICAN EXPRESS		08/24/2022	CITIGROUP GLOBAL MAR		8,702,400	10,000,000	70,507	2.C FE
14387R-40-1	Carolina First Mortgage -SUBORDINATED		01/09/2019	DIRECT		0	0	207,665	1.F FE
19075Q-AE-2	CoBank ACB-COBKAC 6.45 PERP		08/16/2022	JP MORGAN SECURITIES		15,000,000	15,000,000	0	2.A FE
21871X-AN-9	Corebridge Financial Inc-CRBG 6 7/8 12/1		08/19/2022	VARIOUS		34,930,240	35,047,000	0	2.C FE
25746U-DM-8	Dominion Energy Inc-D 4.35 PERP		08/03/2022	BOFAMLSEC		4,649,400	5,040,000	66,990	2.C FE
744320-BK-7	Prudential Financial Inc-PRU 6 09/01/52		08/18/2022	VARIOUS		36,553,631	36,469,000	2,307	2.B FE
808513-BJ-3	Charles Schwab Corp/The-JR SUBORDINATED		08/11/2022	BNP PARIBAS		4,906,624	5,781,000	47,533	2.B FE
854502-AM-3	Stanley Black & Decker I-SWK 4 03/15/60		09/07/2022	CREDIT SUISSE SECURI		4,578,363	5,000,000	94,787	2.B FE
902973-BC-9	US Bancorp-USB 3.7 PERP		08/16/2022	CITIGROUP GLOBAL MAR		8,725,000	10,000,000	33,917	2.A FE
949746-TD-3	Wells Fargo & Co-WFC 3.9 PERP		08/11/2022	CITIGROUP GLOBAL MAR		9,539,338	10,285,000	66,853	2.B FE
29250N-AN-5	Enbridge Inc-SUBORDINATED	A	08/09/2022	BOFAMLSEC		6,015,625	6,250,000	27,083	2.C FE
29250N-BC-8	Enbridge Inc-SUBORDINATED	A	09/09/2022	CREDIT SUISSE SECURI		4,775,000	5,000,000	46,319	2.C FE
29250N-BP-9	Enbridge Inc-ENBCN 7 5/8 01/15/2083	A	09/15/2022	JP MORGAN SECURITIES		6,000,000	6,000,000	0	2.C FE
89356B-AG-3	Transcanada Trust-TRPCN 5.6 03/07/2082	A	08/17/2022	CREDIT SUISSE SECURI		3,800,000	4,000,000	100,800	2.C FE
05565Q-DV-7	BP Capital Markets PLC-SUBORDINATED	D	09/12/2022	BARCLAYS CAPITAL INC		4,575,000	5,000,000	55,521	2.A FE
D07112-TU-5	Bayer AG-BAYNGR 3 1/8 11/12/2079	B	08/16/2022	VARIOUS		889,951	1,017,110	24,122	3.A FE
G7S40C-AG-8	Rothesay Life PLC-ROTHLF 4 7/8 PERP	D	09/01/2022	MORGAN		8,275,000	10,000,000	193,646	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						161,915,572	169,889,110	1,038,050	XXX
00777Y-AD-8	Adviser Investments - 2022 1st Lien Term		08/31/2022	BANK LOANS Barings		429,216	437,975	0	4.C Z
00910#-AG-0	Air Comm Corporation LLC - 2021 Incremen		07/05/2022	BANK LOANS Barings		574,943	574,943	0	4.B PL
02003Z-MM-4	EVERLAKE PRIVATE FUND BORROWER, LLC - Se		09/28/2022	BANK LOANS Barings		5,000,000	5,000,000	0	2.A Z
03272*-AB-1	ANAQUA PARENT HOLDINGS INC. - DELAYED D		07/06/2022	BANK LOANS Barings		1,616	1,616	0	3.B PL
04019V-MD-7	ARES PBN FINANCE CO. II LLC - Class A Te		09/12/2022	BANK LOANS Barings		7,333,333	7,333,333	0	1.F Z
05351K-A#-6	Avant Credit Card Master Avant Master Tr		09/08/2022	BANK LOANS Barings		834,333	834,333	0	3.B PL
05351K-A*-0	Avant Cr Card Master Tr 2021-VFN1 Cl A		09/08/2022	BANK LOANS Barings		11,260,000	11,260,000	0	1.G PL
05351K-A@-8	Avant Credit Card Master Avant Master Tr		09/08/2022	BANK LOANS Barings		1,039,000	1,039,000	0	2.B PL
05629*-AA-8	BR DSCO I INVESTCO, LLC - Senior Secured		06/30/2022	BANK LOANS Barings		1,650,000	1,650,000	0	2.B Z
08123A-MM-1	BCRED MERIDIAN PEAK FUNDING LLC - Secure		09/15/2022	BANK LOANS Barings		10,000,000	10,000,000	0	1.F Z
103119-CL-5	NEFCO Holding Company, LLC - Delayed Dra		08/19/2022	BANK LOANS Barings		5,738	5,738	0	4.C Z
103119-CM-3	NEFCO Holding Company, LLC - Delayed Dra		08/19/2022	BANK LOANS Barings		95,107	95,107	0	4.C Z
103119-CN-1	NEFCO Holding Company, LLC - Term Loan		08/05/2022	BANK LOANS Barings		512,629	523,090	0	4.C Z
12125B-AE-0	BBB Industries LLC - 2022 2nd Lien Term		07/28/2022	BANK LOANS Barings		2,181,818	2,272,727	0	5.B Z
12575Z-MP-4	CMFT RE Lending Sub MM, LLC - Term Loan		07/11/2022	BANK LOANS Barings		6,075,000	6,075,000	0	1.F Z
12575Z-MQ-2	CMFT RE Lending Sub MM, LLC - Term Loan		09/14/2022	BANK LOANS Barings		4,584,000	4,584,000	0	1.F Z
12625Z-MO-7	CRE II LENDER SUB I, LLC - Term Loan Ser		08/24/2022	BANK LOANS Barings		3,234,950	3,234,950	0	1.F Z
	ASF Cosmos LP/Term Loan USD 08/22 (CS Pa		08/12/2022	BANK LOANS Barings		5,187,280	5,187,280	0	1.F Z
14855J-AB-1	Castlelake Aircraft Secu Class A Loans		09/26/2022	BANK LOANS Barings		2,571,499	2,574,372	0	1.G FE
14886M-AN-1	Checkout Holding Corp-CHKOUT PIK-TERM EX		08/30/2022	PIK NOTE BUY UP		7,102	7,102	0	6. PL
15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		07/12/2022	PIK NOTE BUY UP		112,815	112,815	0	4.A PL
15674@-AA-9	Cerberus SWC II		09/21/2022	BANK LOANS Barings		430,000	430,000	0	1.D
18502@-AA-1	Clearinghouse CDFI - INITIAL LN 1ST TRAN		05/25/2022	BANK LOANS Barings		5,000,000	5,000,000	0	1.F Z
19076*-AB-5	COBALT BUYER SUB INC. - DELAYED DRAW TE		09/14/2022	BANK LOANS Barings		85,313	85,301	0	3.A PL

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
24360@-AC-6	DECOPAC INC. - TERM B LOAN		06/30/2022	PIK NOTE BUY UP		4,309	4,309	0	3.B PL
264*MM-M6-2	Foundation Finance Trust - Fixed Class A		08/23/2022	BANK LOANS Barings		105,633,147	105,951,000	0	1.D Z
264*MM-M7-0	Foundation Finance Trust - Fixed Class B		08/23/2022	BANK LOANS Barings		6,322,608	6,371,000	0	1.F Z
264*MM-M8-8	Foundation Finance Trust - Fixed Class C		08/23/2022	BANK LOANS Barings		8,477,797	8,541,000	0	2.B Z
264*MM-M9-6	Foundation Finance Trust FFT 2022-1 Clas		08/23/2022	BANK LOANS Barings		8,594,542	8,656,000	0	3.C Z
26745@-TT-8	Dwyer Instruments Inc - 2022 Upsize 1st		07/01/2022	BANK LOANS Barings		1,320,432	1,347,380	0	4.C Z
26745L-AC-2	Dwyer Instruments Inc - Term Loan		07/01/2022	BANK LOANS Barings		1,320,432	1,347,380	0	5.A
26869@-AB-9	Standard Elevator Systems - Delayed Draw		09/09/2022	BANK LOANS Barings		76,271	76,271	0	5.B GI
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term		09/28/2022	BANK LOANS Barings		42,231,579	42,231,579	0	1.F PL
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se		09/26/2022	BANK LOANS Barings		14,160,000	14,160,000	0	1.D PL
36457W-AC-5	Galway Borrower LLC-1L SR SECD		09/30/2022	BANK LOANS Barings		19,443	19,443	0	3.B PL
40420Z-MM-9	HL Private Assets Holdings LP - Term Loa		09/21/2022	BANK LOANS Barings		18,000,000	18,000,000	0	1.F Z
40481#-AB-6	HH - STELLA INC. - DELAYED DRAW TERM LO		08/08/2022	BANK LOANS Barings		10,226	10,226	0	3.A PL
40489@-AA-2	HPS Mezzanine Partners 2019, L.P., MP 20		09/14/2022	BANK LOANS Barings		45,499,382	45,499,382	0	1.F Z
44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0		09/30/2022	PIK NOTE BUY UP		563	563	0	3.C PL
45321*-AA-5	Implus Footcare LLC/Spenco Incremental		09/30/2022	PIK NOTE BUY UP		88	88	0	3.C PL
45608Z-MM-2	INDUSTRY VENTURES MM HOLDCO, LLC, - Seni		07/12/2022	BANK LOANS Barings		10,000,000	10,000,000	0	1.F Z
45672@-BB-2	HTI Technology & Industries - 2022 Delay		07/27/2022	BANK LOANS Barings		1,772	118,130	0	4.C Z
46139Z-MM-8	Invesco Private Credit Opportunities Hol		09/23/2022	BANK LOANS Barings		3,900,000	3,900,000	0	1.F Z
46204J-VW-7	Helios Software Holdings EUR TLB (Mar'21		09/26/2022	BANK LOANS Barings		894,846	962,200	0	4.B Z
46655H-AB-9	JCP Direct Lending CLO 2022 LLC - Revolv		09/07/2022	DIRECT		6,020,990	6,020,990	0	1.A PL
46655H-AD-5	JCP Direct Lending CLO 2022 LLC - Revolv		09/07/2022	DIRECT		726,671	726,671	0	1.C PL
46655H-AF-0	JCP Direct Lending CLO 2022 LLC - Revolv		09/07/2022	DIRECT		778,577	778,577	0	1.F PL
46655H-AH-#	JCP Direct Lending CLO 2022 LLC - Revolv		09/07/2022	DIRECT		1,038,101	1,038,101	0	2.B PL
46655H-AK-9	JCP Direct Lending CLO 2022 LLC - Revolv		09/07/2022	DIRECT		1,797,214	1,797,214	0	6. *
47231#-MQ-8	JEFFERIES DIRECT LENDING OFFSHORE FUND I		09/23/2022	BANK LOANS Barings		2,735,000	2,735,000	0	2.B Z
47231#-MR-6	JEFFERIES DIRECT LENDING OFFSHORE FUND I		09/23/2022	BANK LOANS Barings		2,919,124	2,919,124	0	2.B Z
47231#-MS-4	JEFFERIES DIRECT LENDING OFFSHORE FUND I		09/23/2022	BANK LOANS Barings		4,010,000	4,010,000	0	2.B Z
47231#-MT-2	JEFFERIES DIRECT LENDING FUND II C SPE L		08/23/2022	BANK LOANS Barings		8,886,822	8,886,822	0	2.B Z
47231#-MU-9	JEFFERIES DIRECT LENDING FUND II SPE LLC		09/23/2022	BANK LOANS Barings		51,270,457	51,270,457	0	2.B Z
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		07/21/2022	BANK LOANS Barings		137,633	137,633	0	3.B Z
515095-MP-9	LANDMARK EQUITY PARTNERS XV-D, LLC - Cla		07/14/2022	BANK LOANS Barings		40,000,000	40,000,000	0	1.F Z
53173#-AB-2	LIDO ADVISORS LLC - DELAYED DRAW TERM L		08/12/2022	BANK LOANS Barings		101,611	101,611	0	4.B Z
533021-CC-3	HTI Technology & Industries - 2022 Term		07/27/2022	BANK LOANS Barings		543,003	551,272	0	4.C Z
	Cleaver-Brooks Inc - 2022 Term Loan		07/18/2022	BANK LOANS Barings		3,673,209	3,748,173	0	4.C Z
	Cleaver-Brooks Inc - 2022 Fixed PIK Term		07/18/2022	BANK LOANS Barings		772,727	790,514	0	4.C Z
552000-CC-3	National Auto Care - 2022 Incremental De		09/01/2022	BANK LOANS Barings		74,399	74,399	0	4.C Z
55343@-AF-5	MJX Venture Mgmt III LLC Senior TL		12/31/2021	DIRECT		24,377,500	24,377,500	0	1.F PL
55371*-AZ-8	MRI SOFTWARE LLC - TRANCHE 3 DELAYED DRA		06/21/2022	BANK LOANS Barings		9,609	9,609	0	4.A Z
56423Z-CC-8	ASC Communications LLC 2022 Term Loan		07/15/2022	BANK LOANS Barings		921,666	936,747	0	4.B Z
59*666-X9-0	Lord Capital Green Commercial Purchase F		06/22/2022	BANK LOANS Barings		691,666	691,666	0	1.F Z
59*666-Y9-9	Lord Capital Green Commercial Purchase F		07/27/2022	BANK LOANS Barings		1,550,084	1,550,084	0	1.F Z
59576#-AA-4	Middle Market Credit Fund II SPV, LLC-Cl		06/30/2022	BANK LOANS Barings		13,299,180	13,299,180	0	1.A PL
60510M-A#-5	Mission Lane Credit Card Master Trust -		07/26/2022	BANK LOANS Barings		1,333,333	1,333,333	0	2.B Z
60510M-A@-7	Mission Lane Credit Card Master Trust -		07/26/2022	BANK LOANS Barings		6,333,333	6,333,333	0	1.F Z
60510M-B*-8	Mission Lane Credit Card Master Trust -		07/26/2022	BANK LOANS Barings		666,667	666,667	0	3.B Z
62879W-MQ-7	NB SOF V ISPV 2022 LLC - Class A Term Lo		08/16/2022	BANK LOANS Barings		610,000	610,000	0	1.F Z
62879X-AB-1	NB Select Opportunities ISPV 2022 LLC -		08/19/2022	BANK LOANS Barings		2,019,205	2,019,205	0	1.G PL
62879X-AC-9	NB Select Opportunities ISPV 2022 LLC -		08/19/2022	BANK LOANS Barings		473,873	473,873	0	2.C PL
62901@-AB-4	National Auto Care - Delayed Draw Term L		09/01/2022	BANK LOANS Barings		253,679	253,679	0	4.C Z
63155Y-AB-2	NASSAU CFO 2022 LLC - Class A Term Loan		09/30/2022	BANK LOANS Barings		30,000,000	30,000,000	0	1.G Z
65172Z-MM-6	NEWPOINT JV SUB MM, LLC, - Term Loan Ser		09/08/2022	BANK LOANS Barings		8,565,750	8,565,750	0	1.D Z
67080B-MM-6	NXT Capital Structured Note I, LLC - Cla		09/07/2022	BANK LOANS Barings		6,851,372	6,851,372	0	1.A Z
67100#-AA-2	OC III LVS XXVI LP - Secured Loan Facili		08/01/2022	BANK LOANS Barings		39,178,008	39,178,008	0	1.F PL
67101@-AA-3	OR TECH FING I LLC Term Loan		07/08/2022	BANK LOANS Barings		30,222,222	30,222,222	0	1.F PL
67102*-AA-4	ORCC FINANCING II LLC		04/08/2022	EXCHANGE OFFER		80,000,000	80,000,000	254,400	1.C
67117@-AA-5	OR Opportunistic DL (C) Funding LLC - Te		08/29/2022	BANK LOANS Barings		977,778	977,778	0	1.E PL

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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
68144#-AA-8	OLYMPIA ACQUISITION INC. - PIK TERM LOA		03/29/2022	VARIOUS		2,722	2,722	0	4.C PL
68144#-AD-2	Olympia Acquisition, Inc-2022 Rolled Ter		08/31/2022	VARIOUS		14,174	14,174	0	4.B Z
68877Z-MM-8	OT-MM REDF3 Seller, LLC - Series 2022-1		08/01/2022	BANK LOANS Barings		14,833,560	14,833,560	0	1.F Z
68877Z-MN-6	OT-MM REDF3 Seller, LLC - Series 2022-2		08/16/2022	BANK LOANS Barings		23,250,000	23,250,000	0	1.F Z
71571E-AD-1	PES Holdings LLC-PHIENE PIK-TERM C-EXIT		09/15/2022	PIK NOTE BUY UP		16,958	16,958	0	6. Z
73112@-AB-6	Policy Services Company, 1L PIK Toggle T		06/22/2022	PIK NOTE BUY UP		(40,936)	(40,936)	0	5.B Z
73112@-AC-4	Policy Services Company, 1L PIK Toggle D		09/22/2022	BANK LOANS Barings		27,052	27,052	0	5.B Z
74273J-AE-3	Pro Mach Inc. First Lien Term		08/11/2022	BANK LOANS Barings		98,530	98,530	0	4.C FE
74273J-AF-0	Pro Mach Inc. Delayed Draw Te		08/11/2022	BANK LOANS Barings		98,530	98,530	0	4.C FE
74309#-AB-5	PRG 9/20 Last Out		09/19/2022	PIK NOTE BUY UP		44,019	44,019	0	5.C PL
74309#-AD-1	PRODUCTION RESOURCE GROUP L.L.C. - SECO		07/27/2022	BANK LOANS Barings		117,119	117,119	0	5.B GI
74588B-AB-6	Puma Buyer TL 2029		07/29/2022	DIRECT		18,600,000	20,000,000	0	4.C Z
74719#-AA-1	Pyramid Management Advisors LLC/Term Lo		08/31/2022	PIK NOTE BUY UP		7,760	6,289	0	3.C Z
74719#-AB-9	Pyramid Management Advisors LLC/Delayed		08/31/2022	PIK NOTE BUY UP		1,190	634	0	3.C PL
74719#-AC-7	Pyramid Management Advisors LLC/Delayed		08/31/2022	PIK NOTE BUY UP		670	670	0	3.C Z
75333*-AA-8	RFS ASSET SECURITIZATION III, LLC - 1st		09/22/2022	BANK LOANS Barings		2,058,274	2,058,274	0	1.F PL
75333*-AB-6	RFS ASSET SECURITIZATION III, LLC - 1st		09/22/2022	BANK LOANS Barings		256,846	256,846	0	2.B PL
75812R-MM-9	Red Cedar Holdings B, L.P. - Series 2022		08/10/2022	BANK LOANS Barings		24,519,610	24,519,610	0	1.D Z
816307-A@-1	SelectQuote Inc./Term Loan 10/19		08/31/2022	PIK NOTE BUY UP		95	95	0	2.B PL
84967#-AB-7	SPRING INSURANCE SOLUTIONS LLC - DELAYE		08/08/2022	BANK LOANS Barings		59,089	59,089	0	2.C PL
85780#-YY-3	Tencarva Machinery Company		08/15/2022	BANK LOANS Barings		402,959	402,959	0	4.C Z
86662#-AB-0	SUN ACQUIRER CORP		08/12/2022	BANK LOANS Barings		148,860	148,860	0	3.B PL
87264Z-MM-9	TPG TIGER HOLDCO, LLC, - Class A Term Lo		07/15/2022	BANK LOANS Barings		2,205,303	2,205,303	0	1.F Z
87264Z-MN-7	TPG TIGER HOLDCO, LLC, - Class B Term Lo		07/15/2022	BANK LOANS Barings		735,101	735,101	0	2.B Z
87326#-AC-4	TA/WEG HOLDINGS LLC - AUGUST 2021 DELAY		08/12/2022	BANK LOANS Barings		42,050	42,050	0	3.A PL
918340-QQ-6	Van Pool Transportation LLC - 2022 Delay		09/07/2022	BANK LOANS Barings		2,392,798	2,392,798	0	4.C Z
91839*-AE-6	VPROP OPERATING LLC - TRANCHE A		09/01/2022	PIK NOTE BUY UP		5,265	5,265	0	5.A PL
91839*-AF-3	VPROP OPERATING LLC - TRANCHE B LOAN		09/01/2022	PIK NOTE BUY UP		4,134	4,134	0	5.A PL
91839*-AG-1	VPROP OPERATING LLC - TRANCHE C LOAN		09/01/2022	PIK NOTE BUY UP		18,789	18,789	0	5.A PL
92580#-MM-3	Vicof II LCSS SPV - Delayed Draw Term Lo		03/21/2022	VARIOUS		0	0	3,656	1.F Z
949798-AA-6	WELLNESS ACQUISITIONCO INC. - TERM LOAN		01/01/2022	EXCHANGE OFFER		426,481	426,481	0	2.C PL
956525-ZZ-5	Kings III - 1st Lien Term Loan		08/31/2022	BANK LOANS Barings		1,783,740	1,820,143	0	4.C Z
G3165#-AB-0	CCO I CREDIT BACKED LOANS LTD. - Senior		09/29/2022	BANK LOANS Barings		1,061,947	1,061,947	0	1.G PL
0421UA-YY-2	Auris Luxembourg III S.A EUR TLB1 (Jul'1	B	09/26/2022	BANK LOANS Barings		890,035	962,200	0	4.C Z
533027-CC-0	Energy Exemplar Pty Ltd - 2022 USD Term	D	08/25/2022	BANK LOANS Barings		943,229	957,593	0	4.C Z
G4301U-AF-1	Harbour Aircraft Investm Series 2017-1 C	C	09/26/2022	BANK LOANS Barings		5,709,441	5,746,148	0	3.C Z
G6684@-AA-9	OHA Credit Solutions Master Fund I SPV,	C	09/28/2022	BANK LOANS Barings		36,744,883	36,744,883	0	1.F PL
G7741#-AA-6	SSG CREDIT STRATEGIES VII ICAV - Senior	D	07/08/2022	BANK LOANS Barings		400,000	400,000	0	1.E PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						846,373,869	848,889,086	258,056	XXX
2509999997. Total - Bonds - Part 3						4,272,050,390	3,617,077,432	9,589,622	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						4,272,050,390	3,617,077,432	9,589,622	XXX
759351-88-5	Reinsurance Group of Ame-REINSURANCE GRO		09/15/2022	WELLS FARGO	200,000.000	5,000,000		0	2.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						5,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						5,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						5,000,000	XXX	0	XXX
001084-10-2	AGCO CORP-COMMON STOCK		07/26/2022	BLOOMBERG TRADEBOOK	500.000	50,232		0	
00773T-10-1	ADVANSIX INC-COMMON STOCK		09/13/2022	BLOOMBERG TRADEBOOK	2,155.000	76,436		0	
024835-10-0	AMERICAN CAMPUS COMMUNIT-COMMON STOCK RE		07/28/2022	BLOOMBERG TRADEBOOK	900.000	58,821		0	
03743Q-10-8	APA Corp-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	3,000.000	98,410		0	
039483-10-2	Archer-Daniels-Midland C-COMMON STOCK		07/28/2022	BLOOMBERG TRADEBOOK	3,000.000	234,350		0	
047649-10-8	Atkore Inc-COMMON STOCK		09/12/2022	BLOOMBERG TRADEBOOK	3,200.000	277,685		0	
05722G-10-0	Baker Hughes Co-COMMON STOCK		07/28/2022	BLOOMBERG TRADEBOOK	3,900.000	96,253		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
125269-10-0	CF INDUSTRIES HOLDINGS I-COMMON STOCK		09/16/2022	BLOOMBERG TRADEBOOK	3,800.000	370,052		0	
127097-10-3	CABOT OIL & GAS CORP-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	8,600.000	229,480		0	
150870-10-3	Celanese Corp-COMMON STOCK		09/08/2022	BLOOMBERG TRADEBOOK	1,100.000	123,254		0	
16411Q-10-1	CHENIERE ENERGY PARTNERS-COMMON STOCK		09/15/2022	BLOOMBERG TRADEBOOK	28,267.000	1,499,452		0	
16411R-20-8	CHENIERE ENERGY INC-COMMON STOCK		09/16/2022	BLOOMBERG TRADEBOOK	30,600.000	4,235,618		0	
166764-10-0	CHEVRON CORP-COMMON STOCK		07/28/2022	BLOOMBERG TRADEBOOK	2,200.000	320,576		0	
185899-10-1	CLIFFS NATURAL RESOURCES-COMMON STOCK		07/22/2022	BLOOMBERG TRADEBOOK	1,800.000	29,832		0	
201723-10-3	COMMERCIAL METALS CO-COMMON STOCK		07/22/2022	BLOOMBERG TRADEBOOK	1,600.000	57,772		0	
20825C-10-4	ConocoPhillips-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	3,600.000	317,335		0	
21037T-10-9	Constellation Energy Cor-COMMON STOCK		09/15/2022	BLOOMBERG TRADEBOOK	17,700.000	1,549,530		0	
212015-10-1	CONTINENTAL RESOURCES IN-COMMON STOCK		07/22/2022	BLOOMBERG TRADEBOOK	3,400.000	215,247		0	
22052L-10-4	CORTEVA INC-COMMON STOCK		07/26/2022	BLOOMBERG TRADEBOOK	4,200.000	226,236		0	
23311P-10-0	DCP MIDSTREAM PARTNERS LP COMMON UNIT		09/16/2022	BLOOMBERG TRADEBOOK	56,462.000	1,857,230		0	
23345M-10-7	DT Midstream Inc-COMMON STOCK		07/22/2022	BLOOMBERG TRADEBOOK	2,500.000	128,374		0	
244199-10-5	Deere & Co-COMMON STOCK		07/27/2022	BLOOMBERG TRADEBOOK	300.000	96,190		0	
25179M-10-3	DEVON ENERGY CORP-COMMON STOCK		07/26/2022	BLOOMBERG TRADEBOOK	2,000.000	112,786		0	
25278X-10-9	DIAMONDBACK ENERGY INC-COMMON STOCK		07/26/2022	BLOOMBERG TRADEBOOK	900.000	105,897		0	
26875P-10-1	EOG Resources Inc-COMMON STOCK		07/28/2022	BLOOMBERG TRADEBOOK	1,000.000	108,009		0	
26884L-10-9	EQT CORP-COMMON STOCK		07/27/2022	BLOOMBERG TRADEBOOK	6,200.000	245,161		0	
29273V-10-0	ENERGY TRANSFER EQUITY L P LTD PARTNERSH		09/16/2022	BLOOMBERG TRADEBOOK	366,700.000	4,114,306		0	
29336T-10-0	ENLINK MIDSTREAM LLC COMMON UNIT		09/16/2022	BLOOMBERG TRADEBOOK	312,277.000	2,988,444		0	
293792-10-7	ENTERPRISE PRODS PARTNERS L P COMMON UNI		09/15/2022	BLOOMBERG TRADEBOOK	167,200.000	4,337,427		0	
294600-10-1	Equitrans Midstream Corp-COMMON STOCK		09/13/2022	BLOOMBERG TRADEBOOK	25,200.000	244,732		0	
302491-30-3	FMC CORP-COMMON STOCK		07/28/2022	BLOOMBERG TRADEBOOK	1,000.000	110,510		0	
35671D-85-7	FREEPORT-MCMORAN INC-COMMON STOCK		08/09/2022	BLOOMBERG TRADEBOOK	16,000.000	469,061		0	
371927-10-4	GENESIS ENERGY L P LTD PARTNERSHIP UNIT		09/15/2022	BLOOMBERG TRADEBOOK	9,604.000	115,438		0	
403949-10-0	HF Sinclair Corp-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	5,000.000	215,070		0	
406216-10-1	HALLIBURTON CO-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	7,200.000	207,065		0	
42809H-10-7	HESS CORP-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	2,000.000	205,953		0	
428103-10-5	Hess Midstream LP-COMMON STOCK		07/27/2022	BLOOMBERG TRADEBOOK	9,000.000	264,702		0	
46121Y-20-1	Intrepid Potash Inc-COMMON STOCK		08/10/2022	BLOOMBERG TRADEBOOK	100.000	4,332		0	
49456B-10-1	Kinder Morgan Inc/DE-KINDER MORGAN INC		09/15/2022	BLOOMBERG TRADEBOOK	20,900.000	379,201		0	
55336V-10-0	MPLX LP COMMON UNIT		09/16/2022	BLOOMBERG TRADEBOOK	196,996.000	6,034,754		0	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS LP COMMON UN		09/15/2022	BLOOMBERG TRADEBOOK	128,552.000	6,352,705		0	
565849-10-6	MARATHON OIL CORP-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	4,900.000	105,484		0	
56585A-10-2	MARATHON PETROLEUM CORP-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	1,900.000	164,274		0	
61945C-10-3	MOSAIC CO/THE-COMMON STOCK		07/26/2022	BLOOMBERG TRADEBOOK	4,600.000	216,210		0	
636180-10-1	National Fuel Gas Co-COMMON STOCK		07/22/2022	BLOOMBERG TRADEBOOK	800.000	53,223		0	
637071-10-1	National Oilwell Varco I-COMMON STOCK		08/01/2022	BLOOMBERG TRADEBOOK	6,800.000	115,801		0	
651639-10-6	Newmont Corp-COMMON STOCK		09/12/2022	BLOOMBERG TRADEBOOK	10,900.000	509,196		0	
670346-10-5	NUCOR CORP-COMMON STOCK		09/29/2022	BLOOMBERG TRADEBOOK	4,023.000	526,544		0	
67058H-10-2	NUSTAR ENERGY LP-COMMON STOCK LTD PART		09/15/2022	BLOOMBERG TRADEBOOK	45,281.000	671,427		0	
674599-10-5	Occidental Petroleum Cor-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	1,900.000	117,117		0	
682680-10-3	ONEOK INC COMMON STK		09/15/2022	BLOOMBERG TRADEBOOK	14,900.000	877,782		0	
718546-10-4	PHILLIPS 66-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	2,900.000	239,938		0	
723787-10-7	PIONEER NATURAL RESOURCE-COMMON STOCK		07/28/2022	BLOOMBERG TRADEBOOK	500.000	113,744		0	
726503-10-5	PLAINS ALL AMERICAN PIPELINE L.P. LTD PA		09/16/2022	BLOOMBERG TRADEBOOK	267,400.000	2,942,564		0	
75513E-10-1	Raytheon Technologies Co-COMMON STOCK		09/16/2022	BLOOMBERG TRADEBOOK	3,100.000	264,247		0	
759509-10-2	Reliance Steel & Aluminu-COMMON STOCK		08/08/2022	BLOOMBERG TRADEBOOK	700.000	129,707		0	
780287-10-8	ROYAL GOLD INC-COMMON STOCK		08/04/2022	BLOOMBERG TRADEBOOK	800.000	79,177		0	
822634-10-1	SHELL MIDSTREAM PARTNERS L P LTD PARTNER		07/22/2022	BLOOMBERG TRADEBOOK	26,034.000	373,588		0	
858119-10-0	STEEL DYNAMICS INC-COMMON STOCK		09/29/2022	BLOOMBERG TRADEBOOK	4,637.000	342,954		0	
86722A-10-3	SunCoke Energy Inc-COMMON STOCK		09/08/2022	BLOOMBERG TRADEBOOK	19,200.000	126,156		0	
87612G-10-1	TARGA RES CORP COMMON STK		09/13/2022	BLOOMBERG TRADEBOOK	25,000.000	1,608,818		0	
887399-10-3	TIMKENSTEEL CORP-COMMON STOCK		09/13/2022	BLOOMBERG TRADEBOOK	900.000	15,230		0	
892356-10-6	TRACTOR SUPPLY CO-COMMON STOCK		07/22/2022	BLOOMBERG TRADEBOOK	200.000	40,002		0	
912909-10-8	UNITED STATES STEEL CORP-COMMON STOCK		08/11/2022	BLOOMBERG TRADEBOOK	11,700.000	298,301		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
91913Y-10-0	VALERO ENERGY CORP-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	1,000.000	102,029		0	
958669-10-3	Western Midstream Partne-COMMON STOCK		09/15/2022	BLOOMBERG TRADEBOOK	172,882.000	4,429,639		0	
960413-10-2	WESTLAKE CHEMICAL CORP-COMMON STOCK		09/13/2022	BLOOMBERG TRADEBOOK	1,600.000	155,893		0	
962166-10-4	Weyerhaeuser Co-COMMON STOCK		07/25/2022	BLOOMBERG TRADEBOOK	1,700.000	60,325		0	
969457-10-0	WILLIAMS COS INC COMMON STK		07/27/2022	BLOOMBERG TRADEBOOK	23,584.000	744,580		0	
008474-10-8	Agnico Eagle Mines Ltd-COMMON STOCK		07/29/2022	BLOOMBERG TRADEBOOK	1,200.000	50,276		0	
067901-10-8	Barrick Gold Corp-COMMON STOCK		08/05/2022	BLOOMBERG TRADEBOOK	12,400.000	204,360		0	
136385-10-1	CANADIAN NATURAL RESOURC-COMMON STOCK		07/28/2022	BLOOMBERG TRADEBOOK	4,200.000	219,293		0	
29250N-10-5	ENBRIDGE INC-COMMON STOCK		07/13/2022	BLOOMBERG TRADEBOOK	10,464.000	435,953		0	
351858-10-5	Franco-Nevada Corp-COMMON STOCK		07/19/2022	BLOOMBERG TRADEBOOK	400.000	49,942		0	
67077M-10-8	NUTRIEN LTD-COMMON STOCK		09/16/2022	BLOOMBERG TRADEBOOK	8,000.000	686,672		0	
697900-10-8	Pan American Silver Corp-COMMON STOCK		08/05/2022	BLOOMBERG TRADEBOOK	1,400.000	27,860		0	
867224-10-7	SUNCOR ENERGY INC-COMMON STOCK		07/21/2022	BLOOMBERG TRADEBOOK	6,400.000	207,570		0	
87807B-10-7	TC Energy Corp-COMMON STOCK		07/27/2022	BLOOMBERG TRADEBOOK	6,498.000	346,319		0	
878742-20-4	TECK RESOURCES LTD-COMMON STOCK		09/16/2022	BLOOMBERG TRADEBOOK	21,800.000	682,256		0	
98462Y-10-0	Yamana Gold Inc-COMMON STOCK		08/05/2022	BLOOMBERG TRADEBOOK	12,100.000	60,258		0	
03485P-30-0	Anglo American PLC-ADR	C	07/22/2022	BLOOMBERG TRADEBOOK	9,200.000	149,408		0	
03938L-20-3	ArcelorMittal-ADR	C	07/22/2022	BLOOMBERG TRADEBOOK	2,400.000	56,555		0	
088606-10-8	BHP Billiton Ltd-ADR	C	09/14/2022	BLOOMBERG TRADEBOOK	9,000.000	473,379		0	
373737-10-5	Gerdau SA-ADR	C	07/29/2022	BLOOMBERG TRADEBOOK	26,400.000	116,170		0	
767204-10-0	RIO TINTO PLC-ADR	C	09/14/2022	BLOOMBERG TRADEBOOK	8,200.000	473,693		0	
833635-10-5	Sociedad Quimica y Miner-ADR	C	09/08/2022	BLOOMBERG TRADEBOOK	2,400.000	248,919		0	
91912E-10-5	VALE SA-ADR	C	07/29/2022	BLOOMBERG TRADEBOOK	7,800.000	106,701		0	
G16962-10-5	Bunge Ltd-COMMON STOCK	C	07/27/2022	BLOOMBERG TRADEBOOK	1,200.000	108,354		0	
G9456A-10-0	Golar LNG Ltd-COMMON STOCK	C	09/15/2022	BLOOMBERG TRADEBOOK	9,500.000	257,443		0	
M53213-10-0	ICL Group Ltd-COMMON STOCK	C	07/26/2022	BLOOMBERG TRADEBOOK	25,000.000	227,186		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						59,376,435	XXX	0	XXX
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						59,376,435	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						59,376,435	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						64,376,435	XXX	0	XXX
6009999999 - Totals						4,336,426,825	XXX	9,589,622	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
31337Z-JH-#	FHLMC-GNMA-FHG 24 SY		09/30/2022	VARIOUS		0	0	(96,823)	1	0	234,265	0	234,265	0	0	0	0	0	0	11/25/2023	1.A
31337Z-JH-4	FHLMC-GNMA-FHG 24 SY		09/25/2022	PAYDOWN		0	0	136,230	0	0	(136,230)	0	(136,230)	0	0	0	0	0	174	11/25/2023	1.A
31580-ZE-8	Fannie Mae REMICS-FNR G92-59 D		08/01/2022	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/01/2022	1.A
31358R-Y7-2	Fannie Mae REMICS-FNR G92-66 KB		09/01/2022	PAYDOWN		568	568	617	567	0	1	0	1	0	568	0	0	0	27	12/01/2022	1.A
38375B-4Z-2	Government National Mort-GNR 2013-H16 FI		09/01/2022	PAYDOWN		0	0	125,730	31,810	0	(316)	0	(316)	0	0	0	0	0	9,974	07/01/2063	1.A
38375U-BQ-2	Government National Mort-GNR 2013-H24 BI		09/01/2022	PAYDOWN		0	0	112,710	44,629	0	(7,968)	0	(7,968)	0	0	0	0	0	17,884	09/01/2063	1.A
38375U-CG-3	Government National Mort-GNR 2014-H02 AI		09/01/2022	PAYDOWN		0	0	139,955	40,217	0	(1,167)	0	(1,167)	0	0	0	0	0	10,766	12/01/2063	1.A
38375U-DC-1	Government National Mort-GNR 2014-H01 AI		09/01/2022	PAYDOWN		0	0	191,043	92,609	0	(5,148)	0	(5,148)	0	0	0	0	0	16,243	01/01/2064	1.A
38375U-EF-3	Government National Mort-GNR 2014-H03 IS		08/01/2022	PAYDOWN		0	0	33,600	20,804	0	(694)	0	(694)	0	0	0	0	0	1,991	02/01/2064	1.A
38375U-MV-9	Government National Mort-GNR 2014-H16 BI		09/01/2022	PAYDOWN		0	0	150,380	71,298	0	(3,105)	0	(3,105)	0	0	0	0	0	9,990	07/01/2064	1.A
38375U-NQ-9	Government National Mort-GNR 2014-H17 DI		09/01/2022	PAYDOWN		0	0	251,350	108,158	0	(5,142)	0	(5,142)	0	0	0	0	0	16,611	08/01/2064	1.A
38375U-PT-1	Government National Mort-GNR 2014-H19 EI		09/01/2022	PAYDOWN		0	0	177,871	78,758	0	(4,118)	0	(4,118)	0	0	0	0	0	14,321	09/01/2064	1.A
38375U-RD-4	Government National Mort-GNR 2014-H23 AI		08/01/2022	PAYDOWN		0	0	65,070	31,132	0	(812)	0	(812)	0	0	0	0	0	3,723	11/01/2064	1.A
38375U-UY-4	Government National Mort-GNR 2015-H08 BI		09/01/2022	PAYDOWN		0	0	151,706	62,820	0	(2,201)	0	(2,201)	0	0	0	0	0	12,270	03/01/2065	1.A
38382A-3P-8	Government National Mort-GNR 2019-140 SE		09/20/2022	PAYDOWN		0	0	65,737	88,455	0	(15,325)	0	(15,325)	0	0	0	0	0	14,650	11/20/2049	1.A
38382C-K5-9	Government National Mort-GNR 2020-17 PS		09/20/2022	PAYDOWN		0	0	160,752	196,318	0	(32,841)	0	(32,841)	0	0	0	0	0	33,758	01/20/2050	1.A
38382C-M3-2	Government National Mort-GNR 2020-17 QS		09/20/2022	PAYDOWN		0	0	50,526	58,654	0	(10,323)	0	(10,323)	0	0	0	0	0	10,906	01/20/2050	1.A
38382C-YR-6	Government National Mort-GNR 2020-18 SW		09/20/2022	PAYDOWN		0	0	304,204	414,193	0	(61,372)	0	(61,372)	0	0	0	0	0	56,254	02/20/2050	1.A
38382D-UT-4	Government National Mort-GNR 2020-31 ST		09/20/2022	PAYDOWN		0	0	104,809	133,762	0	(19,084)	0	(19,084)	0	0	0	0	0	19,387	03/20/2050	1.A
38382D-VF-3	Government National Mort-GNR 2020-31 HS		09/20/2022	PAYDOWN		0	0	45,260	63,013	0	(50,472)	0	(50,472)	0	0	0	0	0	12,119	05/20/2046	1.A
38382F-BU-#	Government National Mort-GNR 2020-77 SU		09/30/2022	VARIOUS		0	0	(322,291)	(286,294)	0	(860,679)	0	(860,679)	0	0	0	0	0	0	09/20/2047	1.A
38382F-BU-7	Government National Mort-GNR 2020-77 SU		09/20/2022	PAYDOWN		0	0	411,712	0	0	(53,195)	0	(53,195)	0	0	0	0	0	35,684	09/20/2047	1.A
38382F-BW-#	Government National Mort-GNR 2020-77 SQ		09/30/2022	VARIOUS		0	0	(446,829)	(732,227)	0	(3,288,805)	0	(3,288,805)	0	0	0	0	0	0	08/20/2049	1.A
38382F-BW-3	Government National Mort-GNR 2020-77 SQ		09/20/2022	PAYDOWN		0	0	533,054	0	0	323,149	0	323,149	0	0	0	0	0	55,179	08/20/2049	1.A
38382F-NZ-3	Government National Mort-GNR 2020-62 JS		09/20/2022	PAYDOWN		0	0	132,716	129,847	0	(18,454)	0	(18,454)	0	0	0	0	0	17,674	05/20/2050	1.A
38382G-BE-1	Government National Mort-GNR 2020-86 US		09/20/2022	PAYDOWN		0	0	230,665	368,434	0	(58,201)	0	(58,201)	0	0	0	0	0	51,924	01/20/2050	1.A
38382G-BH-4	Government National Mort-GNR 2020-86 KS		09/20/2022	PAYDOWN		0	0	137,466	133,755	0	(19,555)	0	(19,555)	0	0	0	0	0	18,360	06/20/2050	1.A
38382G-CT-7	Government National Mort-GNR 2020-86 SK		09/20/2022	PAYDOWN		0	0	181,414	186,166	0	(22,769)	0	(22,769)	0	0	0	0	0	25,234	06/20/2050	1.A
38382H-YB-0	Government National Mort-GNR 2020-116 EI		09/01/2022	PAYDOWN		0	0	96,313	88,799	0	(8,142)	0	(8,142)	0	0	0	0	0	11,710	08/01/2050	1.A
38382K-WV-1	Government National Mort-GNR 2020-146 LI		09/01/2022	PAYDOWN		0	0	151,928	137,434	0	(10,555)	0	(10,555)	0	0	0	0	0	18,629	10/01/2050	1.A
38382L-JB-8	Government National Mort-GNR 2020-176 SQ		09/20/2022	PAYDOWN		0	0	35,756	32,312	0	(4,035)	0	(4,035)	0	0	0	0	0	4,870	11/20/2050	1.A
38382L-R7-8	Government National Mort-GNR 2020-185 YI		09/01/2022	PAYDOWN		0	0	129,857	121,797	0	(8,738)	0	(8,738)	0	0	0	0	0	14,172	12/01/2050	1.A
38382M-CJ-6	Government National Mort-GNR 2020-189 SN		09/20/2022	PAYDOWN		0	0	56,374	51,146	0	(5,715)	0	(5,715)	0	0	0	0	0	6,665	12/20/2050	1.A
38382M-E8-8	Government National Mort-GNR 2021-9 DI		09/01/2022	PAYDOWN		0	0	89,320	81,775	0	(6,436)	0	(6,436)	0	0	0	0	0	10,590	01/01/2051	1.A
38382M-Z6-9	Government National Mort-GNR 2021-15 SQ		09/20/2022	PAYDOWN		0	0	89,103	83,053	0	(10,045)	0	(10,045)	0	0	0	0	0	11,030	10/20/2050	1.A
0109999999. Subtotal - Bonds - U.S. Governments						570	570	3,677,287	1,933,197	0	(4,174,227)	0	(4,174,227)	0	570	0	0	0	542,769	XXX	XXX
546415-E7-1	State of Louisiana-GENERAL OBLIGATION UN		08/01/2022	CALL 100		12,915,000	12,915,000	12,411,315	12,635,306	0	279,694	0	279,694	0	12,915,000	0	0	0	516,600	08/01/2029	1.D FE
546415-E8-9	State of Louisiana-GENERAL OBLIGATION UN		08/01/2022	CALL 100		16,160,000	16,160,000	15,775,003	15,932,298	0	227,702	0	227,702	0	16,160,000	0	0	0	646,400	08/01/2030	1.D FE
604129-6U-5	State of Minnesota-GENERAL OBLIGATION UN		08/01/2022	CALL 100		265,000	265,000	225,539	259,139	0	5,861	0	5,861	0	265,000	0	0	0	7,950	08/01/2032	1.A
604129-7N-0	State of Minnesota-GENERAL OBLIGATION UN		09/12/2022	CALL 100		5,630,000	5,630,000	4,791,637	5,060,816	0	30,263	0	30,263	0	5,091,079	0	538,921	538,921	188,136	08/01/2032	1.A FE
68583R-BR-2	Oregon Community College-GENERAL OBLIGAT		09/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	64,174	06/30/2023	1. FE
686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT		09/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	30,123	06/30/2028	1. FE
882722-4A-6	State of Texas-GENERAL OBLIGATION UNLTD		08/01/2022	CALL 100		770,000	770,000	650,134	712,804	0	5,347	0	5,347	0	718,150	0	51,850	51,850	23,100	08/01/2027	1.A FE
882722-4B-4	State of Texas-GENERAL OBLIGATION UNLTD		08/01/2022	CALL 100		1,855,000	1,855,000	1,555,009	1,697,122	0	12,188	0	12,188	0	1,709,310	0	145,690	145,690	57,969	08/01/2028	1.A FE
882722-4C-2	State of Texas-GENERAL OBLIGATION UNLTD		08/01/2022	CALL 100		1,735,000	1,735,000	1,445,029	1,569,855	0	10,762	0	10,762	0	1,580,617	0	154,383	154,383	56,388	08/01/2029	1.A FE
93974C-4A-5	State of Washington-GENERAL OBLIGATION U		07/01/2022	CALL 100		2,380,000	2,380,000	1,982,968	2,173,088	0	13,853	0	13,853	0	2,186,941	0	193,059	193,059	71,400	07/01/2028	1.B FE
93974C-L7-3	State of Washington-GENERAL OBLIGATION U		07/01/2022	CALL 100		6,500,000	6,500,000	6,305,000	6,399,533	0	6,786	0	6,786	0	6,406,319	0	93,681	93,681	260,000	07/01/2028	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						48,210,000	48,210,000	45,141,634	46,439,961	0	592,456	0	592,456	0	47,032,416	0	1,177,584	1,177,584	1,922,240	XXX	XXX
084154-TX-1	Berkeley Unified School -GENERAL OBLIGAT		08/01/2022	MATURITY		515,000	515,000	523,698	515,595	0	(595)	0	(595)	0	515,000	0	0	0	26,780	08/01/2022	1.B FE
134141-ZE-3	Campbell Union School Di-GENERAL OBLIGAT		08/01/2022	CALL 100		530,000	530,000	530,000	530,000	0	0	0	0	0	530,000	0	0	0	28,652	08/01/2027	1.C FE
528828-4E-3	Lewisville Independent S-GENERAL OBLIGAT		08/15/2022	CALL 100		7,000,000	7,000,000	7,117,250	7,009,815	0	(9,815)	0	(9,815)	0	7,000,000	0	0	0	297,500	08/15/2030	1.A FE
56781R-DP-9	Marin Community College -GENERAL OBLIGAT		08/01/2022	CALL 100		6,945,000	6,945,000	5,405,710	6,016,662	0	928,338	0	928,338	0	6,945,000	0	0	0	208,350	08/01/2030	1.A FE
718814-ZZ-2	PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT		07/01/2022	CALL 100		1,150,000	1,150,000	1,365,303	1,305,716	0	(4,896)	0	(4,896)	0	1,300,821	0	(150,821)	(150,821)	60,594	07/01/2034	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
801495-C9-1	Santa Clara Unified Scho-GENERAL OBLIGAT		07/01/2022	MATURITY		2,850,000	2,850,000	2,850,000	2,850,000	0	0	0	0	0	2,850,000	0	0	0	131,100	07/01/2022	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,990,000	18,990,000	17,791,961	18,227,788	0	913,032	0	913,032	0	19,140,821	0	(150,821)	(150,821)	752,976	XXX	XXX
041083-VB-9	Arkansas Development Fin-REVENUE BONDS		09/01/2022	CALL 100		75,088	75,088	75,088	75,088	0	0	0	0	0	75,088	0	0	0	1,011	07/01/2043	1.B FE
130795-Z6-7	California Statewide Com-REVENUE BONDS		09/29/2022	CALL 100		280,000	280,000	387,450	369,611	0	(1,114)	0	(1,114)	0	368,497	0	(88,497)	(88,497)	10,570	05/15/2040	1.C FE
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		08/01/2022	CALL 100		239,403	239,403	246,532	243,940	0	(417)	0	(417)	0	243,523	0	(4,120)	(4,120)	5,444	03/01/2048	1.A FE
196479-V4-8	Colorado Housing and Fin-REVENUE BONDS		09/01/2022	CALL 100		433,935	433,935	446,671	442,744	0	(853)	0	(853)	0	441,891	0	(7,956)	(7,956)	8,644	11/01/2048	1.A FE
196480-EX-1	Colorado Housing and Fin-REVENUE BONDS		09/09/2022	CALL 100		515,309	515,309	515,309	515,309	0	0	0	0	0	515,309	0	0	0	5,949	01/01/2050	1.A FE
20775C-YF-5	Connecticut Housing Fina-REVENUE BONDS		08/24/2022	CALL 100		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,248	05/15/2035	1.A FE
25477P-NF-8	District of Columbia Hou-REVENUE BONDS		08/29/2022	CALL 100		42,591	42,591	42,591	42,591	0	0	0	0	0	42,591	0	0	0	564	06/15/2045	1.B FE
29270C-YQ-2	Energy Northwest-REVENUE BONDS		07/01/2022	MATURITY		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	73,825	07/01/2022	1.C FE
296122-UT-9	Escambia County Housing -REVENUE BONDS		09/07/2022	CALL 100		211,156	211,156	211,156	211,156	0	0	0	0	0	211,156	0	0	0	2,241	11/01/2038	1.A FE
312915-QG-9	Freddie Mac REMICS-FHR 1491 I		09/01/2022	PAYDOWN		1,690	1,690	1,791	1,691	0	(1)	0	(1)	0	1,690	0	0	0	83	04/01/2023	1.A
312931-A6-5	Freddie Mac Gold Pool-FG A84529		09/01/2022	PAYDOWN		240	240	243	241	0	(1)	0	(1)	0	240	0	0	0	7	02/01/2039	1.A
313398-P7-8	Freddie Mac REMICS-FHR 2334 TD		09/01/2022	PAYDOWN		4,549	4,549	4,759	4,595	0	(45)	0	(45)	0	4,549	0	0	0	197	07/01/2031	1.A
313399-B9-7	Freddie Mac REMICS-FHR 2344 SN		09/15/2022	PAYDOWN		0	0	19,926	19,926	0	(19,926)	0	(19,926)	0	0	0	0	0	19	08/15/2031	1.A
31339G-HQ-7	Freddie Mac REMICS-FHR 2367 SA		09/15/2022	PAYDOWN		0	0	36,213	0	0	0	0	0	0	0	0	0	0	77	06/15/2031	1.A
3133JL-UE-7	Freddie Mac Pool-FREDDIE MAC POOL-FR QU7		09/01/2022	PAYDOWN		199,380	199,380	200,938	200,835	0	(1,454)	0	(1,454)	0	199,380	0	0	0	2,660	03/01/2051	1.A
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		09/01/2022	PAYDOWN		106,406	106,406	108,178	107,687	0	(1,280)	0	(1,280)	0	106,406	0	0	0	2,227	11/01/2049	1.A
3133N3-VG-6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		09/01/2022	PAYDOWN		73,626	73,626	74,696	74,407	0	(781)	0	(781)	0	73,626	0	0	0	1,884	09/01/2049	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		09/01/2022	PAYDOWN		471,229	471,229	482,568	481,870	0	(10,640)	0	(10,640)	0	471,229	0	0	0	7,547	05/01/2051	1.A
3133T3-BU-1	Freddie Mac REMICS-FHR 1644 K		09/01/2022	PAYDOWN		1,310	1,310	1,433	1,317	0	(7)	0	(7)	0	1,310	0	0	0	59	12/01/2023	1.A
3133TB-4G-2	Freddie Mac REMICS-FHR 1991 PG		09/01/2022	PAYDOWN		3,481	3,481	3,609	3,498	0	(17)	0	(17)	0	3,481	0	0	0	134	09/01/2027	1.A
3133TC-HE-1	Freddie Mac REMICS-FHR 2018 PG		09/01/2022	PAYDOWN		1,132	1,132	1,195	1,148	0	(15)	0	(15)	0	1,132	0	0	0	48	01/01/2028	1.A
3133TD-3A-2	Freddie Mac REMICS-FHR 2037 HB		09/01/2022	PAYDOWN		3,036	3,036	3,321	3,117	0	(81)	0	(81)	0	3,036	0	0	0	186	03/01/2028	1.A
3133TH-S8-1	Freddie Mac REMICS-FHR 2118 PE		09/01/2022	PAYDOWN		9,448	9,448	9,919	9,588	0	(140)	0	(140)	0	9,448	0	0	0	409	01/01/2029	1.A
3133TK-EB-2	Freddie Mac REMICS-FHR 2145 S		09/15/2022	PAYDOWN		0	0	68,956	68,956	0	(68,956)	0	(68,956)	0	0	0	0	0	207	04/15/2029	1.A
3133TR-YA-7	Freddie Mac REMICS-FHR 2292 SI		09/15/2022	PAYDOWN		0	0	48,042	0	0	0	0	0	0	0	0	0	0	50	11/15/2030	1.A
3133TS-F2-4	Freddie Mac REMICS-FHR 2303 CK		09/01/2022	PAYDOWN		2,017	2,017	2,083	2,040	0	(23)	0	(23)	0	2,017	0	0	0	81	04/01/2031	1.A
3133TU-HJ-0	Freddie Mac REMICS-FHR 2322 SC		09/15/2022	PAYDOWN		0	0	26,740	26,740	0	(26,740)	0	(26,740)	0	0	0	0	0	177	05/15/2031	1.A
3133TU-S7-4	Freddie Mac REMICS-FHR 2357 QH		09/01/2022	PAYDOWN		4,500	4,500	4,719	4,592	0	(92)	0	(92)	0	4,500	0	0	0	175	09/01/2031	1.A
31358N-M5-8	Fannie Mae REMICS-FNR 1992-119 Z		07/01/2022	VARIOUS		122	122	123	122	0	(1)	0	(1)	0	122	0	0	0	6	07/01/2022	1.A
31358P-EE-3	Fannie Mae REMICS-FNR 1992-117 M		07/01/2022	VARIOUS		59	59	64	58	0	1	0	1	0	59	0	0	0	3	07/01/2022	1.A
31359D-H5-5	Fannie Mae REMICS-FNR 1993-155 PJ		09/01/2022	PAYDOWN		6,947	6,947	7,691	6,971	0	(24)	0	(24)	0	6,947	0	0	0	316	09/01/2023	1.A
31359H-NW-0	Fannie Mae REMICS-FNR 1994-63 PK		09/01/2022	PAYDOWN		1,480	1,480	1,636	1,488	0	(8)	0	(8)	0	1,480	0	0	0	69	04/01/2024	1.A
31359H-QP-2	Fannie Mae REMICS-FNR 1994-76 KA		09/01/2022	PAYDOWN		331	331	334	321	0	10	0	10	0	331	0	0	0	15	04/01/2024	1.A
31359N-2W-0	Fannie Mae REMICS-FNR 1997-19 PG		09/01/2022	PAYDOWN		3,823	3,823	4,120	3,846	0	(23)	0	(23)	0	3,823	0	0	0	178	04/01/2027	1.A
31359V-GF-4	Fannie Mae REMICS-FNR 1999-1 PJ		09/01/2022	PAYDOWN		7,407	7,407	7,877	7,539	0	(132)	0	(132)	0	7,407	0	0	0	319	02/01/2029	1.A
3136AC-FK-2	Fannie Mae REMICS-FNR 2013-4 GI		09/01/2022	PAYDOWN		0	0	38,344	9,552	0	(1,684)	0	(1,684)	0	0	0	0	0	2,205	02/01/2043	1.A
31371K-LU-3	Fannie Mae Pool-POOL #254239		09/01/2022	PAYDOWN		131	131	152	143	0	(12)	0	(12)	0	131	0	0	0	6	03/01/2032	1.A
3137A9-6Y-7	Freddie Mac REMICS-FHR 3850 LS		09/01/2022	PAYDOWN		0	0	181,675	10,327	0	(952)	0	(952)	0	0	0	0	0	3,184	05/01/2039	1.A
3137AC-TN-9	Freddie Mac REMICS-FHR 3897 LI		09/01/2022	PAYDOWN		0	0	85,988	17,149	0	(2,220)	0	(2,220)	0	0	0	0	0	4,503	01/01/2037	1.A
3137FA-NH-7	Freddie Mac REMICS-FHR 4709 WI		09/01/2022	PAYDOWN		0	0	63,753	51,298	0	(7,031)	0	(7,031)	0	0	0	0	0	18,431	10/01/2038	1.A
3137FW-WC-0	Freddie Mac REMICS-FHR 5020 AI		09/01/2022	PAYDOWN		0	0	36,972	32,605	0	(1,910)	0	(1,910)	0	0	0	0	0	5,773	09/01/2050	1.A
31388T-QZ-9	Fannie Mae Pool-POOL #614372		09/01/2022	PAYDOWN		403	403	461	436	0	(34)	0	(34)	0	403	0	0	0	19	01/01/2032	1.A
313921-JK-5	Fannie Mae REMICS-FNR 2001-57 PD		09/01/2022	PAYDOWN		4,220	4,220	4,450	4,312	0	(91)	0	(91)	0	4,220	0	0	0	194	10/01/2031	1.A
31392B-SC-1	Fannie Mae REMICS-FNR 2002-6 L		09/01/2022	PAYDOWN		1,587	1,587	1,651	1,611	0	(23)	0	(23)	0	1,587	0	0	0	64	02/01/2032	1.A
31392E-PC-8	Fannie Mae REMICS-FNR 2002-58 PG		09/01/2022	PAYDOWN		10,450	10,450	11,014	10,670	0	(220)	0	(220)	0	10,450	0	0	0	415	09/01/2032	1.A
31392H-FC-2	Fannie Mae REMICS-FNR 2002-97 SR		09/25/2022	PAYDOWN		0	0	52,525	0	0	0	0	0	0	0	0	0	0	239	01/25/2033	1.A
31392K-5C-6	Freddie Mac REMICS-FHR 2455 GK		09/01/2022	PAYDOWN		17,608	17,608	18,724	18,076	0	(468)	0	(468)	0	17,608	0	0	0	734	05/01/2032	1.A
31392M-5R-9	Freddie Mac REMICS-FHR 2448 TX		09/01/2022	PAYDOWN		15,337	15,337	16,110	15,631	0	(295)	0	(295)	0	15,337	0	0	0	611	05/01/2032	1.A
31393Y-ED-3	Fannie Mae REMICS-FNR 2004-28 SB		09/25/2022	PAYDOWN		0	0	22,162	4,381	0	(737)	0	(737)	0	0	0	0	0	1,505	05/25/2034	1.A
31394D-JU-5	Fannie Mae REMIC Trust 2-FNW 2005-W2 A6		09/25/2022	PAYDOWN		0	0	26,377	0	0	0	0	0	0	0	0	0	0	3,028	05/25/2035	1.A Z
31396W-BR-6	Fannie Mae REMICS-FNR 2007-56 SN		09/25/2022	PAYDOWN		0	0	74,824	0	0	0	0	0	0	0	0	0	0	841	06/25/2037	1.A
31397W-F3-4	Freddie Mac REMICS-FHR 3457 ES		09/15/2022	PAYDOWN		0	0	3,031	0	0	0	0	0	0	0	0	0	0	18	06/15/2038	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
31398M-EL-6	Fannie Mae REMICS-FNR 2010-14 SJ		09/25/2022	PAYDOWN		0	0	110,929	3,862	0	(1,216)	0	(1,216)	0	0	0	0	0	2,166	03/25/2040	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		09/01/2022	PAYDOWN		657,576	657,576	659,220	659,051	0	(1,475)	0	(1,475)	0	657,576	0	0	0	7,925	01/01/2051	1.A
3140JS-EP-0	Fannie Mae Pool-POOL #BN9141		09/01/2022	PAYDOWN		520,156	520,156	518,368	518,441	0	1,715	0	1,715	0	520,156	0	0	0	6,370	04/01/2051	1.A
3140JX-EE-4	Fannie Mae Pool-POOL #B02832		09/01/2022	PAYDOWN		6,856	6,856	7,002	6,975	0	(119)	0	(119)	0	6,856	0	0	0	124	09/01/2049	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		09/01/2022	PAYDOWN		15,832	15,832	15,859	15,845	0	(13)	0	(13)	0	15,832	0	0	0	273	11/01/2049	1.A
3140K2-LK-8	Fannie Mae Pool-POOL #B06629		09/01/2022	PAYDOWN		613,056	613,056	616,025	615,791	0	(2,736)	0	(2,736)	0	613,056	0	0	0	7,667	04/01/2051	1.A
3140K2-PV-0	Fannie Mae Pool-POOL #B06735		09/01/2022	PAYDOWN		744,058	744,058	745,744	745,578	0	(1,520)	0	(1,520)	0	744,058	0	0	0	10,197	05/01/2051	1.A
31400B-N5-3	Fannie Mae Pool-POOL #CA4011		09/01/2022	PAYDOWN		46,029	46,029	46,755	46,526	0	(497)	0	(497)	0	46,029	0	0	0	1,535	08/01/2049	1.A
31400C-DT-0	Fannie Mae Pool-POOL #CA4613		09/01/2022	PAYDOWN		78,119	78,119	79,356	78,938	0	(819)	0	(819)	0	78,119	0	0	0	2,012	11/01/2049	1.A
31400C-PN-0	Fannie Mae Pool-POOL #CA4928		09/01/2022	PAYDOWN		119,215	119,215	121,823	121,253	0	(2,039)	0	(2,039)	0	119,215	0	0	0	2,024	01/01/2050	1.A
31400H-NJ-0	Fannie Mae Pool-POOL #CA9392		09/01/2022	PAYDOWN		1,245,432	1,245,432	1,257,497	1,256,471	0	(11,039)	0	(11,039)	0	1,245,432	0	0	0	16,864	03/01/2051	1.A
31416K-WP-9	Fannie Mae Pool-POOL #AA2453		09/01/2022	PAYDOWN		172	172	175	174	0	(2)	0	(2)	0	172	0	0	0	5	02/01/2039	1.A
31418D-JW-3	Fannie Mae Pool-POOL #MA3876		09/01/2022	PAYDOWN		97,499	97,499	97,743	97,639	0	(140)	0	(140)	0	97,499	0	0	0	2,042	12/01/2049	1.A
31418D-YS-5	Fannie Mae Pool-POOL #MA4320		09/01/2022	PAYDOWN		442,840	442,840	451,420	450,760	0	(7,920)	0	(7,920)	0	442,840	0	0	0	7,346	04/01/2051	1.A
34074M-KA-8	Florida Housing Finance -REVENUE BONDS		07/01/2022	CALL 100		605,000	605,000	605,000	605,000	0	0	0	0	0	605,000	0	0	0	24,200	07/01/2027	1.A FE
34074M-LW-9	Florida Housing Finance -REVENUE BONDS		07/01/2022	CALL 100		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,760	07/01/2030	1.A FE
34074M-ND-9	Florida Housing Finance -REVENUE BONDS		09/12/2022	CALL 100		222,032	222,032	222,032	222,032	0	0	0	0	0	222,032	0	0	0	2,544	07/01/2037	1.A FE
34074M-PF-2	Florida Housing Finance -REVENUE BONDS		09/12/2022	CALL 100		42,801	42,801	42,801	42,802	0	0	0	0	0	42,803	0	(2)	(2)	387	01/01/2043	1.A FE
41980U-AB-7	State of Hawaii Departme-REVENUE BONDS		07/01/2022	CALL 100		210,934	210,934	210,924	210,934	0	0	0	0	0	210,934	0	0	0	6,350	01/01/2031	1.A FE
45129W-KA-7	Idaho Housing & Finance -REVENUE BONDS		07/15/2022	MATURITY		2,545,000	2,545,000	2,545,000	2,545,000	0	0	0	0	0	2,545,000	0	0	0	141,986	07/15/2022	1.F FE
45201L-VE-2	Illinois Housing Develop-REVENUE BONDS		07/01/2022	MATURITY		265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	8,493	07/01/2022	1.D FE
45201L-VP-7	Illinois Housing Develop-REVENUE BONDS		09/21/2022	CALL 100		545,000	545,000	545,000	545,000	0	0	0	0	0	545,000	0	0	0	20,570	07/01/2027	1.D FE
45201Y-YL-5	ILLINOIS ST HSG DEV AUTH REV PROG SER B		09/12/2022	CALL 100		48,998	48,998	47,479	47,722	0	12	0	12	0	47,734	0	1,264	1,264	467	06/01/2043	1.A FE
45203L-CT-8	Illinois Housing Develop-REVENUE BONDS		09/08/2022	CALL 100		36,613	36,613	36,613	36,579	0	1	0	1	0	36,580	0	33	33	561	09/01/2034	1.A FE
52518R-BE-5	Lehman Structured Securi-LSSC 2002-GE1 A		09/01/2022	PAYDOWN		1,108	1,108	1,058	1,139	0	(31)	0	(31)	0	1,108	0	0	0	0	07/01/2024	6. *
57419R-L7-8	Maryland Community Devel-REVENUE BONDS		07/05/2022	CALL 100		7,805,000	7,805,000	7,805,000	7,805,000	0	0	0	0	0	7,805,000	0	0	0	230,273	09/01/2037	1.C FE
57429L-AL-0	Maryland State Transport-REVENUE BONDS		07/01/2022	MATURITY		1,030,000	1,030,000	1,125,991	1,034,531	0	(4,531)	0	(4,531)	0	1,030,000	0	0	0	66,744	07/01/2022	1.G FE
57586N-MT-5	Massachusetts Housing Fi-REVENUE BONDS		07/25/2022	CALL 100		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	293	06/01/2023	1.C FE
57586N-MU-2	Massachusetts Housing Fi-REVENUE BONDS		07/28/2022	CALL 100		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	301	12/01/2023	1.C FE
57586N-MW-8	Massachusetts Housing Fi-REVENUE BONDS		07/28/2022	CALL 100		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,520	12/01/2027	1.C FE
57604P-5P-5	Massachusetts Clean Wate-REVENUE BONDS		08/01/2022	SINKING PAYMENT		488,729	488,729	583,983	567,267	0	(78,537)	0	(78,537)	0	488,729	0	0	0	25,375	08/01/2040	1.A FE
590545-TC-3	City of Mesa AZ Utility -REVENUE BONDS		07/01/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,690	07/01/2022	1.D FE
590545-TE-9	City of Mesa AZ Utility -REVENUE BONDS		07/01/2022	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	39,190	07/01/2024	1.D FE
59334H-FU-4	Miami-Dade County Housin-REVENUE BONDS		09/01/2022	CALL 100		77,732	77,732	77,732	77,732	0	0	0	0	0	77,732	0	0	0	1,439	11/01/2038	1.A FE
59465M-C8-6	Michigan State Housing D-REVENUE BONDS		08/31/2022	CALL 100		3,305,000	3,305,000	3,305,000	3,305,000	0	0	0	0	0	3,305,000	0	0	0	88,772	10/01/2028	1.C FE
59465M-W9-2	Michigan State Housing D-REVENUE BONDS		07/12/2022	CALL 100		1,650,000	1,650,000	1,650,000	1,649,996	0	(2,099)	0	(2,099)	0	1,647,897	0	2,103	2,103	36,084	10/01/2033	1.C FE
60416Q-FW-9	Minnesota Housing Financ-REVENUE BONDS		09/12/2022	CALL 100		43,188	43,188	42,109	42,284	0	10	0	10	0	42,294	0	894	894	412	09/01/2041	1.A FE
60416Q-GK-4	Minnesota Housing Financ-REVENUE BONDS		09/12/2022	CALL 100		54,282	54,282	54,282	54,282	0	0	0	0	0	54,282	0	0	0	570	08/01/2046	1.A FE
60416Q-GM-0	Minnesota Housing Financ-REVENUE BONDS		09/01/2022	CALL 100		15,894	15,894	13,860	13,965	0	29	0	29	0	13,994	0	1,900	1,900	239	10/01/2046	1.A FE
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		09/12/2022	CALL 100		432,602	432,602	432,602	432,602	0	0	0	0	0	432,602	0	0	0	5,741	03/01/2048	1.A FE
60416Q-HE-7	Minnesota Housing Financ-REVENUE BONDS		09/09/2022	CALL 100		369,602	369,602	369,602	369,602	0	0	0	0	0	369,602	0	0	0	4,811	09/01/2048	1.A FE
60416Q-HG-2	Minnesota Housing Financ-REVENUE BONDS		09/12/2022	CALL 100		397,494	397,494	397,494	397,494	0	0	0	0	0	397,494	0	0	0	5,980	11/01/2048	1.A FE
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS		09/12/2022	CALL 100		180,749	180,749	180,749	180,749	0	0	0	0	0	180,749	0	0	0	2,483	01/01/2049	1.A FE
60416Q-HL-1	Minnesota Housing Financ-REVENUE BONDS		09/12/2022	CALL 100		407,602	407,602	407,602	407,602	0	0	0	0	0	407,602	0	0	0	5,420	03/01/2049	1.A FE
60416Q-HN-7	Minnesota Housing Financ-REVENUE BONDS		09/01/2022	CALL 100		25,486	25,486	25,486	25,486	0	0	0	0	0	25,486	0	0	0	499	06/01/2049	1.A FE
60416Q-HS-6	Minnesota Housing Financ-REVENUE BONDS		07/01/2022	CALL 100		472,125	472,125	472,125	472,125	0	0	0	0	0	472,125	0	0	0	5,721	12/01/2049	1.A FE
60416S-5C-0	Minnesota Housing Financ-REVENUE BONDS		07/01/2022	CALL 100		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	281	01/01/2035	1.B FE
60636Y-HM-6	Missouri Housing Develop-REVENUE BONDS		09/07/2022	CALL 100		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	7,744	07/01/2033	1.B FE
60636Y-MJ-7	Missouri Housing Develop-REVENUE BONDS		09/12/2022	CALL 100		5,882	5,882	5,882	5,882	0	0	0	0	0	5,882	0	0	0	93	01/01/2040	1.B FE
60636Y-ML-2	Missouri Housing Develop-REVENUE BONDS		09/01/2022	CALL 100		496,081	496,081	496,081	496,081	0	0	0	0	0	496,081	0	0	0	6,408	10/01/2036	1.B FE
60637B-FA-3	MISSOURI ST HSG DEV COMM-TAXABLE-REF-SPL		08/01/2022	CALL 100		41,255	41,255	41,255	41,255	0	0	0	0	0	41,255	0	0	0	727	08/01/2036	1.B FE
60637B-ML-1	Missouri Housing Develop-REVENUE BONDS		09/12/2022	CALL 100		429,651	429,651	415,687	417,934	0	135	0	135	0	418,069	0	11,582	11,582	4,194	06/01/2044	1.B FE
610763-PF-5	Monroe County Water Auth-REVENUE BONDS		08/01/2022	CALL 100		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	19,450	08/01/2025	1.B FE
64613A-BC-5	New Jersey Housing & Mor-REVENUE BONDS		09/09/2022	CALL 100		170,000	170,000	170,000	170,005	0	7	0	7	0	170,012	0	(12)	(12)	3,230	10/01/2032	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
647200-2G-8	New Mexico Mortgage Fina-REVENUE BONDS		09/15/2022	CALL 100		17,759	17,759	17,759	17,759	0	0	0	0	0	17,759	0	0	0	185	08/01/2035	1.B FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		09/12/2022	CALL 100		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,253	09/01/2040	1.B FE
64972C-BD-4	New York City Housing De-REVENUE BONDS		08/29/2022	CALL 100		13,006	13,006	13,006	13,006	0	0	0	0	0	13,006	0	0	0	149	06/15/2036	1.C FE
64972C-M6-7	New York City Housing De-REVENUE BONDS		09/12/2022	CALL 100		37,641	37,641	37,641	37,686	0	0	0	0	0	37,686	0	(45)	(45)	438	10/01/2046	1.B FE
649883-3Y-9	State of New York Mortga-REVENUE BONDS		09/12/2022	CALL 100		65,000	65,000	65,000	65,001	0	2	0	2	0	65,003	0	(3)	(3)	1,089	04/01/2029	1.B FE
649883-SJ-5	State of New York Mortga-REVENUE BONDS		09/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,250)	10/01/2022	1. FE
658909-SU-1	North Dakota Housing Fin-REVENUE BONDS		07/01/2022	CALL 100		420,000	420,000	418,824	418,975	0	2	0	2	0	418,977	0	1,023	1,023	13,090	07/01/2038	1.B FE
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		09/09/2022	CALL 100		745,000	745,000	745,000	745,000	0	0	0	0	0	745,000	0	0	0	7,679	11/01/2041	1.A FE
67756Q-XK-8	Ohio Housing Finance Age-REVENUE BONDS		09/22/2022	CALL 100		115,000	115,000	115,000	115,001	0	(1)	0	(1)	0	115,000	0	0	0	3,278	09/01/2038	1.A FE
686087-ZL-4	State of Oregon Housing -REVENUE BONDS		09/12/2022	CALL 100		655,000	655,000	655,000	654,984	0	(17)	0	(17)	0	654,968	0	32	32	23,286	07/01/2038	1.C FE
690353-XM-4	United States Internatio-SENIOR UNSECURE		07/28/2022	WELLS FARGO		3,897,766	3,885,714	3,885,714	3,885,766	0	(20)	0	(20)	0	3,885,746	0	12,020	12,020	87,573	12/15/2030	1.A
708797-AN-5	Pennsylvania Housing Fin-REVENUE BONDS		09/08/2022	CALL 100		36,395	36,395	36,395	36,374	0	0	0	0	0	36,374	0	21	21	484	08/01/2035	1.A FE
76221T-AN-9	Rhode Island Housing and-REVENUE BONDS		07/12/2022	CALL 100		3,545,000	3,545,000	3,545,000	3,545,000	0	0	0	0	0	3,545,000	0	0	0	93,223	10/01/2023	1.B FE
83755N-EY-4	South Dakota Housing Dev-REVENUE BONDS		09/01/2022	CALL 100		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	3,753	11/01/2031	1.B FE
88275F-NU-9	Texas Department of Hous-REVENUE BONDS		09/12/2022	CALL 100		30,000	30,000	30,000	30,031	0	(4)	0	(4)	0	30,027	0	(27)	(27)	664	09/01/2039	1.B FE
88275F-PA-1	Texas Department of Hous-REVENUE BONDS		09/12/2022	CALL 100		32,855	32,855	30,986	31,152	0	17	0	17	0	31,169	0	1,686	1,686	440	09/01/2047	1.B FE
91743P-DD-4	Utah Housing Corp-REVENUE BONDS		08/30/2022	CALL 100		436,958	436,958	456,140	455,424	0	(118)	0	(118)	0	455,306	0	(18,348)	(18,348)	5,532	02/21/2050	1.B FE
91743P-DE-2	Utah Housing Corp-REVENUE BONDS		09/30/2022	CALL 100		0	0	0	0	0	0	0	0	0	0	0	0	0	1,140	03/21/2050	1. FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		08/31/2022	CALL 100		306,054	306,054	306,054	305,848	0	2	0	2	0	305,850	0	204	204	5,322	12/25/2043	1.A FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		09/08/2022	CALL 100		352,999	352,999	352,999	352,999	0	0	0	0	0	352,999	0	0	0	4,590	10/25/2037	1.A FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		09/08/2022	CALL 100		229,769	229,769	229,769	229,723	0	1	0	1	0	229,724	0	45	45	2,596	06/25/2041	1.A FE
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		09/07/2022	CALL 100		372,635	372,635	372,635	372,635	0	0	0	0	0	372,635	0	0	0	3,834	10/25/2049	1.A FE
92812U-Q8-4	Virginia Housing Develop-REVENUE BONDS		09/01/2022	CALL 100		661,351	661,351	661,351	661,351	0	0	0	0	0	661,351	0	0	0	6,194	12/25/2049	1.A FE
92812U-XA-1	Virginia Housing Develop-REVENUE BONDS		09/08/2022	CALL 100		175,666	175,666	189,281	185,226	0	(115)	0	(115)	0	185,110	0	(9,444)	(9,444)	4,155	03/25/2038	1.A FE
92812U-XB-9	Virginia Housing Develop-REVENUE BONDS		08/01/2022	VARIOUS		65,212	65,212	70,266	68,753	0	(58)	0	(58)	0	68,695	0	(3,483)	(3,483)	1,983	03/25/2038	1.A FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		08/31/2022	CALL 100		463,952	463,952	463,952	463,720	0	2	0	2	0	463,722	0	230	230	5,143	08/25/2042	1.B FE
93730P-AB-2	Washington Biomedical Re-REVENUE BONDS		07/01/2022	MATURITY		1,665,000	1,665,000	1,665,000	1,665,000	0	0	0	0	0	1,665,000	0	0	0	90,426	07/01/2022	1.B FE
93978X-EQ-9	Washington State Housing-REVENUE BONDS		09/12/2022	CALL 100		95,000	95,000	95,000	94,381	0	160	0	160	0	94,541	0	459	459	1,070	09/01/2040	1.A FE
93978X-ER-7	Washington State Housing-REVENUE BONDS		09/06/2022	CALL 100		755,000	755,000	751,603	755,000	0	0	0	0	0	755,000	0	0	0	9,479	05/01/2041	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						50,652,129	50,640,077	51,919,904	51,125,404	0	(261,408)	0	(261,408)	0	50,750,570	0	(98,441)	(98,441)	1,419,749	XXX	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		09/16/2022	PAYDOWN		507,331	507,331	507,328	507,331	0	0	0	0	0	507,331	0	0	0	12,216	05/16/2042	2.B FE
00038R-AA-4	Aaset 2019-2 Trust-AASET 2019-2 A		08/16/2022	PAYDOWN		109,218	109,218	109,217	109,219	0	(1)	0	(1)	0	109,218	0	0	0	2,211	10/16/2039	2.C FE
00077B-4W-0	ABN Amro Mortgage Corp-AMAC 2002-9 A30		09/01/2022	PAYDOWN		279	279	281	270	0	8	0	8	0	279	0	0	0	10	12/01/2032	1.A FM
000780-NL-6	ABN Amro Mortgage Corp-AMAC 2003-12 2A		09/01/2022	PAYDOWN		85	85	86	83	0	2	0	2	0	85	0	0	0	3	12/01/2033	1.A FM
0010EP-AN-8	AEP TEXAS CENTRAL CO-SR UNSECURED		09/22/2022	U. S. BANCORP		4,813,200	5,000,000	4,951,050	4,979,630	0	3,933	0	3,933	0	4,983,562	0	(170,362)	(170,362)	189,826	10/01/2025	2.A FE
00110X-AD-6	AFN ABSPROP001 LLC-SERIES 2021-1A CLASS		07/20/2022	PAYDOWN		297	297	291	0	0	6	0	6	0	297	0	0	0	4	05/20/2051	1.F FE
00164T-AA-6	AMC East Communities LLC-SECURED		07/15/2022	SINKING PAYMENT		261,148	261,148	273,909	267,677	0	(6,529)	0	(6,529)	0	261,148	0	0	0	14,990	01/15/2028	1.F FE
00180A-AA-7	AMSR 2020-SFR1 Trust-AMSR 2020-SFR1 A		08/01/2022	MORGAN		22,053,449	22,977,953	22,977,107	22,984,254	0	(1,120)	0	(1,120)	0	22,983,134	0	(929,685)	(929,685)	280,968	04/01/2037	1.A FE
00184@-AA-4	Amazon (Euclid Oh) Trust Certificate		09/30/2022	SINKING PAYMENT		31,409	31,409	31,409	31,409	0	0	0	0	0	31,409	0	0	0	784	06/30/2039	1.E
00191#-AA-3	Amazon (Tucson Az) Trust Certificate		09/30/2022	SINKING PAYMENT		33,837	33,837	33,837	33,777	0	60	0	60	0	33,837	0	0	0	938	08/31/2039	1.E
00191@-AA-5	Amazon (Oklahoma City Ok Trust Certifica		09/30/2022	SINKING PAYMENT		63,502	63,502	63,502	63,502	0	0	0	0	0	63,502	0	0	0	1,792	09/30/2039	1.E
00192J-AA-4	APS Resecuritization Tru-APS 2016-1 1A		09/01/2022	PAYDOWN		332,523	332,523	296,361	323,049	0	9,473	0	9,473	0	332,523	0	0	0	1,653	07/01/2057	1.A FE
00193*-AA-5	Amazon (Tulsa Ok) Trust Certificate		09/30/2022	SINKING PAYMENT		66,396	66,396	66,396	66,389	0	7	0	7	0	66,396	0	0	0	3,414	09/30/2039	1.E
00195#-AA-9	Amazon (Toledo Oh) Trust Certificate		09/30/2022	SINKING PAYMENT		111,525	111,525	111,525	111,525	0	0	0	0	0	111,525	0	0	0	2,654	10/31/2040	1.E
00225#-AA-3	Amazon (Grand Rapids, M Trust Certifica		09/30/2022	SINKING PAYMENT		31,271	31,271	31,271	31,271	0	0	0	0	0	31,271	0	0	0	854	09/30/2039	1.E
00255U-AA-3	AASET 2020-1 Trust-AASET 2020-1A A		08/15/2022	PAYDOWN		26,512	26,512	26,511	26,512	0	0	0	0	0	26,512	0	0	0	555	01/16/2040	2.A FE
00256D-AA-0	Aaset 2019-1 Trust-AASET 2019-1 A		08/15/2022	PAYDOWN		261,994	261,994	202,734	261,999	0	59,255	59,259	(4)	0	261,994	0	0	0	5,889	05/15/2039	4.C FE
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3		07/25/2022	PAYDOWN		86,358	86,358	79,665	81,787	0	4,570	0	4,570	0	86,358	0	0	0	584	07/25/2035	1.A FE
00436M-AA-3	Accelerated Assets 2018---AALLC 2018-1 A		09/02/2022	PAYDOWN		218,028	218,028	217,973	217,989	0	39	0	39	0	218,028	0	0	0	5,638	12/02/2033	1.F FE
004375-FG-1	ACCREDITED MORTGAGE LOAN-ACCR 2006-1 A4		09/26/2022	PAYDOWN		1,026,297	1,026,297	879,743	992,451	0	33,847	0	33,847	0	1,026,297	0	0	0	5,636	04/25/2036	1.A FM
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		09/15/2022	PAYDOWN		212,830	212,830	213,188	213,055	0	(225)	0	(225)	0	212,830	0	0	0	6,825	11/15/2048	1.F FE
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		09/01/2022	PAYDOWN		58,436	58,436	54,674	54,625	0	3,811	0	3,811	0	58,436	0	0	0	1,406	06/01/2035	1.A FM
007036-SE-7	Adjustable Rate Mortgage-ARMT 2005-9 5A1		09/26/2022	PAYDOWN		86,129	86,129	60,082	71,918	0	14,211	0	14,211	0	86,129	0	0	0	788	11/25/2035	1.A FM
007030-AD-4	Adjustable Rate Mortgage-ARMT 2006-3 4A1		09/26/2022	PAYDOWN		145,159	145,159	103,199	76,307	0	68,852	0	68,852	0	145,159	0	0	0	894	08/25/2036	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
00833M-AA-2	Affirm Asset Securitizat-AFFRM 2021-A A		09/15/2022	PAYDOWN		1,460,507	1,460,507	1,460,292	1,457,647	0	2,861	0	2,861	0	1,460,507	0	0	0	9,574	08/15/2025	1.C FE
009098-A*-5	Air Cargo Logistics Ft W Lease-Collatera		09/10/2022	SINKING PAYMENT		23,592	23,592	23,592	23,593	0	0	0	0	0	23,592	0	0	0	852	11/10/2039	1.E
00910G-A*-4	Air Cargo Logistics Ctl Trust Certificat		09/10/2022	SINKING PAYMENT		33,107	33,107	33,107	33,107	0	0	0	0	0	33,107	0	0	0	(552)	02/10/2041	1.E
00981@-AA-9	Akron Childrens Hospital Trust Certifica		09/15/2022	SINKING PAYMENT		25,099	25,099	25,350	25,341	0	(241)	0	(241)	0	25,099	0	0	0	718	08/15/2050	1.F
015271-AN-9	Alexandria Real Estate E-SENIOR UNSECURE		08/15/2022	WELLS FARGO		5,069,850	5,000,000	4,995,800	4,997,184	0	(87)	0	(87)	0	4,997,096	0	72,754	72,754	265,028	07/01/2030	2.A FE
021441-AF-7	Altera Corp-SENIOR UNSECURED		09/06/2022	CALL 100.388		10,038,800	10,000,000	9,874,300	9,972,562	0	9,479	0	9,479	0	9,982,041	0	56,759	56,759	331,417	11/15/2023	1.E FE
02146P-AF-2	Alternative Loan Trust 2-CWALT 2006-HY12		09/01/2022	PAYDOWN		99,294	99,294	63,693	66,615	0	32,679	0	32,679	0	99,294	0	0	0	2,045	08/01/2036	1.A FM
02146T-AL-1	Alternative Loan Trust 2-CWALT 2006-24CB		09/01/2022	PAYDOWN		9,567	12,423	8,368	6,582	0	4,904	0	4,904	0	9,567	0	0	0	465	08/01/2036	1.D FM
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		09/01/2022	PAYDOWN		0	628	440	445	0	0	5	(5)	0	0	0	0	0	28	09/01/2036	4.B FM
02147X-AR-8	Alternative Loan Trust 2-CWALT 2006-32CB		09/01/2022	PAYDOWN		18,219	25,126	19,174	19,341	0	4,161	156	4,005	0	18,219	0	0	0	859	11/01/2036	4.B FM
02150V-AA-3	Alternative Loan Trust 2-CWALT 2007-HY7C		09/26/2022	PAYDOWN		33,164	32,264	26,070	27,336	0	5,202	0	5,202	0	33,164	0	0	0	228	08/25/2037	1.A FM
02152A-AS-8	Alternative Loan Trust 2-CWALT 2007-16CB		09/25/2022	PAYDOWN		84,815	85,828	54,501	52,097	0	33,485	0	33,485	0	84,815	0	0	0	651	08/25/2037	1.D FM
02377U-AB-0	AMERICAN AIRLINES 2013-2-FIRST LIEN		07/15/2022	SINKING PAYMENT		64,369	64,369	64,369	64,388	0	(19)	0	(19)	0	64,369	0	0	0	3,186	01/15/2023	3.B FE
024836-AG-3	American Campus Communit-SENIOR UNSECURE		08/24/2022	CALL 104.241		9,381,690	9,000,000	8,965,520	8,970,390	0	1,744	0	1,744	0	8,972,134	0	409,556	409,556	372,000	01/30/2031	2.B FE
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		09/26/2022	PAYDOWN		10,048	10,048	7,536	5,188	0	4,860	0	4,860	0	10,048	0	0	0	67	10/25/2046	1.D FM
02660T-AR-4	American Home Mortgage I-AHM 2004-1 4A		09/01/2022	PAYDOWN		190,209	190,209	188,069	185,046	0	5,163	0	5,163	0	190,209	0	0	0	3,306	04/01/2044	1.A FM
02660T-CS-0	American Home Mortgage I-AHM 2004-4 4A		07/01/2022	PAYDOWN		6,351	6,351	5,434	5,787	0	564	0	564	0	6,351	0	0	0	265	02/01/2045	1.A FM
02660T-DH-3	American Home Mortgage I-AHM 2005-1 6A		09/01/2022	PAYDOWN		40,970	40,970	35,695	37,790	0	3,180	0	3,180	0	40,970	0	0	0	795	06/01/2045	1.A FM
02660T-EK-5	American Home Mortgage I-AHM 2005-2 1A1		09/26/2022	PAYDOWN		104,907	104,907	98,187	98,510	0	6,397	0	6,397	0	104,907	0	0	0	950	09/25/2045	1.A FM
02660V-AE-8	American Home Mortgage A-AHMA 2005-1 3A1		09/26/2022	PAYDOWN		1,687	1,687	1,376	1,519	0	168	0	168	0	1,687	0	0	0	14	11/25/2035	1.A FM
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		09/01/2022	VARIOUS		6,057,338	6,111,286	6,254,798	6,150,840	0	(8,098)	0	(8,098)	0	6,142,742	0	(85,404)	(85,404)	155,486	10/01/2036	1.A FE
02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2		09/01/2022	PAYDOWN		0	0	0	1	0	0	0	0	0	0	0	0	0	0	10/01/2052	6. *
026874-DD-6	American International G-SENIOR UNSECURE		07/25/2022	FTS		5,754,006	5,800,000	5,716,974	5,767,185	0	4,977	0	4,977	0	5,772,163	0	(18,157)	(18,157)	227,771	07/10/2025	2.B FE
026929-AA-7	American Home Mortgage I-AHM 2006-3 11A1		09/26/2022	PAYDOWN		41,680	41,680	32,667	33,392	0	8,288	0	8,288	0	41,680	0	0	0	331	12/25/2046	1.A FM
03072S-RC-1	Ameriquest Mortgage Secu-AMSI 2004-FR1W		09/01/2022	PAYDOWN		38,501	38,501	37,346	37,753	0	749	0	749	0	38,501	0	0	0	974	05/01/2034	1.A FM
032095-AH-4	Amphenol Corp-SENIOR UNSECURED		07/19/2022	JANE		9,857,900	10,000,000	9,990,400	9,992,834	0	295	0	295	0	9,993,129	0	(135,229)	(135,229)	277,917	06/01/2029	1.G FE
03215P-DM-8	Amresco Residential Secu-AMRES 1998-1 A5		09/01/2022	PAYDOWN		50,081	50,081	50,112	49,869	0	212	0	212	0	50,081	0	0	0	2,441	10/01/2027	1.A FM
03235T-AA-5	Amur Finance VI LLC-ACEF 2014-1A A		08/20/2022	PAYDOWN		6,751	6,751	6,751	2,579	0	4,172	0	4,172	0	6,751	0	0	0	351	12/20/2024	6. *
03464B-AA-6	Angel Oak Mortgage Trust-AOMT 2022-1 A1		09/01/2022	PAYDOWN		151,525	151,525	151,522	0	0	2	0	2	0	151,525	0	0	0	2,556	12/01/2066	1.A FE
03464B-AB-4	Angel Oak Mortgage Trust-AOMT 2022-1 A2		09/01/2022	PAYDOWN		432,928	432,928	432,924	0	0	4	0	4	0	432,928	0	0	0	8,027	12/01/2066	1.C FE
03464B-AC-2	Angel Oak Mortgage Trust-AOMT 2022-1 A3		09/01/2022	PAYDOWN		432,928	432,928	432,921	0	0	7	0	7	0	432,928	0	0	0	8,340	12/01/2066	1.F FE
03464P-AA-5	Angel Oak Mortgage Trust-AOMT 2022-2 A1		09/01/2022	PAYDOWN		686,054	686,054	683,641	0	0	2,413	0	2,413	0	686,054	0	0	0	14,616	01/01/2067	1.A FE
03464P-AB-3	Angel Oak Mortgage Trust-AOMT 2022-2 A2		09/01/2022	PAYDOWN		411,633	411,633	410,997	0	0	636	0	636	0	411,633	0	0	0	9,840	01/01/2067	1.C FE
03464P-AC-1	Angel Oak Mortgage Trust-AOMT 2022-2 A3		09/01/2022	PAYDOWN		411,633	411,633	410,598	0	0	1,035	0	1,035	0	411,633	0	0	0	10,106	01/01/2067	1.F FE
03464T-AA-7	Angel Oak Mortgage Trust-AOMT 2022-3 A1		09/01/2022	PAYDOWN		155,509	155,509	153,845	0	0	1,665	0	1,665	0	155,509	0	0	0	2,814	01/01/2067	1.A FE
03464T-AB-5	Angel Oak Mortgage Trust-AOMT 2022-3 A2		09/01/2022	PAYDOWN		103,673	103,673	101,461	0	0	2,212	0	2,212	0	103,673	0	0	0	1,806	01/01/2067	1.C FE
03765H-AA-9	Apollo Management Holdin-SENIOR UNSECURE		09/29/2022	BOFAMLSEC		1,125,796	1,158,000	1,154,781	1,157,154	0	229	0	229	0	1,157,383	0	(31,587)	(31,587)	38,986	05/30/2024	1.G FE
03765H-AB-7	Apollo Management Holdin-SENIOR UNSECURE		07/27/2022	VARIOUS		5,224,845	5,289,000	5,284,346	5,287,020	0	124	0	124	0	5,287,143	0	(62,298)	(62,298)	156,112	05/27/2026	1.G FE
038370-AA-0	Aqua Finance Trust 2019---AQFIT 2019-A A		09/15/2022	PAYDOWN		462,544	462,544	462,473	462,479	0	65	0	65	0	462,544	0	0	0	9,617	07/16/2040	1.F FE
038413-AA-8	Aqua Finance Trust 2020---AQFIT 2020-AA A		09/17/2022	PAYDOWN		440,065	440,065	439,984	439,992	0	74	0	74	0	440,065	0	0	0	5,563	07/17/2046	1.F FE
042498-AD-3	Army & Air Force Exchang Senior Note		09/15/2022	SINKING PAYMENT		42,317	42,317	42,317	42,317	0	0	0	0	0	42,317	0	0	0	1,339	10/15/2024	1.D
04285E-AC-1	Arroyo Mortgage Trust 20-ARRW 2022-2 A2		09/01/2022	PAYDOWN		137,118	137,118	132,754	0	0	4,365	0	4,365	0	137,118	0	0	0	1,435	07/01/2057	1.C FE
04285E-AD-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A3		09/01/2022	PAYDOWN		137,118	137,118	131,434	0	0	5,684	0	5,684	0	137,118	0	0	0	631	07/01/2057	1.F FE
04285E-AM-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A1		09/01/2022	PAYDOWN		131,853	131,853	130,258	0	0	1,594	0	1,594	0	131,853	0	0	0	1,396	07/01/2057	1.A FE
04544P-AD-1	Asset Backed Securities -ABSHE 2006-HE5		09/26/2022	PAYDOWN		499,858	499,858	324,813	425,846	0	74,012	0	74,012	0	499,858	0	0	0	3,264	07/25/2036	1.A FM
045487-AB-1	ASSOC BANC-CORP-SUBORDINATED NOTE		08/23/2022	MARKETAXESS FINANCIA		494,450	500,000	498,235	499,414	0	106	0	106	0	499,520	0	(5,070)	(5,070)	23,611	01/15/2025	2.A FE
04650Y-AA-8	Ambience Merger Sub Inc-SECURED		07/01/2022	JEFFERIESLLC		1,750,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(750,000)	(750,000)	119,844	07/15/2028	4.C FE
048677-AA-6	Atlantic Marine Corps Co-UNSECURED		09/30/2022	MATURITY		0	0	0	0	0	0	0	0	0	0	0	0	0	2,366	06/01/2022	1. FE
05178T-AA-9	Aurora Military Housing -SECURED		07/15/2022	SINKING PAYMENT		16,142	16,142	16,142	16,144	0	(2)	0	(2)	0	16,142	0	0	0	939	07/15/2034	1.F FE
05279@-AA-9	Autoliv ASP, Inc. Trust Certificate Tran		09/15/2022	SINKING PAYMENT		64,082	64,082	64,082	64,082	0	0	0	0	0	64,082	0	0	0	1,971	05/15/2034	2.B
053332-BA-9	AutoZone Inc-SENIOR UNSECURED		08/11/2022	WELLS FARGO		5,885,863	7,263,000	6,227,269	0	0	40,321	0	40,321	0	6,267,591	0	(381,728)	(381,728)	69,906	01/15/2031	2.B FE
05525C-AA-6	BAMLL Re-REMIC Trust 201-BAMLL 2013-FRR2		09/01/2022	MATURITY		8,000,000	8,000,000	6,050,000	7,778,680	0	221,320	0	221,320	0	8,000,000	0	0	0	0	09/01/2022	1.C PL
05532E-CE-3	BCAP LLC 2009-RR10 Trust-BCAP 2009-RR10		09/01/2022	PAYDOWN		16,586	17,438	5,016	5,016	0	11,774	0	11,774	0	16,586	0	0	0	638	06/01/2037	1.D FM
05532T-AF-9	BCAP LLC 2010-RR1 Trust-BCAP 2010-RR1 2A		09/01/2022	PAYDOWN		369,908	369,908	160,910	160,910	0	208,998	0	208,998	0	369,908	0	0	0	6,828	06/01/2045	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
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		09/01/2022	PAYDOWN		12,468	12,699	11,125	12,150	0	376	0	376	0	12,468	0	0	0	241	06/01/2037	3.B FM
05541D-AU-0	BCAP LLC 2012-RR8 Trust-BCAP 2012-RR8 4A		09/20/2022	PAYDOWN		222,806	222,806	184,093	215,433	0	7,373	0	7,373	0	222,806	0	0	0	1,120	11/20/2036	1.A FM
05545J-AJ-8	BCAP LLC 2015-RR3 Trust-BCAP 2015-RR3 4A		08/29/2022	PAYDOWN		111,496	111,496	99,510	110,183	0	1,313	0	1,313	0	111,496	0	0	0	603	02/27/2037	1.A FM
05553D-AB-7	BHG Securitization Trust-BHG 2022-B B		09/17/2022	PAYDOWN		11,055	11,055	11,055	0	0	0	0	0	0	11,055	0	0	0	103	06/18/2035	1.D FE
05553D-AD-3	BHG Securitization Trust-BHG 2022-B D		09/17/2022	PAYDOWN		5,527	5,527	5,367	0	0	161	0	161	0	5,527	0	0	0	101	06/18/2035	2.B FE
05584A-AA-8	BRE Grand Islander Times-HGVGI 2017-1A A		09/25/2022	PAYDOWN		83,109	83,109	83,088	83,096	0	13	0	13	0	83,109	0	0	0	1,625	05/25/2029	1.F FE
05586*-AA-9	BGS Spartanburg 2017 Trust Certificate		09/15/2022	SINKING PAYMENT		106,354	106,354	106,354	106,354	0	0	0	0	0	106,354	0	0	0	4,483	07/15/2032	2.A S
05587*-AA-8	BGS Fedex Series 2017A Trust Certificate		09/15/2022	SINKING PAYMENT		95,611	95,611	95,611	95,615	0	(3)	0	(3)	0	95,611	0	0	0	2,726	03/15/2037	1.E PL
05588*-AA-7	BGS Huntersville 2017 Trust Certificate		09/15/2022	SINKING PAYMENT		85,106	85,106	85,106	85,106	0	0	0	0	0	85,106	0	0	0	2,514	05/15/2038	2.C S
05590*-AA-9	BPHQ 2017 Trust Certificate BP Corp Nort		09/15/2022	SINKING PAYMENT		47,172	47,172	47,172	47,172	0	0	0	0	0	47,172	0	0	0	2,379	11/15/2032	1.F
05607Y-AJ-0	B2R Mortgage Trust 2015--B2R 2015-1 B		09/01/2022	PAYDOWN		1,211,662	1,211,662	1,247,931	1,222,284	0	(10,621)	0	(10,621)	0	1,211,662	0	0	0	77,775	05/01/2048	1.B FE
05609K-AL-3	BX Commercial Mortgage T-BX 2021-XL2 F		07/15/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2038	1.A
058927-AG-9	Banc of America Funding -BAFC 2006-A 3A2		09/01/2022	PAYDOWN		11,429	11,510	10,048	10,531	0	970	0	970	0	11,429	0	0	0	377	02/01/2036	3.B FM
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		09/01/2022	PAYDOWN		29,254	36,520	29,784	27,266	0	7,755	0	7,755	0	29,254	0	0	0	1,125	03/01/2036	1.D FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		09/01/2022	PAYDOWN		7,184	7,184	6,991	0	0	189	19	170	0	7,184	0	0	0	241	03/01/2036	3.B FM
058931-BL-9	Banc of America Funding -BAFC 2006-3 5A8		09/01/2022	PAYDOWN		4,099	4,253	4,317	3,790	0	447	0	447	0	4,099	0	0	0	168	03/01/2036	1.D FM
058933-AN-2	Banc of America Funding -BAFC 2006-D 5A1		09/01/2022	PAYDOWN		13,917	13,951	13,376	12,840	0	1,106	0	1,106	0	13,917	0	0	0	243	05/01/2036	1.D FM
05946X-R7-0	Banc of America Funding -BAFC 2005-7 2A2		09/25/2022	PAYDOWN		0	0	30,756	0	0	0	0	0	0	0	0	0	0	3,495	11/25/2035	5.A FE
05946X-XP-3	Banc of America Funding -BAFC 2005-E 3A1		09/01/2022	PAYDOWN		19,582	20,883	20,479	20,278	0	180	0	180	0	19,582	0	0	0	339	05/01/2035	3.B FM
05946X-Y7-2	Banc of America Funding -BAFC 2005-8 2A8		07/01/2022	PAYDOWN		(90)	3,555	3,571	3,690	0	(136)	0	(136)	0	(90)	0	0	0	66	01/01/2036	2.B FM
05946X-YV-9	Banc of America Funding -BAFC 2005-F 2A1		09/01/2022	PAYDOWN		8,573	10,678	9,951	10,791	0	(232)	0	(232)	0	8,573	0	0	0	321	09/01/2035	3.B FM
05948X-T2-7	Banc of America Mortgage-BOAMS 2004-A 2A		09/01/2022	PAYDOWN		6,906	6,906	6,802	6,603	0	303	0	303	0	6,906	0	0	0	116	02/01/2034	1.A FM
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A		09/01/2022	PAYDOWN		29,474	29,474	28,498	28,568	0	907	0	907	0	29,474	0	0	0	455	02/01/2035	1.A FM
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		09/01/2022	PAYDOWN		39,838	39,838	38,792	39,052	0	785	0	785	0	39,838	0	0	0	613	02/01/2035	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		08/01/2022	PAYDOWN		4,427	5,497	5,354	5,019	0	376	0	376	0	4,427	0	0	0	178	09/01/2035	3.B FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		09/01/2022	PAYDOWN		94,138	95,766	84,063	92,344	0	10,685	7,932	2,753	0	94,138	0	0	0	1,545	10/01/2035	1.D FM
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		08/01/2022	PAYDOWN		868	868	848	890	0	(22)	0	(22)	0	868	0	0	0	10	11/01/2035	3.B FM
05949C-KX-3	Banc of America Mortgage-BOAMS 2005-J 4A		07/01/2022	PAYDOWN		20,640	20,727	18,654	18,619	0	2,097	0	2,097	0	20,640	0	0	0	319	11/01/2035	1.A FM
05949C-PP-5	Banc of America Mortgage-BOAMS 2005-L 4A		09/01/2022	PAYDOWN		395,730	280,657	265,572	264,495	0	27,266	0	27,266	0	395,730	0	0	0	5,040	01/01/2036	1.D FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		08/01/2022	PAYDOWN		107,438	107,438	117,270	0	0	(9,832)	0	(9,832)	0	107,438	0	0	0	3,084	01/01/2036	1.A FM
05950F-AD-7	Banc of America Funding -BAFC 2006-4 A4		09/25/2022	PAYDOWN		0	0	15,493	0	0	0	0	0	0	0	0	0	0	186	07/25/2036	6. *
05950M-AJ-9	Banc of America Funding -BAFC 2006-G 3A3		09/01/2022	PAYDOWN		379,674	379,674	364,012	341,743	0	37,931	0	37,931	0	379,674	0	0	0	7,050	07/01/2036	1.A FM
05950P-AF-0	Banc of America Funding -BAFC 2006-H 2A3		09/01/2022	PAYDOWN		8,160	17,614	15,429	13,475	0	2,530	0	2,530	0	8,160	0	0	0	706	09/01/2046	1.D FM
05950R-BG-3	Banc of America Funding -BAFC 2006-6 3A2		09/25/2022	PAYDOWN		0	0	2,913	0	0	0	0	0	0	0	0	0	0	34	08/25/2036	6. *
05950T-AC-9	Banc of America Mortgage-BOAMS 2006-B 2A		07/20/2022	PAYDOWN		130	0	20	0	0	20	0	20	0	107	0	23	23	4	11/01/2046	1.D FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		09/01/2022	PAYDOWN		1,902	1,901	1,806	1,480	0	418	0	418	0	1,902	0	0	0	52	01/01/2037	1.D FM
05951K-AN-3	Banc of America Funding -BAFC 2006-7 1A1		09/01/2022	PAYDOWN		27,904	61,953	55,762	57,593	0	4,837	3,111	1,726	0	27,904	0	0	0	2,134	09/01/2036	2.B FM
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		09/01/2022	PAYDOWN		895	857	811	645	0	218	0	218	0	895	0	0	0	26	10/01/2036	1.D FM
05951V-AV-1	Banc of America Funding -BAFC 2006-I 6A1		09/20/2022	PAYDOWN		31,935	25,982	21,421	21,290	0	5,758	0	5,758	0	31,935	0	0	0	221	12/20/2046	1.A FM
059522-AA-0	Banc of America Funding -BAFC 2007-C 6A1		09/20/2022	PAYDOWN		229,319	229,319	197,214	216,374	0	12,946	0	12,946	0	229,319	0	0	0	1,381	05/20/2047	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		09/01/2022	PAYDOWN		103,497	100,307	92,510	91,474	0	9,457	0	9,457	0	103,497	0	0	0	1,841	05/01/2036	1.D FM
059523-AN-0	Banc of America Funding -BAFC 2007-5 4A3		09/25/2022	PAYDOWN		0	0	327,316	61,836	0	(7,925)	0	(7,925)	0	0	0	0	0	24,763	07/25/2037	6. *
059523-AX-8	Banc of America Funding -BAFC 2007-5 7A1		09/01/2022	PAYDOWN		0	22,605	13,189	14,276	0	(1,087)	0	(1,087)	0	0	0	0	0	130	07/01/2047	1.D FM
05952G-AT-8	Banc of America Funding -BAFC 2007-D 3A1		09/01/2022	PAYDOWN		1,714	(3,298)	(3,232)	(3,153)	0	221	0	221	0	1,714	0	0	0	(70)	06/01/2037	1.D FM
05952G-AV-3	Banc of America Funding -BAFC 2007-D 3A3		08/01/2022	PAYDOWN		2,852	3,359	3,292	3,211	0	131	0	131	0	2,852	0	0	0	68	06/01/2037	2.B FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		09/01/2022	PAYDOWN		9,611	9,277	8,107	7,598	0	1,756	0	1,756	0	9,611	0	0	0	407	05/01/2037	1.A FM
05954D-AL-0	Banc of America Funding -BAFC 2007-E 6A1		09/01/2022	PAYDOWN		201	201	174	163	0	39	0	39	0	201	0	0	0	6	09/01/2037	1.A FM
05956E-AB-8	Banc of America Funding -BAFC 2010-R6 1A		09/01/2022	PAYDOWN		48,928	48,928	48,194	48,695	0	233	0	233	0	48,928	0	0	0	1,605	02/01/2035	1.A FM
05990E-AD-2	Banc of America Funding -BAFC 2012-R6 2A		09/27/2022	PAYDOWN		57,006	56,225	48,930	54,120	0	2,665	0	2,665	0	57,006	0	0	0	515	07/26/2036	1.A FM
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		09/01/2022	PAYDOWN		76,480	77,868	49,269	43,976	0	33,198	0	33,198	0	76,480	0	0	0	2,778	08/01/2037	1.D FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		09/01/2022	PAYDOWN		86,949	86,949	84,531	82,772	0	4,177	0	4,177	0	86,949	0	0	0	1,379	07/01/2035	1.A FM
05990H-AT-0	Banc of America Funding -BAFC 2010-R2 4A		09/01/2022	PAYDOWN		0	6,145	4,920	5,127	0	(208)	0	(208)	0	0	0	0	0	207	08/01/2036	1.D FM
06424#-AA-1	Bank Of America (Houston Pass-Thru Certi		09/15/2022	SINKING PAYMENT		90,307	90,307	90,862	90,756	0	(449)	0	(449)	0	90,307	0	0	0	2,084	12/31/2029	1.C S
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		09/01/2022	PAYDOWN		22,575	22,575	22,153	0	0	421	0	421	0	22,575	0	0	0	60	07/01/2052	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
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		09/01/2022	PAYDOWN		22,575	22,575	21,718	0	0	856	0	856	0	22,575	0	0	0	60	07/01/2052	1.C FE
06744D-AC-3	Barclays Mortgage Loan T-BARC 2022-NQM1		09/01/2022	PAYDOWN		63,480	63,480	60,258	0	0	3,222	0	3,222	0	63,480	0	0	0	241	07/01/2052	1.F FE
06744Y-AA-1	Barclays Mortgage Loan T-BARC 2022-INV1		09/01/2022	PAYDOWN		279,867	279,867	279,863	0	0	4	0	4	0	279,867	0	0	0	5,706	02/01/2062	1.A FE
071813-BY-4	Baxter International Inc-SENIOR UNSECURE		08/09/2022	JANE		7,275,600	7,500,000	7,508,575	7,507,489	0	(483)	0	(483)	0	7,507,006	0	(231,406)	(231,406)	255,104	04/01/2030	2.B FE
07274N-AL-7	Bayer US Finance II LLC-SENIOR UNSECURED		09/20/2022	JEFFERIESLLC		8,440,380	9,000,000	8,686,080	8,769,056	0	20,239	0	20,239	0	8,789,295	0	(348,915)	(348,915)	302,969	12/15/2028	2.B FE
07325D-AF-1	Bayview Financial Mortga-BAYV 2006-C 1A5		09/01/2022	PAYDOWN		13,369	13,369	11,252	13,914	0	1,571	2,117	(546)	0	13,369	0	0	0	319	11/01/2036	1.D FM
07325V-AE-4	Bayview Financial Acquis-BAYV 2007-A 1A4		09/01/2022	PAYDOWN		18,304	18,304	15,376	16,435	0	1,869	0	1,869	0	18,304	0	0	0	992	05/01/2037	1.A FM
07331U-AM-0	Bayview Opportunity Mast-BOMFT 2017-SPL5		08/30/2022	CALL 99.08		7,728,240	7,800,000	5,850,000	6,185,203	0	67,363	0	67,363	0	6,252,567	0	1,475,673	1,475,673	275,275	06/28/2057	1.A
07384M-4K-5	Bear Stearns ARM Trust 2-BSARM 2004-10 2		09/01/2022	PAYDOWN		19,928	19,928	18,583	18,736	0	1,192	0	1,192	0	19,928	0	0	0	363	01/01/2035	1.A FM
07384M-Q8-8	Bear Stearns ARM Trust 2-BSARM 2004-3 2A		09/01/2022	PAYDOWN		12,711	12,711	12,751	12,657	0	54	0	54	0	12,711	0	0	0	319	07/01/2034	1.A FM
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		09/01/2022	PAYDOWN		57,951	57,951	58,203	57,271	0	679	0	679	0	57,951	0	0	0	1,041	07/01/2034	1.A FM
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		09/01/2022	PAYDOWN		41,273	41,273	41,711	40,888	0	385	0	385	0	41,273	0	0	0	1,462	09/01/2033	1.A FM
07384Y-TL-0	Bear Stearns Asset Backe-BSABS 2004-SD2		09/01/2022	PAYDOWN		8,144	8,144	8,236	8,233	0	(90)	0	(90)	0	8,144	0	0	0	167	03/01/2044	1.A FM
07386H-PD-7	Bear Stearns ALT-A Trust-BALTA 2004-12 2		09/01/2022	PAYDOWN		2,826	2,826	2,593	2,578	0	248	0	248	0	2,826	0	0	0	55	01/01/2035	1.A FM
07386H-QZ-7	Bear Stearns ALT-A Trust-BALTA 2005-2 2A		09/01/2022	PAYDOWN		136,534	136,538	117,042	107,080	0	29,872	0	29,872	0	136,534	0	0	0	2,505	04/01/2035	1.D FM
07386H-UG-4	Bear Stearns ALT-A Trust-BALTA 2005-5 21		09/01/2022	PAYDOWN		120	120	109	110	0	10	0	10	0	120	0	0	0	2	07/01/2035	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		09/01/2022	PAYDOWN		24,446	24,446	17,062	17,062	0	7,440	0	7,440	0	24,446	0	0	0	441	01/01/2047	1.D FM
07386Y-AE-4	Bear Stearns ARM Trust 2-BSARM 2007-5 3A		09/01/2022	PAYDOWN		297,874	269,000	259,585	259,528	0	10,432	0	10,432	0	297,874	0	0	0	4,388	08/01/2047	1.A FM
073870-AG-2	Bear Stearns ALT-A Trust-BALTA 2007-2 2A		08/01/2022	PAYDOWN		2,580	1,991	1,055	859	0	1,485	0	1,485	0	2,580	0	0	0	29	04/01/2037	1.D FM
073877-CS-9	Bear Stearns Asset Backe-BSABS 2005-SD3		09/26/2022	PAYDOWN		670,391	670,391	538,931	667,801	0	2,590	0	2,590	0	670,391	0	0	0	7,346	07/25/2035	1.A FM
073879-GN-2	Bear Stearns Asset Backe-BSABS 2004-AC5		09/25/2022	PAYDOWN		17,529	17,529	13,103	14,086	0	3,443	0	3,443	0	17,529	0	0	0	55	10/25/2034	1.D FM
073880-AD-8	Bear Stearns ARM Trust 2-BSARM 2007-1 2A		09/01/2022	PAYDOWN		66,936	67,185	64,376	66,581	0	3,037	2,756	281	0	66,936	0	0	0	1,093	02/01/2047	2.B FM
073880-AG-1	Bear Stearns ARM Trust 2-BSARM 2007-1 3A		08/01/2022	PAYDOWN		80,866	78,172	65,888	60,419	0	18,541	0	18,541	0	80,866	0	0	0	1,665	02/01/2047	1.D FM
07389N-AC-9	Bear Stearns Asset Backe-BSABS 2006-SD4		09/01/2022	PAYDOWN		102,824	102,824	92,317	80,117	0	22,707	0	22,707	0	102,824	0	0	0	1,700	10/01/2036	1.D FM
07401C-AS-2	Bear Stearns ARM Trust 2-BSARM 2007-4 21		09/01/2022	PAYDOWN		129,532	34,543	32,816	33,381	0	6,774	0	6,774	0	129,532	0	0	0	2,448	06/01/2047	2.B FM
084423-AP-7	BERKLEY (WR) CORPORATION-SR UNSECURED		09/20/2022	AMHERST SECURITIES		3,172,740	3,000,000	3,459,630	3,385,403	0	(12,609)	0	(12,609)	0	3,372,794	0	(200,054)	(200,054)	206,771	02/15/2037	2.A FE
08888F-AA-4	Bidtellect, Inc. Promissory Note		07/11/2022	MATURITY		(1,963,415)	(1,963,415)	(1,963,415)	(1,963,415)	0	0	0	0	0	(1,963,415)	0	0	0	0	06/30/2023	5.B Z
090572-AQ-1	Bio-Rad Laboratories Inc-SENIOR UNSECURE		08/25/2022	JP MORGAN SECURITIES		22,524,320	25,000,000	24,719,250	0	0	10,623	0	10,623	0	24,729,873	0	(2,205,553)	(2,205,553)	448,522	03/15/2032	2.B FE
090572-AR-9	Bio-Rad Laboratories Inc-SENIOR UNSECURE		07/11/2022	MORGAN		10,807,254	11,440,000	11,191,638	0	0	12,172	0	12,172	0	11,203,810	0	(396,556)	(396,556)	137,375	03/15/2027	2.B FE
09256B-AD-9	Blackstone Holdings Fina-SENIOR UNSECURE		09/13/2022	JP MORGAN SECURITIES		34,139,438	34,225,000	35,723,610	34,442,185	0	(135,987)	0	(135,987)	0	34,306,199	0	(166,761)	(166,761)	1,761,161	02/15/2023	1.E FE
09257W-AC-4	Blackstone Mortgage Trus-SENIOR UNSECURE		08/16/2022	ODEON CAPITAL GROUP		1,997,500	2,000,000	1,970,000	1,992,070	0	4,081	0	4,081	0	1,996,152	0	1,348	1,348	87,875	03/15/2023	3.C PL
09261H-AA-5	Blackstone Private Credi-SENIOR UNSECURE		07/08/2022	EXCHANGE OFFER		8,965,371	9,129,000	8,924,865	0	0	40,506	0	40,506	0	8,965,371	0	0	0	143,338	09/15/2024	2.C FE
09261H-AG-2	Blackstone Private Credi-SENIOR UNSECURE		07/08/2022	EXCHANGE OFFER		7,459,125	7,500,000	7,449,750	0	0	9,375	0	9,375	0	7,459,125	0	0	0	125,333	11/22/2024	2.C FE
09261L-AD-0	Blackstone Secured Lendi-SENIOR UNSECURE		08/23/2022	BARCLAYS CAPITAL INC		11,834,040	12,000,000	11,948,520	11,972,886	0	11,001	0	11,001	0	11,983,887	0	(149,847)	(149,847)	487,883	07/14/2023	2.C FE
09261X-AF-9	Blackstone Secured Lendi-SENIOR UNSECURE		07/14/2022	EXCHANGE OFFER		9,987,433	10,000,000	9,986,100	9,986,545	0	889	0	889	0	9,987,433	0	0	0	213,750	09/30/2028	2.C FE
097023-CT-0	Boeing Co/The-SENIOR UNSECURED		08/04/2022	JEFFERIESLLC		17,697,400	17,500,000	18,943,900	0	0	(238,601)	0	(238,601)	0	18,705,299	0	(1,007,899)	(1,007,899)	656,432	05/01/2025	2.C FE
09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2		07/20/2022	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	575	10/20/2050	2.B FE
09774X-AU-6	BCMSC Trust 1999-A-BCM 1999-A A3		09/01/2022	PAYDOWN		5,545	5,545	5,315	5,524	0	21	0	21	0	5,545	0	0	0	222	03/01/2029	6. *
10568K-AA-6	BRAVO Residential Fundin-BRAVO 2022-NQM2		09/01/2022	PAYDOWN		523,782	523,782	523,774	0	0	8	0	8	0	523,782	0	0	0	3,868	11/01/2061	1.A FE
10568K-AB-4	BRAVO Residential Fundin-BRAVO 2022-NQM2		09/01/2022	PAYDOWN		234,161	234,161	234,158	0	0	4	0	4	0	234,161	0	0	0	1,578	11/01/2061	1.C FE
10569F-AC-2	BRAVO Residential Fundin-BRAVO 2022-NQM1		09/01/2022	PAYDOWN		570,682	570,682	570,250	0	0	432	0	432	0	570,682	0	0	0	15,876	09/01/2061	1.F FE
11042A-AA-2	BRITISH AIR 13-1 A PTT-FIRST LIEN		09/20/2022	SINKING PAYMENT		423,661	423,661	424,149	423,866	0	(206)	0	(206)	0	423,661	0	0	0	14,696	06/20/2024	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT-FIRST LIEN		08/15/2022	SINKING PAYMENT		51,228	51,228	51,228	51,220	0	8	0	8	0	51,228	0	0	0	1,633	11/15/2032	1.G FE
11133T-AD-5	Broadridge Financial Sol-SENIOR UNSECURE		08/11/2022	JP MORGAN SECURITIES		5,483,825	6,097,000	5,176,787	5,315,043	0	51,136	0	51,136	0	5,366,179	0	117,646	117,646	124,751	12/01/2029	2.A FE
11135F-BD-2	Broadcom Inc-SENIOR UNSECURED		08/22/2022	BOFAMLSEC		9,846,200	10,000,000	9,955,500	9,962,461	0	2,482	0	2,482	0	9,964,943	0	(118,743)	(118,743)	429,167	04/15/2030	2.C FE
115236-AA-9	BROWN & BROWN INC-SENIOR UNSECURED NOTE		09/22/2022	WELLS FARGO		4,912,150	5,000,000	4,984,250	4,995,269	0	1,368	0	1,368	0	4,996,638	0	(84,488)	(84,488)	216,417	09/15/2024	2.C FE
11750*-AA-7	Bryan Health (Kearney NE Senior Secured		09/15/2022	SINKING PAYMENT		26,252	26,252	26,252	0	0	0	0	0	0	26,252	0	0	0	363	12/15/2046	1.D Z
12189P-AJ-1	Burlington Northern and -FIRST LIEN		07/15/2022	MATURITY		61,348	61,348	72,263	63,509	0	(2,162)	0	(2,162)	0	61,348	0	0	0	4,127	07/15/2022	1.B FE
12327A-AA-6	Business Jet Securities -BJETS 2022-1A A		09/15/2022	PAYDOWN		204,303	204,303	198,206	0	0	6,097	0	6,097	0	204,303	0	0	0	3,246	06/15/2037	1.G FE
12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		09/15/2022	PAYDOWN		239,238	239,238	239,235	239,236	0	2	0	2	0	239,238	0	0	0	4,670	11/15/2035	1.G FE
12479R-AE-7	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		09/15/2022	PAYDOWN		13,899	13,899	13,933	13,912	0	(12)	0	(12)	0	13,899	0	0	0	403	04/15/2047	1.E FE
12489W-JQ-8	Credit-Based Asset Servi-CBASS 2004-CB4		09/01/2022	PAYDOWN		1,498	1,498	1,494	1,486	0	13	0	13	0	1,498	0	0	0	33	05/01/2035	1.A FM
12510H-AB-6	CARS-DB4 LP-CAUTO 2020-1A A2		09/15/2022	PAYDOWN		7,118	7,118	7,117	7,117	0	1	0	1	0	7,118	0	0	0	150	02/15/2050	1.A FE
12510H-AC-4	Capital Automotive Reit-CAUTO 2020-1A A3		09/15/2022	PAYDOWN		7,415	7,415	7,410	7,409	0	6	0	6	0	7,415	0	0	0	167	02/15/2050	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
12510H-AF-7	Capital Automotive Reit-CAUTO 2020-1A A6		09/15/2022	PAYDOWN		979	979	890	0	0	90	0	90	0	979	0	0	0	3	02/15/2050	1.E FE
12510H-AM-2	CARS-DB5 LP-CAUTO 2021-1A A3		09/15/2022	PAYDOWN		1,444	1,444	1,284	0	0	159	0	159	0	1,444	0	0	0	7	08/15/2051	1.E FE
12510H-AN-0	Capital Automotive REIT-CAUTO 2021-1A A4		09/15/2022	PAYDOWN		11,250	11,250	10,732	2,811	0	518	0	518	0	11,250	0	0	0	183	08/15/2051	1.E FE
12510H-AQ-3	Capital Automotive REIT-CAUTO 2022-1A A2		09/15/2022	PAYDOWN		128,750	128,750	128,005	0	0	745	0	745	0	128,750	0	0	0	1,973	03/15/2052	1.E FE
12529L-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		09/25/2022	PAYDOWN		3,764,262	3,764,262	3,764,260	3,736,576	0	27,685	0	27,685	0	3,764,262	0	0	0	23,574	12/26/2030	1.A FE
12530M-AB-1	CF Hippolyta Issuer LLC-SERIES 20-1 CLAS		09/15/2022	PAYDOWN		15,041	15,041	15,034	15,034	0	8	0	8	0	15,041	0	0	0	193	07/15/2060	1.D FE
12531W-BA-9	CFCRE 2016-3 MTG TR PASS THRU CTF CL A-2		09/01/2022	PAYDOWN		498,307	498,307	503,284	500,126	0	(1,819)	0	(1,819)	0	498,307	0	0	0	8,967	01/01/2048	1.A
12543J-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4		09/01/2022	PAYDOWN		4,303	4,303	4,209	2,365	0	1,943	0	1,943	0	4,303	0	0	0	294	06/01/2036	1.D FM
12543X-AD-8	CHL Mortgage Pass-Throug-CWHL 2006-19 1A		08/01/2022	PAYDOWN		48,398	48,722	44,812	32,145	0	16,586	0	16,586	0	48,398	0	0	0	1,852	01/01/2037	1.D FM
12544B-AE-3	CHL Mortgage Pass-Throug-CWHL 2007-HY5 3		09/01/2022	PAYDOWN		5,404	5,404	4,206	4,245	0	1,147	0	1,147	0	5,404	0	0	0	118	09/01/2037	1.D FM
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7		08/01/2022	PAYDOWN		1,569	1,078	720	0	0	498	46	452	0	1,569	0	0	0	24	09/01/2037	1.D FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A		09/01/2022	PAYDOWN		4,048	4,036	5,044	5,044	0	2,508	0	2,508	0	4,048	0	0	0	79	11/01/2037	1.A FM
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		09/01/2022	PAYDOWN		16,664	16,662	8,505	0	0	7,813	344	7,469	0	16,664	0	0	0	(79,351)	07/01/2037	1.D FM
12546Y-AA-9	CHNGE Mortgage Trust-CHNGE 2022-2 A1		09/01/2022	PAYDOWN		2,377,894	2,377,894	2,377,874	0	0	20	0	20	0	2,377,894	0	0	0	45,967	03/01/2067	1.F FE
125523-AH-3	Cigna Corp-SENIOR UNSECURED		09/13/2022	VARIOUS		37,495,419	37,950,000	38,972,550	22,841,592	0	(85,570)	0	(85,570)	0	38,949,861	0	(1,454,442)	(1,454,442)	1,333,099	10/15/2028	2.A FE
125585-AF-6	CIT Group Securitization-CIT 1995-1 A5		08/15/2022	VARIOUS		8,108	8,108	8,113	27,410	0	(19,302)	0	(19,302)	0	8,108	0	0	0	478	08/15/2022	1.A Z
12558M-AG-7	CIT Home Equity Loan Tru-CITHE 2002-1 AF		09/01/2022	PAYDOWN		13,737	13,737	14,063	13,545	0	192	0	192	0	13,737	0	0	0	568	02/01/2030	1.A FM
12563L-AS-6	CLI Funding VI LLC-2020-3A A		09/18/2022	PAYDOWN		116,667	116,667	116,643	116,644	0	23	0	23	0	116,667	0	0	0	1,639	10/18/2045	1.F FE
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		09/01/2022	PAYDOWN		299,093	299,093	302,458	302,468	0	(3,375)	0	(3,375)	0	299,093	0	0	0	4,823	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		09/01/2022	PAYDOWN		185,978	185,978	190,860	190,836	0	(4,857)	0	(4,857)	0	185,978	0	0	0	3,045	03/01/2051	1.A
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		09/01/2022	PAYDOWN		8,696	9,516	9,518	9,620	0	(209)	102	(311)	0	8,696	0	0	0	388	02/01/2037	3.B FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		09/01/2022	PAYDOWN		31,577	32,984	29,552	32,089	0	2,728	2,552	176	0	31,577	0	0	0	1,144	02/01/2037	1.D FM
12566V-AE-2	CitiMortgage Alternative-CMALT 2007-A4 1		09/01/2022	PAYDOWN		15,465	19,103	16,688	16,356	0	2,213	0	2,213	0	15,465	0	0	0	685	04/01/2037	1.D FM
12566X-AM-0	CitiMortgage Alternative-CMALT 2007-A7 2		09/01/2022	PAYDOWN		24,709	28,283	27,879	28,294	0	144	415	(271)	0	24,709	0	0	0	1,139	07/01/2037	4.B FM
12569C-AB-7	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1		09/01/2022	PAYDOWN		7,628	7,628	7,610	0	0	17	0	17	0	7,628	0	0	0	37	06/01/2067	1.C FE
12569C-AC-5	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1		09/01/2022	PAYDOWN		15,891	15,891	15,665	0	0	226	0	226	0	15,891	0	0	0	77	06/01/2067	1.F FE
12575A-AB-3	CMFT Net Lease-CIMNL 2021-1 A2		09/20/2022	PAYDOWN		52,869	52,869	52,846	52,846	0	23	0	23	0	52,869	0	0	0	906	07/20/2051	1.A FE
12585@-AA-4	CHP (Fresno Ca) Trust Certificate		09/15/2022	SINKING PAYMENT		378,851	378,851	378,851	378,851	0	0	0	0	0	378,851	0	0	0	8,059	02/15/2028	1.F
12591K-AD-7	COMM 2013-CCRE12 Mortgag-COMM 2013-CR12		07/01/2022	PAYDOWN		194,807	194,807	196,747	194,997	0	(190)	0	(190)	0	194,807	0	0	0	4,721	10/01/2046	1.A
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		09/01/2022	PAYDOWN		602,541	602,541	606,472	603,884	0	(1,343)	0	(1,343)	0	602,541	0	0	0	15,476	07/01/2048	1.A
12598R-AA-1	COLT 2021-5 Mortgage Loa-COLT 2021-5 A1		09/01/2022	PAYDOWN		58,918	58,918	53,395	0	0	5,524	0	5,524	0	58,918	0	0	0	200	11/01/2066	1.A FE
12624K-AD-8	COMM 2012-CCRE2 MORTGAGE-COMM 2012-CR2 A		09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	10,335	08/01/2045	1. FM
12625U-BF-9	COMM 2013-CCRE9 Mortgage-COMM 2013-CR9 A		08/01/2022	PAYDOWN		257,822	257,822	267,113	259,182	0	(1,359)	0	(1,359)	0	257,822	0	0	0	7,015	07/01/2045	1.A
12626G-AF-0	COMM 2013-LC13 Mortgage -COMM 2013-LC13		09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	73	08/01/2046	1.
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		09/01/2022	PAYDOWN		35,296	35,296	10,098	10,866	0	25,077	647	24,430	0	35,296	0	0	0	335	12/01/2036	1.D FM
12632Q-AW-3	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	335	07/01/2047	1.
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		09/01/2022	PAYDOWN		24,980	24,980	8,840	8,885	0	16,184	90	16,094	0	24,980	0	0	0	254	04/01/2037	1.D FM
12640W-AC-4	CSMC Series 2008-3R-CSMC 2008-3R 1A2		09/01/2022	PAYDOWN		21,866	18,740	17,183	16,509	0	2,433	0	2,433	0	21,866	0	0	0	550	07/01/2037	1.D FM
126416-AB-2	CSMC 2022-NQM1-CSMC 2022-NQM1 A2		09/01/2022	PAYDOWN		250,682	250,682	250,678	0	0	4	0	4	0	250,682	0	0	0	3,801	11/01/2066	1.C FE
126416-AC-0	CSMC 2022-NQM1-CSMC 2022-NQM1 A3		09/01/2022	PAYDOWN		613,895	613,895	613,893	0	0	2	0	2	0	613,895	0	0	0	9,682	11/01/2066	1.F FE
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		09/01/2022	PAYDOWN		240,000	240,000	182,965	174,428	0	65,462	0	65,462	0	240,000	0	0	0	4,128	06/01/2036	1.D FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		09/01/2022	PAYDOWN		77,478	77,478	72,442	73,338	0	4,139	0	4,139	0	77,478	0	0	0	1,430	03/01/2043	1.A
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		09/01/2022	PAYDOWN		37,971	37,971	35,480	35,893	0	2,078	0	2,078	0	37,971	0	0	0	740	04/01/2043	1.A
12646X-AJ-1	CSMC Trust 2013-IVR3-CSMC 2013-IVR3 A2		09/01/2022	PAYDOWN		25,237	25,237	23,896	24,101	0	1,136	0	1,136	0	25,237	0	0	0	483	05/01/2043	1.A
12647G-BZ-0	CSMC Trust 2013-IVR4-CSMC 2013-IVR4 A20		09/01/2022	PAYDOWN		18,905	18,905	18,465	18,538	0	367	0	367	0	18,905	0	0	0	425	07/01/2043	1.A
12647H-BC-9	CSMC Trust 2013-8R-CSMC 2013-8R 4A2		09/28/2022	PAYDOWN		340,715	340,715	247,294	301,345	0	41,186	0	41,186	0	340,715	0	0	0	1,948	12/27/2036	1.A FM
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		09/01/2022	PAYDOWN		72,649	72,649	70,016	70,284	0	2,366	0	2,366	0	72,649	0	0	0	2,032	08/01/2043	1.A
12648H-BB-0	CSMC Trust 2014-IVR2-CSMC 2014-IVR2 B1		09/01/2022	PAYDOWN		128,825	128,825	126,248	126,352	0	2,472	0	2,472	0	128,825	0	0	0	3,235	04/01/2044	1.A
12648T-AQ-2	CSMC Trust 2014-IVR3-CSMC 2014-IVR3 B1		09/01/2022	PAYDOWN		112,765	112,765	112,131	112,173	0	592	0	592	0	112,765	0	0	0	3,021	07/01/2044	1.A
12659Y-AB-0	COLT 2022-3 Mortgage Loa-COLT 2022-3 A2		09/01/2022	PAYDOWN		365,366	365,366	365,361	0	0	5	0	5	0	365,366	0	0	0	5,593	06/01/2028	1.C FE
12659Y-AC-8	COLT 2022-3 Mortgage Loa-COLT 2022-3 A3		09/01/2022	PAYDOWN		292,292	292,292	292,140	0	0	152	0	152	0	292,292	0	0	0	4,485	06/01/2028	1.F FE
12660B-AB-7	Credit Suisse Mortgage C-CSMC 2022-ATH1		09/01/2022	PAYDOWN		570,940	570,940	570,931	0	0	9	0	9	0	570,940	0	0	0	9,932	01/01/2067	1.C FE
12660B-AC-5	Credit Suisse Mortgage C-CSMC 2022-ATH1		09/01/2022	PAYDOWN		848,711	848,711	848,703	0	0	8	0	8	0	848,711	0	0	0	15,432	01/01/2067	1.F FE
12663G-AA-5	COLT 2022-7 Mortgage Loa-COLT 2022-7 A1		09/01/2022	PAYDOWN		156,598	156,598	156,596	0	0	1	0	1	0	156,598	0	0	0	1,052	04/01/2067	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
12663G-AB-3	COLT 2022-7 Mortgage Loa-COLT 2022-7 A2		09/01/2022	PAYDOWN		148,768	148,768	148,768	0	0	0	0	0	0	148,768	0	0	0	747	04/01/2067	1.C FE
12663G-AC-1	COLT 2022-7 Mortgage Loa-COLT 2022-7 A3		09/01/2022	PAYDOWN		78,299	78,299	77,766	0	0	533	0	533	0	78,299	0	0	0	637	04/01/2067	1.F FE
126650-AN-0	CVS Pass-Through Trust-FIRST LIEN		09/10/2022	SINKING PAYMENT		84,366	84,366	86,288	84,686	0	(320)	0	(320)	0	84,366	0	0	0	3,533	10/10/2025	2.B
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		09/10/2022	SINKING PAYMENT		63,584	63,584	63,583	63,586	0	(3)	0	(3)	0	63,584	0	0	0	2,247	01/11/2027	2.B
126650-BQ-2	CVS HEALTH CORP PASS THRU CTF 30/360		09/10/2022	SINKING PAYMENT		92,577	92,577	108,705	101,906	0	(9,330)	0	(9,330)	0	92,577	0	0	0	4,287	01/10/2030	2.B FE
126650-BY-5	CVS PASS-THROUGH TRUST-SENIOR SECURED NO		09/10/2022	VARIOUS		10,327	10,327	12,204	11,518	0	(1,191)	0	(1,191)	0	10,327	0	0	0	409	01/10/2034	2.B FE
12665E-AD-2	CSMC 2022-NQM4 Trust-CSMC 2022-NQM4 A2		09/01/2022	PAYDOWN		50,249	50,249	48,898	0	0	1,350	0	1,350	0	50,249	0	0	0	404	06/01/2067	1.C FE
12665V-AA-0	CVS Pass-Through Trust S-FIRST LIEN		08/10/2022	SINKING PAYMENT		51,505	51,505	51,505	51,505	0	0	0	0	0	51,505	0	0	0	1,340	08/11/2036	2.B FE
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9		09/01/2022	PAYDOWN		15,387	15,511	13,528	12,778	0	2,181	0	2,181	0	15,387	0	0	0	580	02/01/2036	1.D FM
126670-NY-0	CWABS Asset-Backed Certi-CWL 2005-16 2AF		09/01/2022	PAYDOWN		16,048	16,048	15,370	2,073	0	13,975	0	13,975	0	16,048	0	0	0	446	05/01/2036	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		09/01/2022	PAYDOWN		125,235	119,983	106,057	104,583	0	15,757	0	15,757	0	125,235	0	0	0	4,169	03/01/2038	1.D FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		09/01/2022	PAYDOWN		45,953	45,400	41,643	39,867	0	5,129	0	5,129	0	45,953	0	0	0	1,614	04/01/2035	1.D FM
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3		09/01/2022	PAYDOWN		34,490	34,490	34,247	34,356	0	133	0	133	0	34,490	0	0	0	1,286	04/01/2034	1.A FM
12667F-RE-7	Alternative Loan Trust 2-CWALT 2004-J6 1		09/01/2022	PAYDOWN		66,491	66,491	67,489	66,569	0	(78)	0	(78)	0	66,491	0	0	0	2,265	08/01/2024	1.A FM
12667F-RG-2	Alternative Loan Trust 2-CWALT 2004-J6 2		09/01/2022	PAYDOWN		303	303	304	303	0	0	0	0	0	303	0	0	0	13	11/01/2031	1.A FM
12667F-VN-2	COUNTRYWIDE ALTERNATIVE -SERIES 2004-24C		09/01/2022	PAYDOWN		354,036	354,036	353,814	349,646	0	4,391	0	4,391	0	354,036	0	0	0	14,275	11/01/2034	1.A FM
12667G-AA-1	Alternative Loan Trust 2-CWALT 2005-13CB		09/25/2022	PAYDOWN		280,379	276,791	239,048	214,780	0	62,155	0	62,155	0	280,379	0	0	0	2,149	05/25/2035	1.D FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		09/01/2022	PAYDOWN		38,420	37,929	34,889	34,004	0	3,913	0	3,913	0	38,420	0	0	0	1,320	05/01/2035	4.B FM
12668A-4C-6	Alternative Loan Trust 2-CWALT 2005-IM1		09/26/2022	PAYDOWN		11,192	3,812	2,499	1,147	0	6,454	0	6,454	0	11,192	0	0	0	30	01/25/2036	2.B FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		09/01/2022	PAYDOWN		41,352	62,953	53,153	54,048	0	6,113	1,307	4,806	0	41,352	0	0	0	2,303	11/01/2035	1.D FM
12668A-XL-4	Alternative Loan Trust 2-CWALT 2005-63 5		09/01/2022	PAYDOWN		49,258	49,088	44,701	43,834	0	9,884	0	9,884	0	49,258	0	0	0	1,085	12/01/2035	1.D FM
12668B-YA-5	Alternative Loan Trust 2-CWALT 2006-7CB		09/01/2022	PAYDOWN		2,821	2,896	2,501	1,276	0	1,599	0	1,599	0	2,821	0	0	0	112	05/01/2036	1.D FM
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A		08/01/2022	PAYDOWN		9,127	5,734	3,567	3,710	0	3,288	43	3,245	0	9,127	0	0	0	227	05/01/2036	2.B FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3		09/01/2022	PAYDOWN		19,685	19,059	18,303	18,303	0	866	0	866	0	19,685	0	0	0	376	05/01/2036	1.D FM
126694-BE-7	CHL Mortgage Pass-Throug-CWHL 2005-HYB6		09/01/2022	PAYDOWN		3,797	3,797	3,357	3,424	0	364	0	364	0	3,797	0	0	0	74	10/01/2035	1.D FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		09/01/2022	PAYDOWN		58,206	48,174	39,581	0	0	10,169	0	10,169	0	58,206	0	0	0	1,543	10/01/2035	4.B FM
126694-D5-4	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		09/01/2022	PAYDOWN		12,995	12,995	11,381	8,737	0	4,245	0	4,245	0	12,995	0	0	0	227	04/01/2036	1.D FM
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		09/01/2022	PAYDOWN		9,575	9,575	8,739	9,275	0	300	0	300	0	9,575	0	0	0	195	04/01/2036	1.A FM
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1		09/01/2022	PAYDOWN		31,303	31,094	19,187	1,742	0	12,426	4,098	8,328	0	31,303	0	0	0	1,053	11/01/2035	1.D FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		09/01/2022	PAYDOWN		26,886	25,121	19,165	0	0	6,387	0	6,387	0	26,886	0	0	0	921	11/01/2035	3.B FM
126694-MH-8	CHL Mortgage Pass-Throug-CWHL 2005-HYB7		09/01/2022	PAYDOWN		87,454	85,358	68,287	69,568	0	16,544	0	16,544	0	87,454	0	0	0	1,538	11/01/2035	1.D FM
126694-QJ-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB8		09/01/2022	PAYDOWN		362,044	357,933	324,938	340,895	0	17,468	0	17,468	0	362,044	0	0	0	7,507	12/01/2035	1.D FM
126694-UJ-5	CHL Mortgage Pass-Throug-CWHL 2005-31 1A		09/01/2022	PAYDOWN		19,441	19,441	16,824	17,575	0	1,866	0	1,866	0	19,441	0	0	0	308	01/01/2036	1.D FM
126694-UM-8	CHL Mortgage Pass-Throug-CWHL 2005-31 2A		09/01/2022	PAYDOWN		10,203	10,203	9,817	9,381	0	813	0	813	0	10,203	0	0	0	166	01/01/2036	1.D FM
126694-UN-6	CHL Mortgage Pass-Throug-CWHL 2005-31 2A		09/01/2022	PAYDOWN		15,759	15,759	15,163	14,490	0	1,255	0	1,255	0	15,759	0	0	0	257	01/01/2036	1.D FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1		09/01/2022	PAYDOWN		19,164	19,219	19,191	20,270	0	(2)	0	(2)	0	18,694	470	470	470	735	02/01/2033	1.D FM
12669F-A8-6	CHL Mortgage Pass-Throug-CWHL 2004-11 2A		09/01/2022	PAYDOWN		63,871	63,871	51,735	52,639	0	11,232	0	11,232	0	63,871	0	0	0	1,126	07/01/2034	1.A FM
12669F-V8-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB4		09/01/2022	PAYDOWN		16,208	16,208	16,233	16,185	0	23	0	23	0	16,208	0	0	0	316	09/01/2034	1.A FM
12669F-VH-3	CHL Mortgage Pass-Throug-CWHL 2004-6 2A1		09/01/2022	PAYDOWN		5,265	5,265	5,275	5,204	0	61	0	61	0	5,265	0	0	0	101	05/01/2034	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		09/01/2022	PAYDOWN		5,302	5,083	4,184	0	0	898	53	845	0	5,302	0	0	0	239	09/01/2035	2.B FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		08/01/2022	PAYDOWN		14,492	14,492	12,236	0	0	2,289	96	2,193	0	14,492	0	0	0	436	09/01/2035	1.D FM
12669G-A5-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB3		09/01/2022	PAYDOWN		5,050	5,050	4,595	4,463	0	587	0	587	0	5,050	0	0	0	93	06/01/2035	1.A FM
12669G-BY-6	CHL Mortgage Pass-Throug-CWHL 2004-HYB7		09/01/2022	PAYDOWN		37,025	37,025	37,186	34,848	0	2,177	0	2,177	0	37,025	0	0	0	706	11/01/2034	1.A FM
12669G-BZ-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB7		09/01/2022	PAYDOWN		107,840	107,840	108,310	101,409	0	6,431	0	6,431	0	107,840	0	0	0	2,055	11/01/2034	1.A FM
12669G-GH-8	CHL Mortgage Pass-Throug-CWHL 2004-HYB8		09/01/2022	PAYDOWN		271,275	271,275	221,768	220,348	0	50,927	0	50,927	0	271,275	0	0	0	6,287	01/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8		09/01/2022	PAYDOWN		18,738	13,450	12,551	9,076	0	4,750	0	4,750	0	18,738	0	0	0	589	08/01/2035	1.D FM
12694*-AA-4	CVS (New Albany, IN) Trust Certificate		09/15/2022	SINKING PAYMENT		43,197	43,197	43,197	43,197	0	0	0	0	0	43,197	0	0	0	1,540	01/15/2041	2.B
12697*-AA-7	Cric KY HQ LLC Senior Secured Note		09/15/2022	SINKING PAYMENT		33,826	33,826	33,826	33,826	0	(1)	0	(1)	0	33,826	0	0	0	1,898	03/15/2042	1.D PL
12707*-AA-9	CVS (NC SC PA & VA) Con Trust Certifica		09/15/2022	SINKING PAYMENT		107,657	107,657	107,657	107,658	0	0	0	0	0	107,657	0	0	0	4,363	01/15/2044	2.B
12724@-AA-6	CVS (Clawson & Richmond Trust Certificat		09/15/2022	SINKING PAYMENT		118,338	118,338	119,478	119,362	0	(1,024)	0	(1,024)	0	118,338	0	0	0	3,196	01/15/2035	2.B
12733#-AA-3	CTL Pass-Thru Trust Seri Trust Certifica		09/15/2022	SINKING PAYMENT		66,996	66,996	66,996	66,996	0	0	0	0	0	66,996	0	0	0	1,833	10/15/2043	2.A
12760@-AA-1	CGA Capital Corp Pass Thru Ctfs Series 2		09/10/2022	SINKING PAYMENT		247,130	247,130	247,130	247,130	0	0	0	0	0	247,130	0	0	0	4,097	03/10/2031	1.B
14040H-BN-4	Capital One Financial Co-SENIOR UNSECURE		09/13/2022	VARIOUS		13,400,054	14,028,000	14,326,376	0	0	(28,840)	0	(28,840)	0	14,297,536	0	(897,482)	(897,482)	333,480	03/09/2027	2.A FE
14040H-BW-4	Capital One Financial Co-SENIOR UNSECURE		09/13/2022	GOLDMAN		7,056,228	7,567,000	7,884,965	0	0	(27,040)	0	(27,040)	0	7,857,926	0	(801,698)	(801,698)	179,716	01/31/2028	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
14040H-CH-6	Capital One Financial Co-SENIOR UNSECURE		08/22/2022	U. S. BANCORP		3,230,871	3,650,000	3,370,374	0	0	17,566	0	17,566	0	3,387,940	0	(157,069)	(157,069)	55,599	11/02/2027	2.A FE
142339-AH-3	Carlisle Cos Inc-SENIOR UNSECURED		07/26/2022	JANE		7,683,360	8,000,000	7,968,080	7,980,209	0	1,609	0	1,609	0	7,981,819	0	(298,459)	(298,459)	197,500	12/01/2027	2.B FE
142339-AJ-9	Carlisle Cos Inc-SENIOR UNSECURED		08/22/2022	DEUTSCHE BANK SECURI		8,615,900	10,000,000	9,287,800	0	0	31,028	0	31,028	0	9,318,828	0	(702,928)	(702,928)	132,153	03/01/2030	2.B FE
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		09/15/2022	PAYDOWN		35,000	35,000	34,986	34,986	0	14	0	14	0	35,000	0	0	0	469	12/15/2050	1.A FE
14576A-AB-8	Cars Net Lease Mortgage -CARM 2020-1A A2		09/15/2022	PAYDOWN		3,750	3,750	3,748	3,748	0	2	0	2	0	3,750	0	0	0	62	12/15/2050	1.A FE
14576A-AC-6	Cars Net Lease Mortgage -CARM 2020-1A A3		09/15/2022	PAYDOWN		2,813	2,813	2,811	2,811	0	2	0	2	0	2,813	0	0	0	60	12/15/2050	1.F FE
14855M-AA-6	Castlelake Aircraft Secu-SERIES 2019-1A		09/15/2022	PAYDOWN		12,361	12,361	12,361	12,361	0	0	0	0	0	12,361	0	0	0	309	04/15/2039	2.B FE
14856G-AA-8	Castlelake Aircraft Stru-CLAST 2021-1A A		09/15/2022	PAYDOWN		115,828	115,828	115,825	115,826	0	3	0	3	0	115,828	0	0	0	2,731	01/15/2046	1.G FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		09/01/2022	PAYDOWN		69,382	69,382	69,209	69,222	0	160	0	160	0	69,382	0	0	0	2,436	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		09/01/2022	PAYDOWN		28,348	28,348	28,066	28,157	0	191	0	191	0	28,348	0	0	0	1,055	06/01/2032	1.A FM
16159W-AC-8	Chase Home Lending Mortg-CHASE 2019-1 A3		09/01/2022	PAYDOWN		88,429	88,429	90,529	90,411	0	(1,982)	0	(1,982)	0	88,429	0	0	0	1,957	03/01/2050	1.A
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		09/01/2022	PAYDOWN		7,007	6,625	5,693	4,409	0	2,265	0	2,265	0	7,007	0	0	0	127	01/01/2036	1.D FM
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1		09/25/2022	PAYDOWN		1,369	1,369	1,200	761	0	609	0	609	0	1,369	0	0	0	54	11/25/2036	1.D FM
16162Y-AL-9	Chase Mortgage Finance T-CHASE 2006-S4 A		08/25/2022	PAYDOWN		0	9	5	6	0	0	0	0	0	0	0	0	0	87	12/25/2036	1.D FM
161630-BA-5	Chase Mortgage Finance T-CHASE 2007-A1 1		09/01/2022	PAYDOWN		2,853	2,853	2,762	2,725	0	128	0	128	0	2,853	0	0	0	171	02/01/2037	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		09/01/2022	PAYDOWN		83,181	83,181	80,412	81,409	0	3,378	933	2,445	0	83,181	0	0	0	2,398	09/01/2036	1.D FM
16372#-AA-0	Chemical Bank Pass-Thru Certificate		09/10/2022	SINKING PAYMENT		43,784	43,784	43,784	43,784	0	0	0	0	0	43,784	0	0	0	1,172	06/10/2044	2.A
16877#-AA-0	Childress Klien-Cambridg Senior Secured		09/05/2022	SINKING PAYMENT		185,188	185,188	185,420	185,354	0	(166)	0	(166)	0	185,188	0	0	0	6,533	02/05/2036	1.B
170257-AE-9	CHL Mortgage Pass-Throug-CWHL 2006-16 3A		09/01/2022	PAYDOWN		0	360	168	182	0	0	13	(13)	0	0	0	0	0	13	11/01/2036	1.D FM
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		09/25/2022	PAYDOWN		54,657	74,625	42,421	0	0	22,794	2,951	19,843	0	54,657	0	0	0	2,900	12/25/2036	1.D FM
17025R-AA-3	COUNTRYWIDE HOME LOANS-SERIES 2007-HY4 C		09/01/2022	PAYDOWN		130,204	130,613	108,246	107,648	0	22,672	0	22,672	0	130,204	0	0	0	2,348	09/01/2047	1.D FM
17030J-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-1 A1		09/01/2022	PAYDOWN		882,189	882,189	882,182	0	0	7	0	7	0	882,189	0	0	0	15,469	01/01/2067	1.F FE
171232-AE-1	Chubb Corp/The-SENIOR UNSECURED		08/16/2022	WELLS FARGO		3,271,755	2,755,000	3,616,792	3,302,235	0	(28,564)	0	(28,564)	0	3,273,670	0	(1,915)	(1,915)	142,066	11/15/2031	1.F FE
171232-AS-0	CHUBB CORP-SR NOTE		09/15/2022	WELLS FARGO		5,397,629	4,674,000	6,195,434	5,947,594	0	(39,604)	0	(39,604)	0	5,907,991	0	(510,362)	(510,362)	256,551	05/15/2038	1.F FE
17181C-AA-6	CIM Small Business Loan -CIMLT 2018-1A A		09/20/2022	PAYDOWN		232,002	232,002	232,002	231,995	0	7	0	7	0	232,002	0	0	0	3,746	03/20/2043	1.C FE
172062-AF-8	CINCINNATI FINANCIAL COR-SR UNSECURED		09/12/2022	VARIOUS		25,617,836	22,902,000	28,206,192	26,441,483	0	(285,489)	0	(285,489)	0	26,155,994	0	(538,158)	(538,158)	1,124,058	05/15/2028	1.G FE
172967-GK-1	Citigroup Inc-SUBORDINATED		07/30/2022	MATURITY		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	283,500	07/30/2022	2.B FE
172967-ME-8	Citigroup Inc-SENIOR UNSECURED		09/13/2022	CITIGROUP GLOBAL MAR		9,235,100	10,000,000	10,523,400	0	0	(35,793)	0	(35,793)	0	10,487,607	0	(1,252,507)	(1,252,507)	392,472	03/20/2030	1.G FE
17307G-E8-7	Citigroup Mortgage Loan -CMLTI 2005-8 1A		08/01/2022	PAYDOWN		61,167	82,060	69,556	64,479	0	17,079	0	17,079	0	61,167	0	0	0	141	10/01/2035	1.D FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		09/01/2022	PAYDOWN		224,228	224,228	213,274	209,935	0	14,293	0	14,293	0	224,228	0	0	0	3,869	03/01/2034	1.A FM
17307G-RE-0	Citigroup Mortgage Loan -CMLTI 2005-2 1A		09/01/2022	PAYDOWN		4,882	4,882	4,545	4,566	0	316	0	316	0	4,882	0	0	0	80	05/01/2035	1.A FM
17307G-TY-4	Citigroup Mortgage Loan -CMLTI 2005-3 24		09/01/2022	PAYDOWN		127,999	102,814	97,801	85,857	0	18,375	0	18,375	0	127,999	0	0	0	1,729	08/01/2035	1.D FM
17307G-U2-2	Citigroup Mortgage Loan -CMLTI 2005-10 1		09/01/2022	PAYDOWN		84,459	75,112	64,665	61,373	0	20,406	0	20,406	0	84,459	0	0	0	1,259	12/01/2035	1.D FM
17307G-VN-5	Citigroup Mortgage Loan -CMLTI 2005-WF2		09/01/2022	PAYDOWN		354	354	295	45	0	310	0	310	0	354	0	0	0	13	08/01/2035	1.D FM
17307G-W9-5	Citigroup Mortgage Loan -CMLTI 2005-11 A		09/01/2022	PAYDOWN		6,356	6,356	6,152	6,071	0	285	0	285	0	6,356	0	0	0	104	11/01/2035	1.A FM
17309A-AD-1	CitiMortgage Alternative-CMALT 2006-A1 1		09/01/2022	PAYDOWN		73,372	75,838	72,068	74,226	0	2,310	1,283	1,027	0	73,372	0	0	0	2,958	04/01/2036	3.B FM
17309A-AF-6	CitiMortgage Alternative-CMALT 2006-A1 1		09/01/2022	PAYDOWN		102,375	104,627	99,180	96,931	0	7,257	0	7,257	0	102,375	0	0	0	4,361	04/01/2036	1.D FM
17309B-AB-3	Citigroup Mortgage Loan -CMLTI 2006-WF2		09/01/2022	PAYDOWN		3,050	3,050	1,432	0	0	1,597	11	1,586	0	3,050	0	0	0	39	05/01/2036	1.D FM
17309N-AG-6	Citicorp Residential Mor-CRMSI 2006-1 M1		09/01/2022	PAYDOWN		240,775	240,775	230,693	234,229	0	6,546	0	6,546	0	240,775	0	0	0	7,680	07/01/2036	1.A FM
17309V-AH-6	CitiMortgage Alternative-CMALT 2006-A4 1		09/01/2022	PAYDOWN		32,932	34,614	33,751	33,927	0	360	80	280	0	32,932	0	0	0	1,271	09/01/2036	4.B FM
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		09/01/2022	PAYDOWN		3,906	3,906	3,760	3,792	0	113	0	113	0	3,906	0	0	0	121	06/01/2037	1.A FM
17312V-AA-6	Citigroup Mortgage Loan -CMLTI 2007-6 1A		09/01/2022	PAYDOWN		656	(2,134)	(745)	(803)	0	326	0	326	0	656	0	0	0	(34)	03/01/2037	1.D FM
17314Q-AD-9	Citigroup Mortgage Loan -CMLTI 2009-11 2		07/01/2022	PAYDOWN		2,864	2,864	974	791	0	2,073	0	2,073	0	2,864	0	0	0	100	01/01/2036	1.D FM
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A		09/01/2022	PAYDOWN		4,322	4,322	3,274	3,409	0	658	0	658	0	4,322	0	0	0	90	11/01/2035	2.B FM
17322N-AD-6	Citigroup Mortgage Loan -CMLTI 2014-J1 A		09/01/2022	PAYDOWN		10,722	10,722	10,659	10,518	0	205	0	205	0	10,722	0	0	0	251	06/01/2044	1.A
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		09/01/2022	PAYDOWN		400,749	400,749	364,181	364,303	0	36,446	0	36,446	0	400,749	0	0	0	12,021	06/01/2058	1.A
19421U-AB-0	College Avenue Student L-CASL 2019-A A2		09/25/2022	PAYDOWN		131,761	131,761	131,713	131,719	0	42	0	42	0	131,761	0	0	0	2,915	12/28/2048	1.A FE
19424K-AB-9	College Avenue Student L-CASL 2021-A A2		09/25/2022	PAYDOWN		358,376	358,376	358,305	358,308	0	68	0	68	0	358,376	0	0	0	3,728	07/25/2051	1.C FE
19685G-AC-0	COLT Funding LLC-COLT 2022-4 A3		09/01/2022	PAYDOWN		228,965	228,965	227,018	0	0	1,947	0	1,947	0	228,965	0	0	0	4,015	03/01/2067	1.F FE
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		09/01/2022	PAYDOWN		1,001,897	1,001,897	1,001,896	1,001,880	0	17	0	17	0	1,001,897	0	0	0	9,147	01/01/2065	1.A FE
19688E-AA-6	COLT 2021-1 Mortgage Loa-COLT 2021-1 A1		09/01/2022	PAYDOWN		266,456	266,456	234,482	0	0	31,975	0	31,975	0	266,456	0	0	0	202	06/01/2066	1.A FE
19688F-AA-3	COLT 2021-3 Mortgage Loa-COLT 2021-3 A1		09/01/2022	PAYDOWN		52,480	52,480	45,067	0	0	7,413	0	7,413	0	52,480	0	0	0	71	09/01/2066	1.A FE
19688H-AA-9	COLT 2022-1 Mortgage Loa-COLT 2022-1 A1		09/01/2022	PAYDOWN		1,776,810	1,776,810	1,776,793	0	0	18	0	18	0	1,776,810	0	0	0	24,634	12/01/2066	1.A FE
19688L-AA-0	COLT 2022-5 Mortgage Loa-COLT 2022-5 A1		09/01/2022	PAYDOWN		343,712	343,712	343,606	0	0	107	0	107	0	343,712	0	0	0	5,894	04/01/2067	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
19688L-AB-8	COLT 2022-5 Mortgage Loa-COLT 2022-5 A2		09/01/2022	PAYDOWN		572,854	572,854	564,509	0	0	8,345	0	8,345	0	572,854	0	0	0	8,353	03/01/2067	1.C FE
20030N-BM-2	Comcast Corp-SR UNSECURED		08/15/2022	JANE		5,015,850	5,000,000	4,981,200	4,986,737	0	691	0	691	0	4,987,428	0	28,422	28,422	211,167	08/15/2034	1.G FE
20030N-BP-5	COMCAST CORP-SENIOR UNSECURED		08/15/2022	MORGAN		7,059,290	7,000,000	7,365,330	7,288,559	0	(10,409)	0	(10,409)	0	7,278,150	0	(218,860)	(218,860)	309,711	08/15/2035	1.G FE
200339-DX-4	Comerica Bank-SUBORDINATED		09/29/2022	VARIOUS		21,227,050	22,000,000	21,926,890	21,972,187	0	5,633	0	5,633	0	21,977,820	0	(750,770)	(750,770)	1,006,889	07/27/2025	2.A FE
20048E-AY-7	COMM 2013-LC6 MORTGAGE T-COMM 2013-LC6 A		09/01/2022	PAYDOWN		7,877,127	7,877,127	7,317,803	7,809,345	0	67,782	0	67,782	0	7,877,127	0	0	0	158,595	01/01/2046	1.A
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		09/25/2022	PAYDOWN		128,660	128,660	128,625	128,636	0	23	0	23	0	128,660	0	0	0	2,339	10/25/2040	1.A FE
203372-AX-5	CommScope Inc-SECURED		07/14/2022	BOFAMLSEC		5,417,750	6,668,000	6,668,000	6,668,000	0	0	0	0	0	6,668,000	0	(1,250,250)	(1,250,250)	284,240	09/01/2029	4.B FE
205887-CC-4	Conagra Brands Inc-SENIOR UNSECURED		08/02/2022	BNP PARIBAS		10,223,500	10,000,000	9,996,700	9,998,425	0	(12)	0	(12)	0	9,998,413	0	225,087	225,087	367,792	11/01/2028	2.C FE
20753Y-CH-3	Connecticut Avenue Secur-CAS 2022-R04 1M		09/26/2022	PAYDOWN		140,079	140,079	140,013	0	0	66	0	66	0	140,079	0	0	0	521	03/25/2042	1.G FE
20755D-AA-4	Connecticut Avenue Secur-CAS 2022-R08 1M		09/26/2022	PAYDOWN		548,183	548,183	549,972	0	0	(1,789)	0	(1,789)	0	548,183	0	0	0	966	07/25/2042	2.A FE
21075W-CJ-2	ContiMortgage Home Equit-CONHE 1996-1 A7		07/01/2022	PAYDOWN		101	101	101	18	0	83	0	83	0	101	0	0	0	4	03/01/2027	1.D FM
212168-AA-6	Continental Wind LLC-FIRST LIEN		08/31/2022	SINKING PAYMENT		271,625	271,625	271,625	271,625	0	0	0	0	0	271,625	0	0	0	16,298	02/28/2033	2.B FE
21871X-AG-4	SAFG Retirement Services-SENIOR UNSECURE		08/16/2022	MORGAN		2,348,975	2,500,000	2,496,300	0	0	21	0	21	0	2,496,321	0	(147,346)	(147,346)	36,021	04/05/2032	2.A FE
21872M-AA-0	CoreVest American Financ-CAFL 2018-2 A		09/01/2022	PAYDOWN		799,679	799,679	799,673	799,607	0	72	0	72	0	799,679	0	0	0	37,214	11/01/2052	1.A FE
22160B-AA-6	Costco (Monterey Park C Trust Certifica		09/20/2022	SINKING PAYMENT		30,062	30,062	30,062	30,058	0	5	0	5	0	30,062	0	0	0	686	06/20/2043	1.D Z
22163#-AA-1	Costco (Oceanside NY) Le Trust Certifica		09/15/2022	SINKING PAYMENT		74,524	74,524	74,524	74,524	0	0	0	0	0	74,524	0	0	0	2,847	11/30/2041	1.E
22541Q-CZ-3	Credit Suisse First Bost-CSFB 2003-AR15		09/26/2022	PAYDOWN		28,797	28,797	28,797	29,084	0	(287)	0	(287)	0	28,797	0	0	0	626	06/25/2033	1.A FM
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		09/01/2022	PAYDOWN		10,346	10,346	10,443	10,325	0	21	0	21	0	10,346	0	0	0	384	06/01/2033	1.A FM
22541Q-XS-6	Credit Suisse First Bost-CSFB 2003-23 DB		09/01/2022	PAYDOWN		89,226	89,226	89,281	88,988	0	238	0	238	0	89,226	0	0	0	3,686	09/01/2033	1.D FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		09/26/2022	PAYDOWN		13,132	13,132	10,440	11,187	0	1,945	0	1,945	0	13,132	0	0	0	205	10/25/2034	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		09/01/2022	PAYDOWN		102,024	122,256	105,496	105,499	0	13,544	0	13,544	0	102,024	0	0	0	4,775	09/01/2035	3.B FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		09/01/2022	PAYDOWN		3,913	3,913	3,815	0	0	311	20	291	0	3,913	0	0	0	117	08/01/2035	2.B FM
225458-LD-8	CSFB MORTGAGE-BACKED PAS-CSFB 2005-3 6A1		09/01/2022	PAYDOWN		9,939	9,939	8,772	9,108	0	831	0	831	0	9,939	0	0	0	382	07/01/2035	1.D FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		09/01/2022	PAYDOWN		128,322	124,732	79,577	79,577	0	46,455	0	46,455	0	128,322	0	0	0	5,273	02/01/2036	1.D FM
22549N-AA-9	Credit Suisse ABS Repack-CSRT 2018-PS1 A		07/25/2022	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	16,348	01/01/2037	1.D FE
2254W0-FJ-9	Credit Suisse First Bost-CSFB 2003-1 1A1		09/01/2022	PAYDOWN		5,647	5,647	5,852	5,750	0	(103)	0	(103)	0	5,647	0	0	0	263	02/01/2033	1.A FM
22942M-BF-2	CSMC Mortgage-Backed Tru-CSMC 2006-8 5A1		09/01/2022	PAYDOWN		11,016	11,016	10,740	11,167	0	(152)	0	(152)	0	11,016	0	0	0	393	10/01/2026	3.B FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		09/01/2022	PAYDOWN		37,835	37,835	33,975	34,115	0	3,720	0	3,720	0	37,835	0	0	0	500	02/01/2043	1.A
22960*-AA-0	Ochsner Clinic Foundatio Trust Certifica		09/15/2022	SINKING PAYMENT		224,017	224,017	224,017	224,022	0	(5)	0	(5)	0	224,017	0	0	0	7,858	12/15/2028	1.G
22965#-AA-3	WAG (Edina, Minnesota) C Trust Certifica		09/15/2022	SINKING PAYMENT		45,175	45,175	45,627	45,517	0	(342)	0	(342)	0	45,175	0	0	0	1,382	07/15/2037	2.B
22970*-AA-8	BNSF (Dayton, Texas) Con Trust Certifica		09/01/2022	SINKING PAYMENT		157,322	157,322	157,322	157,327	0	(5)	0	(5)	0	157,322	0	0	0	3,728	05/15/2034	1.D PL
22973@-AA-3	Great West Casualty Comp Trust Certifica		09/15/2022	SINKING PAYMENT		174,337	174,337	128,147	133,051	0	17,449	0	17,449	0	147,026	0	27,311	27,311	3,268	12/15/2037	1.C PL
22977@-AA-9	CTL Pass-Thru Trust Seri Trust Certifica		09/15/2022	SINKING PAYMENT		68,596	68,596	68,596	68,596	0	0	0	0	0	68,596	0	0	0	3,227	12/15/2038	1.E
23204G-AC-4	Customers Bancorp Inc-SENIOR UNSECURED		09/30/2022	MATURITY		0	0	0	0	0	0	0	0	0	0	0	0	0	158,000	06/30/2022	2. Z
23242L-AB-9	CWHEQ Revolving Home Equ-CWHEL 2006-F 2A		09/15/2022	PAYDOWN		17,292	17,292	12,083	16,027	0	1,265	0	1,265	0	17,292	0	0	0	87	07/15/2036	1.A FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA		08/25/2022	PAYDOWN		8,935	8,935	5,539	7,739	0	1,196	0	1,196	0	8,935	0	0	0	54	05/25/2047	1.A FM
233046-AF-8	DNKN 2017-1A A2II		08/20/2022	PAYDOWN		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,587	11/20/2047	2.B FE
233046-AH-4	DB Master Finance LLC-DNKN 2017-1AW A2II		08/20/2022	PAYDOWN		30,000	30,000	29,986	29,992	0	8	0	8	0	30,000	0	0	0	503	11/20/2047	1.C FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		08/20/2022	PAYDOWN		45,000	45,000	45,480	45,370	0	(370)	0	(370)	0	45,000	0	0	0	1,351	05/20/2049	1.C FE
23316#-AA-5	DEA (Nashville TN) LLC Pass-Thru Certifi		09/05/2022	SINKING PAYMENT		86,787	86,787	86,787	86,787	0	0	0	0	0	86,787	0	0	0	2,400	08/05/2040	1.B
23332U-AD-6	DSLA Mortgage Loan Trust-DSLA 2004-AR1 A		09/19/2022	PAYDOWN		14,041	14,041	12,316	12,532	0	1,508	0	1,508	0	14,041	0	0	0	159	09/19/2044	1.A FM
233851-DT-8	Daimler Finance North Am-SENIOR UNSECURE		07/13/2022	VARIOUS		4,970,080	5,000,000	4,987,950	4,991,023	0	616	0	616	0	4,991,640	0	(21,560)	(21,560)	192,903	02/22/2029	1.G FE
237194-AL-9	Darden Restaurants Inc-SENIOR UNSECURED		07/25/2022	JP MORGAN SECURITIES		11,666,040	12,000,000	11,994,840	11,997,576	0	129	0	129	0	11,997,704	0	(331,664)	(331,664)	341,367	05/01/2027	2.B FE
24023#-AA-7	DC Department of Correct Pass-Thru Certi		09/15/2022	SINKING PAYMENT		226,295	226,295	226,295	226,650	0	(355)	0	(355)	0	226,295	0	0	0	4,243	03/15/2033	1.B PL
24703T-AE-6	Dell International LLC /-SENIOR UNSECURE		07/25/2022	CREDIT SUISSE SECURI		10,112,100	10,000,000	10,488,200	0	0	(32,787)	0	(32,787)	0	10,455,413	0	(343,313)	(343,313)	157,889	10/01/2026	2.B FE
24736X-AA-6	DELTA AIR LINES 2015-1AA-FIRST LIEN		07/30/2022	SINKING PAYMENT		153,409	153,409	153,409	153,445	0	(36)	0	(36)	0	153,409	0	0	0	5,561	07/30/2027	1.F FE
24736Y-AA-4	Delta Air Lines 2015-1 C-DAL 3 7/8 07/30		07/30/2022	SINKING PAYMENT		76,705	76,705	76,705	76,655	0	51	0	51	0	76,705	0	0	0	2,972	07/30/2027	2.A FE
24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7		09/01/2022	PAYDOWN		4,494	4,494	4,346	2,404	0	2,089	0	2,089	0	4,494	0	0	0	93	08/01/2030	1.A FM
25150M-AC-0	Deutsche Alt-A Securitie-DBALT 2007-RMP1		09/26/2022	PAYDOWN		207,252	207,252	163,211	183,870	0	23,382	0	23,382	0	207,252	0	0	0	2,862	12/25/2036	1.A FM
25150N-AB-0	Deutsche Alt-A Securitie-DBALT 2006-AR5		09/26/2022	PAYDOWN		61,035	61,035	32,501	20,686	0	40,349	0	40,349	0	61,035	0	0	0	436	10/25/2036	1.D FM
251510-CV-3	Deutsche Alt-A Securitie-DBALT 2005-1 1A		09/25/2022	PAYDOWN		46,156	46,156	33,521	33,951	0	12,205	0	12,205	0	46,156	0	0	0	392	02/25/2035	1.A FM
251510-EP-4	DEUTSCHE ALT-A SECURITIE-DBALT 2005-3 5A		09/25/2022	PAYDOWN		120,251	120,251	90,256	98,719	0	21,531	0	21,531	0	120,251	0	0	0	862	06/25/2035	1.D FM
251510-LM-3	Deutsche Alt-A Securitie-DBALT 2006-AR1		09/01/2022	PAYDOWN		10,959	10,959	9,840	11,093	0	(362)	0	(362)	0	10,959	0	0	0	1,119	02/01/2036	3.B FM
251510-MD-2	Deutsche Alt-B Securitie-DBALT 2006-AB1		08/01/2022	PAYDOWN		22,163	22,147	22,111	14,752	0	7,419	0	7,419	0	22,163	0	0	0	(221)	02/01/2036	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
251563-FP-2	Deutsche Mortgage Securi-DMSI 2004-4 7AR		09/25/2022	PAYDOWN		0	0	36,828	186	0	(86)	0	(86)	0	0	0	0	0	911	06/25/2034	6. *
25216A-AA-2	Dext ABS 2020-1 LLC-DEXT 2020-1 A		09/15/2022	PAYDOWN		184,806	184,806	184,802	184,803	0	3	0	3	0	184,806	0	0	0	1,796	02/16/2027	1.B FE
25273C-AB-6	Diamond Resorts Owner Tr-DROT 2021-1A B		09/20/2022	PAYDOWN		239,756	239,756	238,295	0	0	1,461	0	1,461	0	239,756	0	0	0	2,867	11/21/2033	1.F FE
25512D-AA-7	Diversified ABS Phase V Senior Secured N		09/30/2022	SINKING PAYMENT		5,147,467	5,147,467	5,147,467	0	0	0	0	0	0	5,147,467	0	0	0	35,169	12/31/2030	2.B PL
257469-AJ-5	Dominion Resources Inc/V-SENIOR NOTE		08/16/2022	JEFFERIESLLC		14,312,837	13,715,000	13,189,330	13,399,493	0	12,767	0	12,767	0	13,412,259	0	900,578	900,578	754,039	08/01/2033	2.B FE
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		07/25/2022	PAYDOWN		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,342	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		07/25/2022	PAYDOWN		57,500	57,500	57,477	52,500	0	23	0	23	0	57,500	0	0	0	1,724	07/25/2047	2.A FE
25755T-AJ-9	Domino's Pizza Master Is-DPABS 2018-1A A		07/25/2022	PAYDOWN		17,500	17,500	17,500	17,502	0	(2)	0	(2)	0	17,500	0	0	0	540	07/25/2048	2.A FE
25755T-AK-6	Domino's Pizza Master Is-DPABS 2018-1A A		07/25/2022	PAYDOWN		8,750	8,750	8,747	8,749	0	1	0	1	0	8,750	0	0	0	284	07/25/2048	2.A FE
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		07/25/2022	PAYDOWN		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	516	10/25/2049	2.A FE
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		07/25/2022	PAYDOWN		53,750	53,750	53,777	53,780	0	(30)	0	(30)	0	53,750	0	0	0	1,295	10/25/2049	1.C FE
260543-CY-7	Dow Chemical Co/The-SENIOR UNSECURED		07/19/2022	BOFAMLSEC		2,021,080	2,000,000	2,002,040	2,001,878	0	(169)	0	(169)	0	2,001,709	0	19,371	19,371	61,600	11/30/2028	2.B FE
26067*-AA-3	Dow (Midland Mi) Control Trust Certifica		09/15/2022	SINKING PAYMENT		128,655	128,655	129,234	129,047	0	(392)	0	(392)	0	128,655	0	0	0	5,687	03/15/2034	2.A
26078J-AD-2	DowDuPont Inc-SENIOR UNSECURED		07/19/2022	U. S. BANCORP		10,019,100	10,000,000	10,000,000	10,000,490	0	(186)	0	(186)	0	10,000,303	0	18,797	18,797	322,875	11/15/2028	2.A FE
26208L-AC-2	DRIVEN BRANDS FUNDING LL-HONK 2018-1A A2		07/20/2022	PAYDOWN		17,500	17,500	17,500	17,502	0	(2)	0	(2)	0	17,500	0	0	0	622	04/20/2048	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		07/20/2022	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	303	01/20/2051	2.C FE
26441Y-BB-2	Duke Realty LP-SENIOR UNSECURED		07/11/2022	CITIGROUP GLOBAL MAR		18,448,080	19,000,000	19,105,210	5,954,348	0	(3,493)	0	(3,493)	0	19,120,506	0	(672,426)	(672,426)	368,000	09/15/2028	2.A FE
26442E-AD-2	DUKE ENERGY OHIO INC-SECURED		08/23/2022	BARCLAYS CAPITAL INC		5,010,300	5,000,000	4,998,350	4,999,753	0	188	0	188	0	4,999,941	0	10,359	10,359	186,833	09/01/2023	1.F FE
26443#-AA-6	Dulles Discovery 1 Contr Pass-Thru Certi		09/05/2022	SINKING PAYMENT		141,608	141,608	141,608	141,608	0	0	0	0	0	141,608	0	0	0	3,597	06/05/2037	1.B
26847#-AA-8	Edx/Ge Inventory Supply Pass-Thru Certif		07/15/2022	SINKING PAYMENT		265,414	265,414	265,414	265,417	0	(3)	0	(3)	0	265,414	0	0	0	11,974	04/15/2028	2.A
26848#-AA-5	EDX/GE Inventory Supply Pass-Thru Certif		07/15/2022	SINKING PAYMENT		133,970	133,970	133,970	133,973	0	(3)	0	(3)	0	133,970	0	0	0	8,300	01/15/2029	2.A
26848*-AA-9	EDX/GE Inventory Supply Pass-Thru Certif		07/15/2022	SINKING PAYMENT		98,981	98,981	98,981	98,981	0	0	0	0	0	98,981	0	0	0	5,648	01/15/2030	2.A
26929H-AB-1	EWC Master Issuer LLC-WAX 2022-1A A2		09/15/2022	PAYDOWN		18,750	18,750	18,015	0	0	735	0	735	0	18,750	0	0	0	455	03/15/2052	2.B FE
277432-AW-0	Eastman Chemical Co-SENIOR UNSECURED		09/12/2022	VARIOUS		15,458,925	15,897,000	15,684,232	15,742,184	0	13,017	0	13,017	0	15,755,201	0	(296,276)	(296,276)	560,481	12/01/2028	2.B FE
28416L-AB-8	Elara HGV Timeshare Issu-EHGVT 2021-A B		09/25/2022	PAYDOWN		175,204	175,204	172,261	0	0	2,943	0	2,943	0	175,204	0	0	0	1,701	08/27/2035	1.F FE
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE		08/11/2022	SINKING PAYMENT		193,886	193,886	193,886	193,895	0	(9)	0	(9)	0	193,886	0	0	0	10,100	02/11/2030	1.F FE
292480-AH-3	Enable Midstream Partner-SENIOR UNSECURE		08/23/2022	DAIWA SECURITIES AME		3,963,040	4,000,000	3,995,480	3,998,843	0	225	0	225	0	3,999,069	0	(36,029)	(36,029)	121,333	05/15/2024	2.C FE
29336U-AE-7	EnLink Midstream Partner-SENIOR UNSECURE		08/31/2022	CA_CASH_CLOSE		2,548,190	2,627,000	2,435,696	2,549,265	0	14,042	0	14,042	0	2,563,307	0	(15,117)	(15,117)	81,765	06/01/2025	3.A FE
30040W-AF-5	Eversource Energy-SENIOR UNSECURED		07/19/2022	BNP PARIBAS		7,864,590	8,000,000	7,944,400	7,958,206	0	2,755	0	2,755	0	7,960,961	0	(96,371)	(96,371)	273,889	04/01/2029	2.A FE
30161N-AN-1	Exelon Corp-SENIOR UNSECURED		07/18/2022	BOFAMLSEC		6,973,190	7,000,000	6,968,738	6,982,607	0	2,503	0	2,503	0	6,985,110	0	(11,920)	(11,920)	165,132	06/15/2025	2.B FE
302508-AQ-9	FMR LLC-UNSECURED		09/22/2022	FIRST TENNESSEE		26,096,230	23,215,000	31,880,899	28,370,128	0	(434,046)	0	(434,046)	0	27,936,082	0	(1,839,852)	(1,839,852)	1,342,635	06/15/2029	1.E FE
30251B-AD-0	FMR LLC-SENIOR UNSECURED BOND		08/16/2022	JEFFERIESLLC		12,081,233	11,750,000	12,116,015	12,018,075	0	(11,810)	0	(11,810)	0	12,006,265	0	74,968	74,968	609,091	02/01/2033	1.E FE
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		09/15/2022	PAYDOWN		1,667,628	1,667,628	1,667,555	1,667,559	0	69	0	69	0	1,667,628	0	0	0	11,945	04/15/2033	1.A FE
30288B-AE-5	FREMF 2015-K721 Mortgage-FREMF 2015-K721		09/01/2022	PAYDOWN		6,000,000	6,000,000	5,486,406	5,926,210	0	73,790	0	73,790	0	6,000,000	0	0	0	129,575	11/01/2047	1.A
30292*-AA-2	FBI Bronx Control Trust Pass-Thru Certif		09/15/2022	SINKING PAYMENT		132,664	132,664	132,664	132,664	0	0	0	0	0	132,664	0	0	0	5,585	07/15/2033	1.B PL
31307#-AA-9	FDL-CC LLC Senior Note Tranche A-1		09/15/2022	SINKING PAYMENT		95,623	95,623	95,638	95,633	0	(10)	0	(10)	0	95,623	0	0	0	1,889	02/15/2035	1.B
31307#-AC-5	FDL-CC LLC Senior Note Tranche A-3		09/15/2022	SINKING PAYMENT		18,365	18,365	18,366	18,366	0	(1)	0	(1)	0	18,365	0	0	0	(6,172)	06/15/2037	1.B
313747-BA-4	Federal Realty Investmen-SENIOR UNSECURE		08/15/2022	WELLS FARGO		5,268,510	5,700,000	5,589,363	0	0	4,378	0	4,378	0	5,593,741	0	(325,231)	(325,231)	141,867	06/01/2030	2.A FE
3137BL-AR-9	Freddie Mac Multifamily -FMMV M036 A		09/15/2022	CALL 100		20,000	20,000	20,550	20,225	0	(43)	0	(43)	0	20,181	0	(181)	(181)	604	12/01/2029	1.B FE
31392C-EM-2	Fannie Mae REMIC Trust 2-FNW 2002-W2 AF5		09/01/2022	PAYDOWN		3,262	3,262	3,133	3,128	0	134	0	134	0	3,262	0	0	0	212	06/01/2032	1.A
31428X-AX-4	FEDEX CORP-SENIOR UNSECURED		08/15/2022	GOLDMAN		1,156,859	1,100,000	1,223,442	0	0	(3,387)	0	(3,387)	0	1,220,055	0	(63,196)	(63,196)	31,741	01/15/2034	2.B FE
31428X-BZ-8	FedEx Corp-SENIOR UNSECURED		07/29/2022	CITIGROUP GLOBAL MAR		15,083,100	15,000,000	14,963,700	14,970,004	0	1,549	0	1,549	0	14,971,554	0	111,546	111,546	455,104	05/15/2030	2.B FE
31429#-AA-2	Fedex Chino Control Pass Trust Certifica		09/15/2022	SINKING PAYMENT		485,604	485,604	485,604	485,604	0	0	0	0	0	485,604	0	0	0	6,759	10/15/2035	2.B
31572Y-AB-4	Ellington Financial Mort-EFMT 2022-2 A2		09/01/2022	PAYDOWN		91,754	91,754	90,362	0	0	1,392	0	1,392	0	91,754	0	0	0	1,166	04/01/2067	1.C FE
31572Y-AC-2	Ellington Financial Mort-EFMT 2022-2 A3		09/01/2022	PAYDOWN		349,618	349,618	343,174	0	0	6,444	0	6,444	0	349,618	0	0	0	4,847	04/01/2067	1.G FE
31573E-AA-9	Ellington Financial Mort-EFMT 2022-3 A1		09/01/2022	PAYDOWN		240,683	240,683	238,042	0	0	2,641	0	2,641	0	240,683	0	0	0	0	08/01/2067	1.A FE
31573E-AB-7	Ellington Financial Mort-EFMT 2022-3 A2		09/01/2022	PAYDOWN		110,907	110,907	107,793	0	0	3,113	0	3,113	0	110,907	0	0	0	0	08/01/2067	1.C FE
31573E-AC-5	Ellington Financial Mort-EFMT 2022-3 A3		09/01/2022	PAYDOWN		53,485	53,485	51,145	0	0	2,341	0	2,341	0	53,485	0	0	0	0	08/01/2067	1.F FE
31620R-AF-2	Fidelity National Financ-SENIOR UNSECURE		09/01/2022	MATURITY		5,000,000	5,000,000	4,975,650	4,998,027	0	1,973	0	1,973	0	5,000,000	0	0	0	275,000	09/01/2022	2.B FE
31677A-AB-0	Fifth Third Bank/Cincinn-SUBORDINATED		07/06/2022	VARIOUS		12,740,882	13,000,000	12,987,130	12,994,507	0	584	0	584	0	12,995,091	0	(254,209)	(254,209)	407,193	03/15/2026	2.A FE
31737Y-AA-4	Finance of America HECM -FAHB 2020-HB2 A		08/25/2022	PAYDOWN		7,487,741	7,487,741	7,428,083	7,436,027	0	51,714	0	51,714	0	7,487,741	0	0	0	84,998	07/25/2030	1.A FE
318685-AA-2	First Bancshares Inc/Whi-SENIOR UNSECURE		07/01/2022	MATURITY		8,000,000	8,000,000	8,000,000	8,000,088	0	(88)	0	(88)	0	8,000,000	0	0	0	340,000	07/01/2022	2.B
319383-AC-9	First Busey Corp-SUBORDINATED		08/25/2022	CALL 100		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	351,040	05/25/2027	2.B FE
32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		07/25/2022	PAYDOWN		1,190,765	1,190,765	1,190,749	1,190,637	0	128	0	128	0	1,190,765	0	0	0	29,945	01/25/2032	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
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		09/26/2022	PAYDOWN		82,518	82,518	72,242	78,395	0	4,123	0	4,123	0	82,518	0	0	0	512	10/25/2036	1.A FM
32051G-SQ-9	First Horizon Alternativ-FHAMS 2005-AA7		09/01/2022	PAYDOWN		92,282	94,873	85,416	85,917	0	10,148	1,579	8,569	0	92,282	0	0	0	1,376	09/01/2035	1.D FM
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		09/01/2022	PAYDOWN		7,198	7,063	4,369	4,369	0	2,742	0	2,742	0	7,198	0	0	0	266	04/01/2036	3.B FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		09/01/2022	PAYDOWN		294,189	294,189	280,774	259,189	0	35,000	0	35,000	0	294,189	0	0	0	5,988	11/01/2035	3.B FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		09/01/2022	PAYDOWN		20,822	20,822	20,525	18,746	0	2,067	0	2,067	0	20,822	0	0	0	371	11/01/2035	1.D FM
32052E-AA-7	First Horizon Mortgage P-FHASI 2006-AR3		09/01/2022	PAYDOWN		1,066	1,066	896	698	0	374	0	374	0	1,066	0	0	0	17	11/01/2036	1.D FM
32056J-AA-2	First Horizon Mortgage P-FHASI 2007-AR3		09/01/2022	PAYDOWN		341,693	369,915	248,896	144,195	0	216,048	0	216,048	0	341,693	0	0	0	6,451	11/01/2037	1.D FM
337158-AJ-8	First Horizon Bank-SUBORDINATED		09/07/2022	AMHERST SECURITIES		25,285,930	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	285,930	285,930	1,229,861	05/01/2030	2.C FE
337358-BH-7	Wachovia Corp-SUBORDINATED		08/03/2022	WELLS FARGO		25,975,799	23,490,000	27,801,622	25,024,110	0	(173,486)	0	(173,486)	0	24,850,624	0	1,125,175	1,125,175	1,788,802	08/01/2026	2.B FE
337738-AP-3	Fiserv Inc-SENIOR UNSECURED		07/19/2022	U. S. BANCORP		9,844,600	10,000,000	9,993,300	9,997,906	0	169	0	169	0	9,998,076	0	(153,476)	(153,476)	245,972	06/01/2025	2.B FE
337738-AU-2	Fiserv Inc-SENIOR UNSECURED		09/08/2022	GOLDMAN		35,405,429	39,019,000	38,019,492	38,183,526	0	64,557	0	64,557	0	38,248,083	0	(2,842,654)	(2,842,654)	1,635,004	07/01/2029	2.B FE
337915-AA-0	FIRSTMERIT CORP SUB NT		08/23/2022	PNC CAPITAL MARKETS		10,013,500	10,000,000	10,097,820	10,012,884	0	(7,607)	0	(7,607)	0	10,005,277	0	8,223	8,223	460,375	02/04/2023	2.A FE
33803W-AA-7	Fishers Lane Associates -SECURED		09/05/2022	SINKING PAYMENT		240,840	240,840	240,840	240,841	0	0	0	0	0	240,840	0	0	0	5,888	08/05/2030	1.B
33830J-AA-3	Five Guys Funding LLC-GUYS 2017-1A A2		07/25/2022	PAYDOWN		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	949	07/25/2047	2.C FE
33830J-AB-1	Five Guys Funding LLC-GUYS 2017-1AW 1AW		07/25/2022	PAYDOWN		5,000	5,000	4,913	4,916	0	84	0	84	0	5,000	0	0	0	135	07/25/2047	1.C FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC-FIRST LIEN		09/30/2022	SINKING PAYMENT		96,000	96,000	96,000	95,991	0	9	0	9	0	96,000	0	0	0	1,980	03/31/2038	2.B FE
34107@-AA-7	Florida Pipeline Holding Senior Secured		08/15/2022	SINKING PAYMENT		938,456	938,456	938,456	938,456	0	0	0	0	0	938,456	0	0	0	29,686	08/15/2038	2.B PL
34417M-AB-3	FOCUS Brands Funding LLC-FOCUS 2017-1A A		07/30/2022	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	573	04/30/2047	2.B FE
34417Q-AA-6	FOCUS Brands Funding LLC-FOCUS 2018-1 A2		07/30/2022	PAYDOWN		30,000	30,000	30,000	30,005	0	(5)	0	(5)	0	30,000	0	0	0	1,166	10/30/2048	2.B FE
34964C-AA-4	FORTUNE BRANDS HOME & SE-SENIOR UNSECURE		09/09/2022	U. S. BANCORP		9,828,000	10,000,000	9,935,700	9,975,289	0	4,359	0	4,359	0	9,979,648	0	(151,648)	(151,648)	297,778	06/15/2025	2.B FE
35040U-AA-9	Foundation Finance Trust-FFIN 2017-1A A		09/15/2022	PAYDOWN		376,459	376,459	376,404	376,451	0	8	0	8	0	376,459	0	0	0	7,921	07/15/2033	1.A FE
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		09/15/2022	PAYDOWN		317,578	317,578	317,528	313,250	0	4,328	0	4,328	0	317,578	0	0	0	8,137	11/15/2034	1.B FE
35137L-AH-8	Fox Corp-SENIOR UNSECURED		09/29/2022	VARIOUS		12,163,995	12,500,000	12,665,675	12,624,629	0	(11,624)	0	(11,624)	0	12,613,005	0	(449,010)	(449,010)	676,396	01/25/2029	2.B FE
35564K-B2-4	Freddie Mac Structured A-STACR 2022-HQA2		09/26/2022	PAYDOWN		550,840	550,840	551,285	0	0	(446)	0	(446)	0	550,840	0	0	0	769	07/25/2042	1.G FE
35564K-E3-9	Freddie Mac STACR REMIC -STACR 2022-HQA3		09/26/2022	PAYDOWN		187,199	187,199	187,199	0	0	0	0	0	0	187,199	0	0	0	961	08/25/2042	1.G FE
35824#-AA-4	Fresno County (Rowell Bu Trust Certifica		09/15/2022	SINKING PAYMENT		3,618	3,618	3,651	3,650	0	(31)	0	(31)	0	3,618	0	0	0	144	05/15/2040	1.D S
35826@-AA-4	County of Fresno CA Trust Certificates		09/15/2022	SINKING PAYMENT		264,877	264,877	267,520	267,203	0	(2,327)	0	(2,327)	0	264,877	0	0	0	4,421	06/15/2038	1.C
361448-BC-6	GATX Corp-SENIOR UNSECURED		09/14/2022	BARCLAYS CAPITAL INC		4,748,700	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(251,300)	(251,300)	195,271	11/07/2028	2.B FE
361448-BF-9	GATX Corp-SENIOR UNSECURED		08/23/2022	SUNTRUST CAPITAL MAR		8,302,708	9,000,000	8,980,830	8,984,358	0	648	0	648	0	8,985,005	0	(682,297)	(682,297)	234,411	06/30/2030	2.B FE
36157N-FL-3	GE Mortgage Services LLC-GECMS 1997-HE4		09/01/2022	PAYDOWN		2,103	2,103	1,708	2,119	0	436	451	(15)	0	2,103	0	0	0	83	12/01/2028	6. FM
36166N-AJ-2	GE Capital Funding LLC-SENIOR UNSECURED		08/23/2022	DEUTSCHE BANK SECURI		8,516,430	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(483,570)	(483,570)	306,900	05/15/2030	2.A FE
36167K-AA-6	GCAT 2021-NQM6 Trust-GCAT 2021-NQM6 A1		09/01/2022	PAYDOWN		122,214	122,214	109,840	0	0	12,374	0	12,374	0	122,214	0	0	0	299	08/01/2066	1.A
36169K-AA-4	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A1		09/01/2022	PAYDOWN		115,331	115,331	114,795	0	0	537	0	537	0	115,331	0	0	0	1,615	02/01/2067	1.A FE
36169K-AB-2	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A2		09/01/2022	PAYDOWN		422,882	422,882	414,566	0	0	8,316	0	8,316	0	422,882	0	0	0	5,922	02/01/2067	1.E FE
36185N-6N-5	GMACM Mortgage Loan Trus-GMACM 2005-AR2		09/01/2022	PAYDOWN		208,544	208,544	188,897	187,010	0	21,533	0	21,533	0	208,544	0	0	0	4,036	05/01/2035	1.A FM
36198#-AA-0	GE Huntsville 2020A Leas Trust Certifica		09/15/2022	SINKING PAYMENT		1,612,392	1,612,392	1,612,392	1,612,392	0	0	0	0	0	1,612,392	0	0	0	2,385	04/15/2046	2.A
36200@-AA-8	GE Huntsville 2020B Leas Trust Certifica		09/15/2022	SINKING PAYMENT		13,371	13,371	13,371	13,371	0	0	0	0	0	13,371	0	0	0	778	04/15/2046	2.A
36228F-UJ-3	GSR Mortgage Loan Trust -GSR 2003-7F 4A1		09/01/2022	PAYDOWN		5,245	5,245	5,115	5,082	0	163	0	163	0	5,245	0	0	0	94	10/01/2032	1.A FM
3622EA-AA-8	GSAA TRUST-GSAA 2007-3 1A1A		09/26/2022	PAYDOWN		82,867	82,867	54,970	47,944	0	34,923	0	34,923	0	82,867	0	0	0	333	03/25/2047	1.D FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		07/22/2022	PAYDOWN		9,127	9,059	8,667	8,778	0	334	0	334	0	9,127	0	0	0	87	01/01/2036	1.D FM
362341-4F-3	GSR Mortgage Loan Trust -GSR 2006-AR1 3A		07/01/2022	PAYDOWN		959	813	800	803	0	16	0	16	0	959	0	0	0	14	01/01/2036	1.A FM
362341-DP-1	GSR Mortgage Loan Trust -GSR 2005-6F 1A5		09/01/2022	PAYDOWN		38,752	38,752	38,898	38,893	0	(141)	0	(141)	0	38,752	0	0	0	1,245	07/01/2035	1.A FM
362341-FN-4	GSR Mortgage Loan Trust -GSR 2005-AR4 3A		08/01/2022	PAYDOWN		109,264	108,832	101,484	85,788	0	23,175	0	23,175	0	109,264	0	0	0	2,443	07/01/2035	1.D FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		09/01/2022	PAYDOWN		148,554	155,372	140,805	141,866	0	15,406	0	15,406	0	148,554	0	0	0	896	09/01/2035	3.B FM
362341-XC-8	GSR Mortgage Loan Trust -GSR 2005-AR7 4A		09/01/2022	PAYDOWN		36,929	29,972	25,978	22,204	0	8,978	79	8,899	0	36,929	0	0	0	202	11/01/2035	1.D FM
362341-XE-4	GSR Mortgage Loan Trust -GSR 2005-AR7 5A		09/01/2022	PAYDOWN		186,782	178,152	154,532	144,302	0	36,048	0	36,048	0	186,782	0	0	0	2,584	11/01/2035	1.D FM
362341-XG-9	GSR Mortgage Loan Trust -GSR 2005-AR7 6A		09/01/2022	PAYDOWN		64,973	64,973	61,789	61,800	0	3,172	0	3,172	0	64,973	0	0	0	1,112	11/01/2035	1.A FM
36242D-4W-0	GSR Mortgage Loan Trust -GSR 2005-AR3 6A		09/01/2022	PAYDOWN		24,273	24,273	22,808	21,352	0	2,921	0	2,921	0	24,273	0	0	0	507	05/01/2035	1.D FM
36242D-BZ-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		09/01/2022	PAYDOWN		24,391	24,391	23,690	23,839	0	552	0	552	0	24,391	0	0	0	451	08/01/2034	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		09/01/2022	PAYDOWN		8,195	8,195	8,239	8,183	0	12	0	12	0	8,195	0	0	0	165	09/01/2034	1.A FM
36242D-FX-6	GSR Mortgage Loan Trust -GSR 2004-11 3A1		09/01/2022	PAYDOWN		761	763	760	760	0	2	0	2	0	761	0	0	0	13	09/01/2034	1.A FM
36242D-H4-8	GSR Mortgage Loan Trust -GSR 2005-AR2 1A		09/01/2022	PAYDOWN		10,404	10,404	9,546	9,538	0	866	0	866	0	10,404	0	0	0	208	04/01/2035	1.A FM
36242D-H9-7	GSR Mortgage Loan Trust -GSR 2005-AR2 4A		09/01/2022	PAYDOWN		205,856	205,856	200,066	200,006	0	5,850	0	5,850	0	205,856	0	0	0	3,636	04/01/2035	1.A FM
36242D-LY-7	GSR Mortgage Loan Trust -GSR 2004-13F 4A		09/25/2022	PAYDOWN		0	0	27,496	123	0	(147)	0	(147)	0	0	0	0	0	1,219	11/25/2034	6. *

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
36242D-QY-2	GSR Mortgage Loan Trust -GSR 2004-15F 2A		09/01/2022	PAYDOWN		14,570	14,570	14,602	13,957	0	613	0	613	0	14,570	0	0	0	488	12/01/2034	2.B FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		09/01/2022	PAYDOWN		62,280	62,280	61,316	0	0	1,863	0	1,863	0	62,280	0	0	0	61	02/01/2035	1.D FM
36244S-AD-0	GSAA Home Equity Trust 2-GSAA 2006-13 AF		09/01/2022	PAYDOWN		96,066	96,066	66,286	33,927	0	62,139	0	62,139	0	96,066	0	0	0	1,209	07/01/2036	1.D FM
36248#-AA-0	GSA (Anchorage AK) CTL P Pass-Thru Certi		09/15/2022	SINKING PAYMENT		338,225	338,225	341,269	340,170	0	(1,944)	0	(1,944)	0	338,225	0	0	0	7,894	11/15/2030	1.B
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C		09/26/2022	PAYDOWN		77,657	59,736	46,205	50,446	0	13,582	0	13,582	0	77,657	0	0	0	480	05/25/2036	1.A FM
36264E-BD-5	GS Mortgage-Backed Secur-GSMBS 2022-NQM1		09/01/2022	PAYDOWN		111,835	111,835	115,294	0	0	(3,460)	0	(3,460)	0	111,835	0	0	0	3,099	05/01/2062	1.E FE
36298G-AA-7	GSPA Monetization Trust-SECURED		09/09/2022	SINKING PAYMENT		205,094	205,094	207,964	206,465	0	(1,372)	0	(1,372)	0	205,094	0	0	0	8,785	10/09/2029	2.A FE
36850#-AA-9	Geisinger (Jenkins Towns Trust Certifica		09/15/2022	SINKING PAYMENT		124,498	124,498	124,498	124,498	0	0	0	0	0	124,498	0	0	0	2,781	12/15/2033	1.F S
37045X-BQ-8	General Motors Financial-SENIOR UNSECURE		08/03/2022	JANE		6,842,990	7,000,000	6,990,270	6,995,142	0	552	0	552	0	6,995,694	0	(152,704)	(152,704)	232,556	10/06/2026	2.C FE
38217U-AC-6	Goodgreen 2021-1 Trust-GOODG 2021-1A C		09/15/2022	PAYDOWN		125,106	125,106	114,159	0	0	10,947	0	10,947	0	125,106	0	0	0	0	10/15/2056	2.B FE
39538W-BE-7	GreenPoint Mortgage Fund-GPMF 2005-HY1 M		09/26/2022	PAYDOWN		888,709	888,709	641,536	792,454	0	96,255	0	96,255	0	888,709	0	0	0	9,511	07/25/2035	1.A FM
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		09/01/2022	PAYDOWN		12,204	12,204	12,143	12,388	0	(183)	0	(183)	0	12,204	0	0	0	362	09/01/2034	1.A FM
40431H-AD-9	HSI Asset Loan Obligatio-HALO 2006-2 1A4		09/25/2022	PAYDOWN		0	0	11	0	0	0	0	0	0	0	0	0	0	1	12/25/2036	6. FE
410867-AF-2	Hanover Insurance Group -SENIOR UNSECURE		09/20/2022	VARIOUS		26,531,252	27,000,000	27,319,120	27,157,028	0	(23,570)	0	(23,570)	0	27,133,457	0	(602,205)	(602,205)	1,107,214	04/15/2026	2.B FE
41161P-CX-9	HarborView Mortgage Loan-HVMLT 2004-1 1A		09/19/2022	PAYDOWN		5,361	5,361	5,113	5,069	0	292	0	292	0	5,361	0	0	0	47	04/19/2034	1.A FM
41161P-EX-7	HarborView Mortgage Loan-HVMLT 2004-5 2A		09/01/2022	PAYDOWN		3,224	3,224	2,587	3,003	0	221	0	221	0	3,224	0	0	0	57	06/01/2034	1.A FM
41161P-EZ-2	HarborView Mortgage Loan-HVMLT 2004-5 3A		09/01/2022	PAYDOWN		14,235	14,235	14,172	14,148	0	87	0	87	0	14,235	0	0	0	629	06/01/2034	1.A FM
41161P-FV-0	HarborView Mortgage Loan-HVMLT 2004-6 5A		09/01/2022	PAYDOWN		185,975	185,975	188,528	188,921	0	(2,946)	0	(2,946)	0	185,975	0	0	0	3,887	08/01/2034	1.A FM
41161P-MV-2	HarborView Mortgage Loan-HVMLT 2005-4 1A		09/01/2022	PAYDOWN		30,636	30,636	21,620	33,145	0	3	6,174	(6,171)	0	20,734	0	9,902	9,902	590	07/01/2035	1.D FM
41161P-TN-3	HARBORVIEW MORTGAGE LOAN-SERIES 2005-10		09/19/2022	PAYDOWN		43,481	43,481	30,421	28,046	0	15,435	0	15,435	0	43,481	0	0	0	402	11/19/2035	1.D FM
41161P-UK-7	HarborView Mortgage Loan-SERIES 05-11 CL		09/19/2022	PAYDOWN		23,132	23,132	16,314	18,593	0	4,538	0	4,538	0	23,132	0	0	0	260	08/19/2045	1.A FM
41161V-AC-4	HarborView Mortgage Loan-HVMLT 2006-7 2A		09/19/2022	PAYDOWN		8,751	11,512	8,179	8,559	0	2,016	0	2,016	0	8,751	0	0	0	101	09/19/2046	1.D FM
41162G-AA-0	HarborView Mortgage Loan-HVMLT 2006-11 A		09/19/2022	PAYDOWN		271,242	239,877	216,264	240,617	0	3,455	0	3,455	0	271,242	0	0	0	1,764	12/19/2036	1.A FM
411707-AD-4	Hardee's Funding LLC-HNGRY 2018-1A A2II		09/20/2022	PAYDOWN		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,302	06/20/2048	2.B FE
411707-AH-5	Hardee's Funding LLC-HNGRY 2020-1A A2		09/20/2022	PAYDOWN		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,493	12/20/2050	2.B FE
413875-AR-6	HARRIS CORPORATION-SR UNSECURED		07/18/2022	AMHERST SECURITIES		4,944,150	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(55,850)	(55,850)	139,974	04/27/2025	2.B FE
418056-AZ-0	Hasbro Inc-SENIOR UNSECURED		08/24/2022	BARCLAYS CAPITAL INC		12,065,950	13,000,000	12,958,400	12,966,236	0	2,200	0	2,200	0	12,968,436	0	(902,486)	(902,486)	388,375	11/19/2029	2.B FE
419838-AA-5	HAWAIIAN AIRLINES 13-1A-FIRST LIEN		07/15/2022	SINKING PAYMENT		160,941	160,941	160,941	160,982	0	(42)	0	(42)	0	160,941	0	0	0	6,277	01/15/2026	4.B FE
42249#-AA-7	HealthPartners, Inc. Senior Note Series		07/22/2022	CALL 100		696,378	696,378	696,378	696,405	0	32	0	32	0	696,437	0	(59)	(59)	16,052	05/15/2030	1.F
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A		09/20/2022	PAYDOWN		198,625	198,625	198,489	198,564	0	60	0	60	0	198,625	0	0	0	7,925	09/21/2040	1.A FE
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A		09/20/2022	PAYDOWN		134,582	134,582	134,581	134,582	0	0	0	0	0	134,582	0	0	0	6,393	09/20/2038	1.A FE
42981C-AA-6	HIGH STREET FUNDING TRUS-SENIOR UNSECURE		09/13/2022	WELLS FARGO		9,732,053	10,225,000	10,854,860	0	0	(55,973)	0	(55,973)	0	10,798,888	0	(1,066,835)	(1,066,835)	245,204	02/15/2028	2.A FE
43283G-AD-4	Hilton Grand Vacations T-HGVT 2022-2A D		09/25/2022	PAYDOWN		223,057	223,057	223,027	0	0	30	0	30	0	223,057	0	0	0	2,380	01/25/2037	3.C FE
43367A-AA-6	NRZ Excess Spread-Collat-NZES 2020-PLS1		09/25/2022	PAYDOWN		360,054	360,054	360,053	360,053	0	1	0	1	0	360,054	0	0	0	9,204	12/25/2025	2.C FE
43722#-AA-1	Home Depot (Monterey Par Trust Certifica		09/15/2022	SINKING PAYMENT		52,231	52,231	52,231	52,231	0	0	0	0	0	52,231	0	0	0	2,037	06/15/2038	1.F
43722*-AA-5	Home Depot South Windsor Pass-Thru Certi		09/15/2022	SINKING PAYMENT		46,822	46,822	46,822	46,822	0	0	0	0	0	46,822	0	0	0	1,659	10/15/2040	1.F
43739E-AP-2	HOMEBANC MORTGAGE TRUST-SERIES 2005-1 CL		09/26/2022	PAYDOWN		48,518	48,518	44,182	41,472	0	7,047	0	7,047	0	48,518	0	0	0	426	03/25/2035	1.D FM
43739E-CL-9	HomeBanc Mortgage Trust -HMBT 2006-1 1A1		08/01/2022	PAYDOWN		6,664	6,298	5,496	5,050	0	1,376	0	1,376	0	6,664	0	0	0	18	04/01/2037	1.D FM
43739H-AA-8	HomeBanc Mortgage Trust -HMBT 2006-2 A1		09/26/2022	PAYDOWN		143,111	143,111	125,164	132,405	0	10,706	0	10,706	0	143,111	0	0	0	803	12/25/2036	1.A FM
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		09/01/2022	PAYDOWN		147,794	100,678	100,003	100,003	0	5,235	0	5,235	0	147,794	0	0	0	1,882	04/01/2047	1.D FM
44329H-AG-9	HP Communities LLC-FIRST LIEN		09/15/2022	SINKING PAYMENT		340,439	340,439	333,521	339,660	0	780	0	780	0	340,439	0	0	0	25,438	03/15/2023	1.C FE
44329H-AS-3	HP Communities LLC-SECURED		09/15/2022	SINKING PAYMENT		57,057	57,057	56,127	56,968	0	89	0	89	0	57,057	0	0	0	4,513	03/15/2023	1.D FE
444859-BN-1	Humana Inc-SENIOR UNSECURED		07/27/2022	VARIOUS		18,484,630	18,000,000	17,961,840	17,967,612	0	1,893	0	1,893	0	17,969,505	0	515,125	515,125	722,313	04/01/2030	2.C FE
446413-AT-3	Huntington Ingalls Indus-SENIOR UNSECURE		07/28/2022	CITIGROUP GLOBAL MAR		4,810,250	5,000,000	4,999,800	5,000,312	0	(63)	0	(63)	0	5,000,249	0	(189,999)	(189,999)	157,500	05/01/2030	2.C FE
44891A-AZ-0	Hyundai Capital America-SENIOR UNSECURED		08/23/2022	CITIGROUP GLOBAL MAR		14,911,200	15,000,000	14,992,650	14,996,776	0	913	0	913	0	14,997,689	0	(86,489)	(86,489)	688,000	02/01/2024	2.A FE
45254N-JB-4	IMPAC CMB TRUST-SERIES 2004-4 CLASS 2A1		09/01/2022	PAYDOWN		9,803	9,803	9,432	9,094	0	709	0	709	0	9,803	0	0	0	342	09/01/2034	1.A FM
45254N-KX-4	IMPAC CMB TRUST-SERIES 2004-9 CLASS 1A1		09/26/2022	PAYDOWN		17,166	17,166	15,707	15,857	0	1,309	0	1,309	0	17,166	0	0	0	210	01/25/2035	1.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		09/26/2022	PAYDOWN		69,731	69,731	56,656	61,862	0	7,870	0	7,870	0	69,731	0	0	0	641	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		09/26/2022	PAYDOWN		4,279	4,279	2,073	3,239	0	1,040	0	1,040	0	4,279	0	0	0	44	08/25/2035	1.A FM
45254T-TN-4	Impac Secured Assets Tru-IMSA 2006-1 2A1		09/26/2022	PAYDOWN		56	56	39	50	0	6	0	6	0	56	0	0	0	1	05/25/2036	1.A FM
45276Q-AA-2	Imperial Fund Mortgage T-IMPRL 2022-NQM5		09/01/2022	PAYDOWN		284,721	284,721	284,717	0	0	3	0	3	0	284,721	0	0	0	0	08/01/2067	1.A FE
45276Q-AB-0	Imperial Fund Mortgage T-IMPRL 2022-NQM5		09/01/2022	PAYDOWN		256,002	256,002	255,998	0	0	3	0	3	0	256,002	0	0	0	0	08/01/2067	1.D FE
45276Q-AC-8	Imperial Fund Mortgage T-IMPRL 2022-NQM5		09/01/2022	PAYDOWN		70,468	70,468	69,871	0	0	597	0	597	0	70,468	0	0	0	0	08/01/2067	1.G FE
45660K-AA-9	IndyMac INDX Mortgage Lo-INDX 2006-AR39		09/26/2022	PAYDOWN		55,212	53,507	43,106	45,368	0	8,671	0	8,671	0	55,212	0	0	0	273	02/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45660L-CK-3	IndyMac INDX Mortgage Lo-INDX 2005-AR2 1		09/26/2022	PAYDOWN		71,701	71,701	53,298	52,538	0	19,910	0	19,910	0	71,701	0	0	0	698	02/25/2035	1.D FM
45660L-DB-2	IndyMac INDX Mortgage Lo-INDX 2005-AR1 1		08/01/2022	PAYDOWN		5,872	5,872	5,828	5,848	0	24	0	24	0	5,872	0	0	0	96	03/01/2035	1.A FM
45660L-V9-7	IndyMac INDX Mortgage Lo-INDX 2005-AR31		09/01/2022	PAYDOWN		3,518	3,518	3,149	3,393	0	150	0	150	0	3,518	0	0	0	(24)	01/01/2036	1.A FM
45660N-X9-1	IndyMac INDX Mortgage Lo-INDX 2004-AR6 5		09/01/2022	PAYDOWN		6,111	6,111	5,011	5,272	0	840	0	840	0	6,111	0	0	0	125	10/01/2034	1.A FM
456618-AF-4	IndyMac INDX Mortgage Lo-INDX 2006-AR8 A		09/26/2022	PAYDOWN		55,778	55,778	49,419	59,977	0	(4,199)	0	(4,199)	0	55,778	0	0	0	471	07/25/2046	1.A FM
45661X-AB-8	IndyMac INDX Mortgage Lo-INDX 2006-AR13		09/25/2022	PAYDOWN		66,643	66,643	39,944	38,752	0	27,891	0	27,891	0	66,643	0	0	0	591	07/25/2036	1.D FM
45669A-AD-6	IndyMac INDA Mortgage Lo-INDA 2007-AR1 2		09/01/2022	PAYDOWN		14,222	14,222	13,381	11,992	0	2,230	0	2,230	0	14,222	0	0	0	327	03/01/2037	2.B FM
45783N-AA-5	InStar Leasing III LLC-INSTR 2021-1A A		09/15/2022	PAYDOWN		58,456	58,456	58,424	58,423	0	33	0	33	0	58,456	0	0	0	902	02/15/2054	1.F FE
46591K-AC-7	JP Morgan Mortgage Trust-JPMMT 2019-8 A3		09/01/2022	PAYDOWN		48,429	48,429	49,057	49,706	0	(1,277)	0	(1,277)	0	48,429	0	0	0	1,232	03/01/2050	1.A
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		09/15/2022	PAYDOWN		38,276	38,276	38,268	38,087	0	188	0	188	0	38,276	0	0	0	954	12/15/2048	1.A FE
46616M-AB-6	JG Wentworth XXII LLC-HENDR 2010-3A B		09/15/2022	PAYDOWN		14,775	14,775	14,775	14,776	0	(1)	0	(1)	0	14,775	0	0	0	661	12/15/2050	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		09/15/2022	PAYDOWN		64,524	64,524	64,508	64,507	0	18	0	18	0	64,524	0	0	0	2,095	10/15/2056	1.A FE
46616Q-AA-9	321 HENDERSON RECEIVABLE-SERIES 2011-2A		09/15/2022	PAYDOWN		100,147	100,147	100,090	100,090	0	58	0	58	0	100,147	0	0	0	3,370	09/15/2056	1.A FE
46616V-AA-8	J G WENTWORTH RECV XXV-ASSET BKD NT 12-1		09/15/2022	PAYDOWN		45,734	45,734	45,723	46,104	0	(370)	0	(370)	0	45,734	0	0	0	1,074	02/16/2065	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		08/15/2022	PAYDOWN		92,393	92,393	91,467	91,589	0	804	0	804	0	92,393	0	0	0	1,933	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		09/15/2022	PAYDOWN		102,390	102,390	102,095	102,117	0	274	0	274	0	102,390	0	0	0	2,223	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		09/15/2022	PAYDOWN		106,167	106,167	106,142	106,165	0	2	0	2	0	106,167	0	0	0	2,911	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		09/15/2022	PAYDOWN		170,040	170,040	169,903	169,912	0	128	0	128	0	170,040	0	0	0	4,567	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		09/15/2022	PAYDOWN		124,059	124,059	123,989	123,982	0	77	0	77	0	124,059	0	0	0	3,309	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		09/15/2022	PAYDOWN		235,650	235,650	235,320	235,349	0	301	0	301	0	235,650	0	0	0	5,449	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		09/15/2022	PAYDOWN		321,698	321,698	321,944	321,961	0	(263)	0	(263)	0	321,698	0	0	0	7,315	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		09/15/2022	PAYDOWN		343,311	343,311	340,123	342,332	0	979	0	979	0	343,311	0	0	0	7,242	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		09/15/2022	PAYDOWN		203,767	203,767	204,081	204,026	0	(259)	0	(259)	0	203,767	0	0	0	5,185	03/15/2058	1.A FE
46619X-AA-1	JG Wentworth XXXVI LLC-HENDR 2015-3A A		09/15/2022	PAYDOWN		106,718	106,718	106,625	106,634	0	84	0	84	0	106,718	0	0	0	2,832	03/17/2070	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		09/15/2022	PAYDOWN		117,468	117,468	117,378	117,393	0	75	0	75	0	117,468	0	0	0	2,100	08/16/2060	1.A FE
46620V-AA-2	J.G. Wentworth XXXIX LLC-HENDR 2017-2A A		09/15/2022	PAYDOWN		111,715	111,715	111,665	111,715	0	0	0	0	0	111,715	0	0	0	2,677	09/15/2072	1.A FE
466247-J4-6	JP Morgan Mortgage Trust-JPMMT 2006-A2 2		09/01/2022	PAYDOWN		4,994	4,996	4,741	0	0	273	0	273	0	4,994	0	0	0	48	04/01/2036	1.D FM
466247-L6-8	JP Morgan Mortgage Trust-JPMMT 2006-A2 I		09/01/2022	PAYDOWN		204,757	204,757	195,159	198,520	0	6,236	0	6,236	0	204,757	0	0	0	3,082	08/01/2034	1.A FM
466247-PW-7	JP Morgan Mortgage Trust-JPMMT 2005-A3 2		09/01/2022	PAYDOWN		2,931	2,931	2,469	2,266	0	665	0	665	0	2,931	0	0	0	51	06/01/2035	1.A FM
466247-QP-1	JP Morgan Mortgage Trust-JPMMT 2005-A3 7		09/01/2022	PAYDOWN		13,931	13,933	12,811	10,368	0	3,554	0	3,554	0	13,931	0	0	0	142	06/01/2035	1.D FM
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		09/01/2022	PAYDOWN		75,116	75,116	66,665	68,532	0	6,584	0	6,584	0	75,116	0	0	0	1,323	07/01/2035	1.A FM
466247-UG-6	JP MORGAN MORTGAGE TRUST-SERIES 2005-A6		09/01/2022	PAYDOWN		47,705	46,696	45,647	42,238	0	4,480	0	4,480	0	47,705	0	0	0	739	08/01/2035	1.D FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		08/01/2022	PAYDOWN		9,090	8,893	5,736	0	0	3,227	0	3,227	0	9,090	0	0	0	12	01/01/2036	1.D FM
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		08/01/2022	PAYDOWN		10,309	10,481	10,078	4,879	0	5,610	0	5,610	0	10,309	0	0	0	425	12/01/2035	1.D FM
46627M-CU-9	JP Morgan Alternative Lo-JPALT 2006-A1 2		09/01/2022	PAYDOWN		23,416	23,417	23,405	17,421	0	6,076	0	6,076	0	23,416	0	0	0	446	03/01/2036	1.D FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		09/01/2022	PAYDOWN		322,716	322,716	274,753	255,324	0	67,392	0	67,392	0	322,716	0	0	0	5,826	03/01/2036	1.D FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		09/01/2022	PAYDOWN		3,691	3,692	3,443	2,249	0	1,451	0	1,451	0	3,691	0	0	0	125	03/01/2036	1.D FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		09/01/2022	PAYDOWN		24,088	24,119	18,060	18,060	0	6,110	0	6,110	0	24,088	0	0	0	847	03/01/2036	3.B FM
46628K-AC-4	JP Morgan Mortgage Trust-JPMMT 2006-A3 2		09/01/2022	PAYDOWN		14,197	9,624	8,499	6,995	0	3,327	0	3,327	0	14,197	0	0	0	146	05/01/2036	1.D FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		09/01/2022	PAYDOWN		1,028	1,028	819	898	0	130	0	130	0	1,028	0	0	0	20	06/01/2036	1.D FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		09/01/2022	PAYDOWN		62,117	139,005	92,891	94,689	0	18,628	0	18,628	0	62,117	0	0	0	3,699	08/01/2036	1.D FM
466308-AE-3	JP Morgan Alternative Lo-JPALT 2008-R3 3		09/01/2022	PAYDOWN		45,970	45,970	41,650	38,551	0	7,420	0	7,420	0	45,970	0	0	0	730	05/01/2037	1.D FM
46630G-AN-5	JP Morgan Mortgage Trust-JPMMT 2007-A1 4		09/01/2022	PAYDOWN		507	507	474	485	0	22	0	22	0	507	0	0	0	9	07/01/2035	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		09/01/2022	PAYDOWN		425	431	413	279	0	151	0	151	0	425	0	0	0	7	04/01/2037	1.D FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		09/01/2022	PAYDOWN		1,863	1,863	1,135	1,135	0	730	0	730	0	1,863	0	0	0	66	06/01/2037	4.B FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		08/01/2022	PAYDOWN		4,779	3,396	2,183	0	0	1,710	0	1,710	0	4,779	0	0	0	104	06/01/2037	4.B FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		09/01/2022	PAYDOWN		16,919	16,919	11,243	11,584	0	5,521	187	5,334	0	16,919	0	0	0	547	08/01/2037	1.D FM
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		08/01/2022	PAYDOWN		17,958	17,958	11,808	12,670	0	6,253	898	5,355	0	17,958	0	0	0	761	08/01/2037	1.D FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		09/01/2022	PAYDOWN		149,233	149,233	120,131	128,662	0	20,571	0	20,571	0	149,233	0	0	0	2,912	07/01/2037	1.A FM
46632Y-AB-0	JP Morgan Mortgage Trust-JPMMT 2008-R3 1		09/01/2022	PAYDOWN		35,573	35,576	4,523	4,523	0	31,050	0	31,050	0	35,573	0	0	0	826	06/01/2036	1.D FM
46632Y-AC-8	JP Morgan Mortgage Trust-JPMMT 2008-R3 2		08/01/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2037	1.D FM
46632Y-AD-6	JP Morgan Mortgage Trust-JPMMT 2008-R3 2		07/01/2022	PAYDOWN		15,314	0	0	0	0	10,334	0	10,334	0	15,314	0	0	0	0	08/01/2037	1.D FM
46633M-AM-1	JP Morgan Resecuritizati-JPMRR 2009-6 2A		09/01/2022	PAYDOWN		8,180	8,259	834	834	0	7,353	0	7,353	0	8,180	0	0	0	136	04/01/2035	1.D FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		09/01/2022	PAYDOWN		94,012	101,333	47,853	52,008	0	45,167	0	45,167	0	94,012	0	0	0	4,009	04/01/2037	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
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		09/01/2022	PAYDOWN		312,045	312,045	219,446	255,901	0	56,144	0	56,144	0	312,045	0	0	0	10,271	03/01/2039	1.D FM
466365-AB-9	Jack in the Box Funding -JACK 2019-1A A2		08/25/2022	PAYDOWN		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,679	08/25/2049	2.B FE
466365-AC-7	Jack in the Box Funding -JACK 2019-1A A2		08/25/2022	PAYDOWN		55,238	55,238	52,464	0	0	2,774	0	2,774	0	55,238	0	0	0	686	08/25/2049	2.B FE
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		08/25/2022	PAYDOWN		50,000	50,000	50,000	0	0	0	0	0	0	50,000	0	0	0	928	02/26/2052	2.B FE
466365-AE-3	Jack in the Box Funding -JACK 2022-1A A2		08/25/2022	PAYDOWN		25,725	25,725	22,935	0	0	2,790	0	2,790	0	25,725	0	0	0	266	02/26/2052	2.B FE
46639J-AE-0	JP Morgan Chase Commerci-JPMCC 2013-C10		08/01/2022	PAYDOWN		4,166,547	4,166,547	3,876,842	4,124,352	0	42,195	0	42,195	0	4,166,547	0	0	0	76,378	12/01/2047	1.A
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		09/01/2022	PAYDOWN		14,496	14,496	14,677	14,667	0	(171)	0	(171)	0	14,496	0	0	0	334	02/01/2050	1.A
46817M-AK-3	Jackson Financial Inc-SENIOR UNSECURED		09/23/2022	EXCHANGE OFFER		79,207,393	83,853,000	79,042,016	0	0	165,377	0	165,377	0	79,207,393	0	0	0	2,027,422	11/23/2031	2.B FE
46817M-AM-9	Jackson Financial Inc-SENIOR UNSECURED		09/23/2022	EXCHANGE OFFER		4,261,767	5,000,000	4,255,850	0	0	5,917	0	5,917	0	4,261,767	0	0	0	166,667	11/23/2051	2.B FE
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		09/26/2022	PAYDOWN		303,514	307,484	281,574	0	0	20,432	0	20,432	0	303,514	0	0	0	11,735	06/25/2047	1.D FM
472321-AA-6	Jefferies Resecuritizati-JMAC 2008-R2 1A		09/01/2022	PAYDOWN		11,559	11,559	8,859	10,514	0	1,044	0	1,044	0	11,559	0	0	0	429	10/01/2035	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		09/01/2022	PAYDOWN		19,030	19,030	8,215	10,018	0	9,012	0	9,012	0	19,030	0	0	0	346	01/01/2037	1.A FM
472321-AG-3	Jefferies Resecuritizati-JMAC 2008-R2 1A		09/01/2022	PAYDOWN		0	30,321	6,655	6,655	0	0	0	0	0	0	0	0	0	955	10/01/2035	1.D FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		08/01/2022	PAYDOWN		0	(32)	(9)	(4)	0	5	0	5	0	0	0	0	0	(1)	01/01/2037	1.D FM
472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A		09/01/2022	PAYDOWN		103,478	103,478	87,410	99,468	0	4,010	0	4,010	0	103,478	0	0	0	1,807	01/01/2039	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		09/01/2022	PAYDOWN		0	(25,952)	(8,981)	(12,310)	0	(3,381)	0	(3,381)	0	0	0	0	0	(424)	01/01/2039	1.D FM
47232A-AB-4	Jefferies Resecuritizati-JMAC 2008-R3 1A		09/01/2022	PAYDOWN		20,996	20,996	12,735	17,263	0	3,733	0	3,733	0	20,996	0	0	0	388	03/01/2036	1.A FM
47232A-AC-2	Jefferies Resecuritizati-JMAC 2008-R3 1A		09/01/2022	PAYDOWN		(1,208)	1,006	379	330	0	(704)	0	(704)	0	(1,208)	0	0	0	23	03/01/2036	1.D FM
47232A-AE-8	Jefferies Resecuritizati-JMAC 2008-R3 2A		09/01/2022	PAYDOWN		187,078	187,078	132,825	187,078	0	0	0	0	0	187,078	0	0	0	3,484	06/01/2036	1.A FM
47232A-AH-1	Jefferies Resecuritizati-JMAC 2008-R3 3A		09/01/2022	PAYDOWN		21,802	22,164	4,328	4,068	0	17,792	0	17,792	0	21,802	0	0	0	367	05/01/2037	1.D FM
47232C-AH-7	Jefferies Resecuritizati-JMAC 2009-R1 4A		09/01/2022	PAYDOWN		10,037	(19,319)	(15,190)	(18,429)	0	(4,642)	0	(4,642)	0	8,762	0	1,275	1,275	(407)	06/01/2037	1.D FM
47232D-AH-5	Jefferies Resecuritizati-JMAC 2009-R5 2A		07/29/2022	VARIOUS		0	1	1	1	0	0	0	0	0	1	(1)	0	(1)	0	09/01/2036	1.D FM
47232D-AU-6	Jefferies Resecuritizati-JMAC 2009-R5 4A		07/29/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2036	1.A FM
47232D-AV-4	Jefferies Resecuritizati-JMAC 2009-R5 4A		07/29/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2036	1.D FM
47232D-DA-7	Jefferies Resecuritizati-JMAC 2009-R5 14		07/29/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2037	1.D FM
47232D-DK-5	Jefferies Resecuritizati-JMAC 2009-R5 16		07/29/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2037	1.D FM
47232D-DN-9	Jefferies Resecuritizati-JMAC 2009-R5 16		08/12/2022	DIRECT		82,062	82,062	16,938	16,938	0	(20,496)	0	(20,496)	0	(3,559)	85,621	0	85,621	176	08/01/2037	1.D FM
47232D-DS-8	Jefferies Resecuritizati-JMAC 2009-R5 17		07/29/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2035	1.D FM
47232D-EK-4	Jefferies Resecuritizati-JMAC 2009-R5 20		07/29/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2037	1.A FM
47232D-EX-6	Jefferies Resecuritizati-JMAC 2009-R5 22		08/10/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2037	1.A FM
47232T-AB-3	Jefferies Resecuritizati-JMAC 2009-R3 1A		09/01/2022	PAYDOWN		226,177	226,177	197,905	205,640	0	20,538	0	20,538	0	226,177	0	0	0	4,059	12/01/2035	1.A FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		09/01/2022	PAYDOWN		107,838	115,370	18,033	83,563	0	25,333	0	25,333	0	107,838	0	0	0	(165,881)	09/01/2036	1.D FM
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		07/30/2022	PAYDOWN		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	654	07/30/2047	2.B FE
478045-AA-5	JOHN SEVIER COMB CYCLE-SECURED		08/15/2022	VARIOUS		3,457,836	3,371,375	3,371,375	3,371,621	0	(74)	0	(74)	0	3,371,547	0	86,289	86,289	169,660	01/15/2042	1.C FE
47805L-AB-7	John Marshall Bancorp In-SUBORDINATED		07/15/2022	CALL 100		5,000,000	5,000,000	5,000,000	5,000,527	0	(527)	0	(527)	0	5,000,000	0	0	0	287,500	07/15/2027	2.B Z
482480-AE-0	KLA Corp-SENIOR UNSECURED		07/07/2022	CA_CASH_CLOSE		9,886,325	9,941,000	9,915,949	9,932,957	0	1,260	0	1,260	0	9,934,218	0	(47,893)	(47,893)	527,640	11/01/2024	1.G FE
49271V-AF-7	Keurig Dr Pepper Inc-SENIOR UNSECURED		07/13/2022	MORGAN		17,404,114	17,290,000	18,149,140	0	0	(35,856)	0	(35,856)	0	18,113,284	0	(709,170)	(709,170)	507,803	05/25/2028	2.B FE
493268-AY-2	Keycorp Student Loan Tru-KSLT 2000-B A2		07/25/2022	PAYDOWN		7,730	7,730	6,261	7,695	0	35	0	35	0	7,730	0	0	0	49	07/25/2029	1.A FE
494550-BV-7	KINDER MORGAN ENER PART-SENIOR UNSECURED		08/23/2022	TORONTO DOMINION SEC		5,012,550	5,000,000	4,991,600	4,997,510	0	736	0	736	0	4,998,246	0	14,304	14,304	208,958	09/01/2024	2.B FE
501044-DL-2	Kroger Co/The-SENIOR UNSECURED		07/07/2022	CITIGROUP GLOBAL MAR		13,007,390	13,000,000	12,922,390	12,942,541	0	3,853	0	3,853	0	12,946,394	0	60,996	60,996	578,500	01/15/2029	2.A FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		09/15/2022	PAYDOWN		228,458	228,458	224,025	226,700	0	1,758	0	1,758	0	228,458	0	0	0	6,633	01/15/2042	3.A FE
52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED		09/07/2022	VARIOUS		15,440,133	15,725,000	16,327,798	3,996,216	0	(120,968)	0	(120,968)	0	16,214,327	0	(774,194)	(774,194)	599,492	02/13/2025	2.A FE
52107Q-AH-8	LAZARD GROUP LLC-SENIOR UNSECURED		08/04/2022	BARCLAYS CAPITAL INC		2,877,690	3,000,000	2,987,070	2,992,989	0	795	0	795	0	2,993,784	0	(116,094)	(116,094)	101,802	03/01/2027	2.A FE
524660-AZ-0	Leggett & Platt Inc-SENIOR UNSECURED		09/14/2022	KEY CAPITAL MARKETS		9,517,000	10,000,000	9,939,100	9,953,854	0	4,439	0	4,439	0	9,958,293	0	(441,293)	(441,293)	441,222	03/15/2029	2.B FE
52520M-CE-1	Lehman Mortgage Trust 20-LMT 2005-2 3A7		09/01/2022	PAYDOWN		17,614	17,614	12,741	9,201	0	8,413	0	8,413	0	17,614	0	0	0	569	12/01/2035	1.D FM
525221-EM-5	Lehman XS Trust Series 2-LXS 2005-7N 1A1		09/26/2022	PAYDOWN		55,466	55,466	40,680	44,190	0	11,276	0	11,276	0	55,466	0	0	0	531	12/25/2035	1.A FM
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		09/26/2022	PAYDOWN		132,323	132,323	112,847	116,213	0	16,110	0	16,110	0	132,323	0	0	0	1,115	02/25/2036	1.D FM
52523M-AD-2	Lehman XS Trust 2006-15-LXS 2006-15 A4		09/26/2022	PAYDOWN		54,243	54,245	29,985	35,362	0	19,036	0	19,036	0	54,243	0	0	0	118	10/25/2036	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		09/01/2022	PAYDOWN		10,236	10,236	6,611	6,801	0	3,510	0	3,510	0	10,236	0	0	0	251	01/01/2037	1.D FM
53948W-AA-1	Loan Asset Issuer LLC - Series 2021 NG-1		08/25/2022	CA_CASH_CLOSE		1,293,239	1,293,239	1,293,239	1,293,239	0	0	0	0	0	1,293,239	0	0	0	19,408	10/25/2046	1.G PL
53948W-AB-9	Loan Asset Issuer LLC - Series 2021 NG-1		08/25/2022	CA_CASH_CLOSE		722,956	722,956	722,956	722,956	0	0	0	0	0	722,956	0	0	0	14,425	10/25/2046	2.C PL
53948W-AC-7	Loan Asset Issuer LLC - Series 2021 NG-1		08/25/2022	CA_CASH_CLOSE		490,353	490,353	490,353	490,353	0	0	0	0	0	490,353	0	0	0	13,411	10/25/2046	3.C PL
53950X-AA-4	Loan Asset Issuer LLC - Series 2022 NG-1		08/25/2022	CA_CASH_CLOSE		1,043,526	1,043,526	1,043,526	0	0	0	0	0	0	1,043,526	0	0	0	11,320	02/25/2047	1.G PL
53950X-AB-2	Loan Asset Issuer LLC - Series 2022 NG-1		08/25/2022	CA_CASH_CLOSE		573,940	573,940	573,940	0	0	0	0	0	0	573,940	0	0	0	8,285	02/25/2047	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
53950X-AC-0	Loan Asset Issuer LLC - Series 2022 NG-1		08/25/2022	CA_CASH_CLOSE		339,146	339,146	339,146	0	0	0	0	0	0	339,146	0	0	0	6,327	02/25/2047	3.C PL
543190-AA-0	LONGTRAIN LEASING III LL-SERIES 2015-1A		09/15/2022	PAYDOWN		20,116	20,116	19,464	19,764	0	352	0	352	0	20,116	0	0	0	425	01/15/2045	1.F FE
552740-AK-1	MASTR Asset Securitizati-MASTR 2006-2 1A		09/01/2022	PAYDOWN		3,491	3,427	3,230	2,406	0	1,022	0	1,022	0	3,491	0	0	0	243	06/01/2036	1.D FM
552758-AA-2	MFRA Trust-MFRA 2022-CHM1 A1		09/01/2022	PAYDOWN		650,695	650,695	650,694	0	0	1	0	1	0	650,695	0	0	0	19,925	09/01/2056	1.F FE
55280Q-AU-1	MCF CLO V LLC-MCFCL 2017-1A ARR		08/01/2022	CREDIT SUISSE SECURI		14,149,688	14,625,000	14,625,000	14,625,000	0	0	0	0	0	14,625,001	0	(475,313)	(475,313)	249,621	04/20/2033	1.A FE
55281F-AN-0	MCF CLO VII LLC-MCFCL 2017-3A AR		07/15/2022	SMBC NIKKO SECURITIE		13,380,500	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	(619,500)	(619,500)	222,150	07/20/2033	1.A FE
55283A-AA-7	MCA Fund Holding LLC-MCA 2020-1 A		08/01/2022	PAYDOWN		1,338,157	1,338,157	1,340,971	1,078,019	0	(2,766)	0	(2,766)	0	1,338,157	0	0	0	32,618	11/01/2035	1.F FE
55336V-AA-8	MPLX 4 02/15/25-SENIOR UNSECURED		09/20/2022	JANE		2,928,660	3,000,000	2,989,200	2,996,296	0	808	0	808	0	2,997,104	0	(68,444)	(68,444)	132,333	02/15/2025	2.B FE
55400U-AB-9	MVW 2022-1 LLC-MVWOT 2022-1A B		09/20/2022	PAYDOWN		754,241	754,241	754,157	0	0	84	0	84	0	754,241	0	0	0	9,588	11/21/2039	1.F FE
559079-AK-4	Magellan Health Inc-SENIOR UNSECURED		09/30/2022	CALL 107.30395		0	0	0	0	0	0	0	0	0	0	0	0	0	(19,500)	09/22/2024	2. FE
56585A-BD-3	Marathon Petroleum Corp-SENIOR UNSECURED		09/07/2022	TORONTO DOMINION SEC		4,691,350	5,000,000	4,987,906	4,810,517	0	18,520	0	18,520	0	4,829,037	0	(137,687)	(137,687)	178,389	04/01/2028	2.B FE
570535-AK-0	Markel Corp-SENIOR UNSECURED		07/01/2022	MATURITY		3,000,000	3,000,000	2,995,560	2,999,731	0	269	0	269	0	3,000,000	0	0	0	147,000	07/01/2022	2.B FE
571903-BB-8	Marriott International I-SENIOR UNSECURE		09/30/2022	VARIOUS		16,611,334	17,550,000	17,366,230	17,416,075	0	11,864	0	11,864	0	17,427,940	0	(816,606)	(816,606)	668,018	12/01/2028	2.C FE
576431-AJ-9	MASTR Adjustable Rate Mo-MARM 2007-1 2A1		09/01/2022	PAYDOWN		2,535	2,535	2,025	2,025	0	509	0	509	0	2,535	0	0	0	44	11/01/2036	1.D FM
576433-C5-3	MASTR Adjustable Rate Mo-MARM 2005-6 5A2		09/01/2022	PAYDOWN		9,801	9,801	8,228	7,815	0	1,987	0	1,987	0	9,801	0	0	0	114	07/01/2035	1.D FM
576433-D5-2	MASTR Adjustable Rate Mo-MARM 2005-7 3A1		09/01/2022	PAYDOWN		2,923	2,924	2,362	2,130	0	795	0	795	0	2,923	0	0	0	36	09/01/2035	1.D FM
576433-GM-2	MASTR Adjustable Rate Mo-MARM 2003-6 6A1		09/01/2022	PAYDOWN		11,918	11,918	11,471	11,225	0	693	0	693	0	11,918	0	0	0	187	12/01/2033	1.A FM
576433-HM-1	MASTR Adjustable Rate Mo-MARM 2003-7 4A1		09/01/2022	PAYDOWN		9,143	9,143	8,892	8,787	0	356	0	356	0	9,143	0	0	0	113	01/01/2034	1.A FM
576433-QD-1	MASTR Adjustable Rate Mo-MARM 2004-7 5A1		08/01/2022	PAYDOWN		4,238	4,238	4,026	3,923	0	315	0	315	0	4,238	0	0	0	72	07/01/2034	1.A FM
576433-XA-9	MASTR Adjustable Rate Mo-MARM 2005-1 3A1		09/01/2022	PAYDOWN		1,772	1,772	1,684	1,661	0	112	0	112	0	1,772	0	0	0	38	02/01/2035	1.A FM
576433-XW-1	MASTR Adjustable Rate Mo-MARM 2005-2 3A1		09/01/2022	PAYDOWN		11,695	11,695	11,227	11,151	0	543	0	543	0	11,695	0	0	0	198	03/01/2035	1.A FM
576434-J7-0	MASTR Alternative Loan T-MALT 2005-2 4A3		09/25/2022	PAYDOWN		31,125	31,125	25,873	29,935	0	1,190	0	1,190	0	31,125	0	0	0	248	03/25/2035	1.A FM
576434-W5-9	MASTR Alternative Loan T-MALT 2005-6 3A1		09/01/2022	PAYDOWN		1,874	1,874	1,878	1,396	1,052	(573)	0	479	0	1,874	0	0	0	197	12/01/2035	3.B FM
57643L-LC-8	Mastr Asset Backed Secur-MABS 2005-AB1 A		09/01/2022	PAYDOWN		272,065	272,065	264,869	267,191	0	4,874	0	4,874	0	272,065	0	0	0	5,582	11/01/2035	1.A FM
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		09/01/2022	PAYDOWN		63,740	63,823	50,083	52,459	0	13,508	2,149	11,359	0	63,740	0	0	0	2,109	05/01/2036	1.D FM
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		09/26/2022	PAYDOWN		275,385	275,385	241,544	266,731	0	8,654	0	8,654	0	275,385	0	0	0	1,970	09/25/2037	1.A FM
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		09/01/2022	PAYDOWN		568,298	568,298	575,283	575,305	0	(7,007)	0	(7,007)	0	568,298	0	0	0	9,826	04/01/2051	1.A
59020U-V7-7	Merrill Lynch Mortgage I-MLMI 2005-A9 1A		09/01/2022	PAYDOWN		315	315	295	301	0	20	6	14	0	315	0	0	0	5	12/01/2035	2.B FM
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C		08/01/2022	PAYDOWN		24,731	24,897	13,522	15,762	0	11,074	1,986	9,088	0	24,731	0	0	0	272	12/01/2035	1.D FM
59023P-AB-9	Merrill Lynch Mortgage I-MLCC 2006-3 2A1		09/01/2022	PAYDOWN		53,811	53,811	48,160	46,928	0	6,883	0	6,883	0	53,811	0	0	0	835	10/01/2036	1.A FM
590488-AA-6	Mesa Air Group, Inc. Class A Notes		07/15/2022	SINKING PAYMENT		235,295	235,295	235,295	235,391	0	(96)	0	(96)	0	235,295	0	0	0	10,950	07/15/2029	1.G PL
59100U-AA-6	Meta Financial Group Inc-SUBORDINATED		09/30/2022	CALL 100		0	0	0	0	0	0	0	0	0	0	0	0	0	(33,532)	08/15/2026	2. FE
59156R-AJ-7	MetLife Inc-SENIOR UNSECURED		08/11/2022	MORGAN		24,275,042	20,774,000	26,216,600	25,060,065	0	(166,359)	0	(166,359)	0	24,893,706	0	(618,664)	(618,664)	882,895	06/15/2034	1.G FE
591894-CC-2	Metropolitan Edison Co-SENIOR UNSECURED		07/26/2022	DEUTSCHE BANK SECURI		4,968,400	5,000,000	4,993,900	4,995,708	0	304	0	304	0	4,996,012	0	(27,612)	(27,612)	222,764	01/15/2029	2.B FE
595481-AA-0	Mid-State Capital Corp 2-MDST 2005-1 A		09/01/2022	PAYDOWN		60,392	60,392	57,977	60,392	0	0	0	0	0	60,392	0	0	0	2,282	01/01/2040	1.E FE
59549W-AA-1	Mid-State Trust XI-MDST 11 A1		09/15/2022	PAYDOWN		68,962	68,962	68,960	68,962	0	0	0	0	0	68,962	0	0	0	2,233	07/15/2038	1.G FE
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		09/15/2022	SINKING PAYMENT		364,000	364,000	364,000	364,022	0	(22)	0	(22)	0	364,000	0	0	0	21,840	03/15/2025	3.B FE
60871R-AG-5	MOLSON COORS BREWING CO-SENIOR UNSECURED		08/22/2022	VARIOUS		13,574,062	14,300,000	13,463,307	0	0	14,106	0	14,106	0	13,477,413	0	96,649	96,649	43,975	07/15/2026	2.C FE
615369-AS-4	Moody's Corp-SENIOR UNSECURED		07/18/2022	TORONTO DOMINION SEC		2,161,148	2,169,000	2,166,549	2,167,384	0	255	0	255	0	2,167,638	0	(6,490)	(6,490)	66,878	03/24/2025	2.A FE
61748H-AW-1	Morgan Stanley Mortgage -MSM 2004-5AR 4A		09/01/2022	PAYDOWN		96,321	96,321	97,403	96,814	0	(493)	0	(493)	0	96,321	0	0	0	2,079	07/01/2034	1.A FM
61748H-FK-2	MORGAN STANLEY MORTGAGE -SERIES 2004-10A		09/01/2022	PAYDOWN		67,957	67,957	64,421	64,891	0	3,065	0	3,065	0	67,957	0	0	0	1,359	11/01/2034	1.D FM
61748H-UF-6	Morgan Stanley Mortgage -MSM 2006-1AR 1A		09/25/2022	PAYDOWN		64,001	63,139	48,633	40,065	0	23,163	0	23,163	0	64,001	0	0	0	467	02/25/2036	1.D FM
61749L-AP-6	Morgan Stanley Mortgage -MSM 2006-8AR 5A		09/01/2022	PAYDOWN		91,338	91,338	66,848	70,909	0	20,429	0	20,429	0	91,338	0	0	0	1,394	06/01/2036	1.A FM
61749L-BM-2	Morgan Stanley Mortgage -MSM 2006-8AR 6A		09/01/2022	PAYDOWN		1,349	1,349	1,047	691	0	658	0	658	0	1,349	0	0	0	19	06/01/2036	1.A FM
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		09/01/2022	PAYDOWN		57,526	57,526	38,974	20,698	0	36,828	0	36,828	0	57,526	0	0	0	501	10/01/2046	1.D FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		09/01/2022	PAYDOWN		215,626	215,626	196,422	192,549	0	23,077	0	23,077	0	215,626	0	0	0	2,077	02/01/2037	1.A FM
61751Q-AB-1	Morgan Stanley Home Equi-MSHEL 2007-1 A2		09/26/2022	PAYDOWN		36,718	36,718	21,044	11,122	0	25,596	0	25,596	0	36,718	0	0	0	223	12/25/2036	1.D FM
617526-AD-0	Morgan Stanley ABS Capit-MSAC 2007-HE1 A		09/26/2022	PAYDOWN		98,218	98,218	61,386	58,401	0	39,816	0	39,816	0	98,218	0	0	0	528	11/25/2036	1.D FM
61758M-AA-5	Morgan Stanley Re-REMIC -MSRR 2009-R2 1A		07/01/2022	PAYDOWN		77,420	77,420	80,400	76,575	0	845	0	845	0	77,420	0	0	0	2,710	04/01/2036	1.A FM
61759X-AC-6	Morgan Stanley Re-REMIC -MSRR 2010-R8 1C		09/01/2022	PAYDOWN		44,508	55,144	37,281	35,214	0	16,548	0	16,548	0	44,508	0	0	0	2,042	01/01/2037	1.D FM
617610-AE-3	MORGAN STANLEY BANK OF A-MSBAM 2013-C8 A		09/01/2022	PAYDOWN		1,419,724	1,419,724	1,342,970	1,408,948	0	10,776	0	10,776	0	1,419,724	0	0	0	29,860	12/01/2048	1.A
61915R-AK-2	MortgageIT Trust 2005-3-MHL 2005-3 A1		09/25/2022	PAYDOWN		1,312	1,312	754	1,004	0	308	0	308	0	1,312	0	0	0	11	08/25/2035	1.A FM
61915R-AU-0	MortgageIT Trust 2005-5-MHL 2005-5 A1		09/26/2022	PAYDOWN		24,790	24,790	15,990	19,672	0	5,118	0	5,118	0	24,790	0	0	0	193	12/25/2035	1.A FM
61946Q-AB-7	Mosaic Solar Loan Trust -MSAIC 2022-1A B		09/20/2022	PAYDOWN		1,132,039	1,132,039	1,089,510	0	0	42,528	0	42,528	0	1,132,039	0	0	0	15,085	01/20/2053	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
61946U-AB-8	Mosaic Solar Loan Trust -MSAIC 2022-2A B		09/20/2022	PAYDOWN		71,769	71,769	71,027	0	0	742	0	742	0	71,769	0	0	0	166	01/21/2053	1.G FE
620076-BN-8	Motorola Solutions Inc-SENIOR UNSECURED		09/08/2022	GOLDMAN		14,382,000	15,000,000	14,994,000	14,995,887	0	(7)	0	(7)	0	14,995,880	0	(613,880)	(613,880)	553,917	05/23/2029	2.C FE
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1		09/01/2022	PAYDOWN		243,244	243,244	232,576	234,164	0	9,080	0	9,080	0	243,244	0	0	0	4,962	07/01/2043	1.A
62946A-AA-2	NP SPE II LLC-NPRL 2016-1A A1		09/20/2022	PAYDOWN		334,961	334,961	334,961	334,972	0	(10)	0	(10)	0	334,961	0	0	0	9,284	04/20/2046	1.G FE
62946A-AC-8	NP SPE II LLC-NPRL 2017-1A A1		09/20/2022	PAYDOWN		961,347	961,347	961,338	961,348	0	(1)	0	(1)	0	961,347	0	0	0	22,798	10/21/2047	1.G FE
62947A-AB-9	NP SPE II LLC-NPRL 2019-2A A2		09/19/2022	PAYDOWN		147,292	147,292	147,286	147,288	0	4	0	4	0	147,292	0	0	0	3,042	11/19/2049	1.F FE
62947A-AF-0	NP SPE X LP-NPRL 2021-1A A1		09/19/2022	PAYDOWN		6,777	6,777	6,775	6,775	0	2	0	2	0	6,777	0	0	0	108	03/19/2051	1.F FE
62953J-AA-3	NXT Capital CLO 2017-2 L-NXTC 2017-2A A		07/25/2022	PAYDOWN		312,035	312,035	312,035	311,972	0	63	0	63	0	312,035	0	0	0	4,901	10/25/2029	1.A FE
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		09/25/2022	PAYDOWN		196,646	196,646	196,642	196,643	0	3	0	3	0	196,646	0	0	0	5,511	11/25/2025	2.C FE
63939E-AB-9	NAVIENT PRIVATE ED LN TR 2015-A LN BACKE		09/15/2022	PAYDOWN		165,493	165,493	165,432	165,482	0	11	0	11	0	165,493	0	0	0	2,964	12/15/2028	1.A FE
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		07/30/2022	PAYDOWN		10,000	10,000	8,841	0	0	1,159	0	1,159	0	10,000	0	0	0	92	01/30/2052	2.C FE
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		09/01/2022	PAYDOWN		16,186	16,186	10,764	3,753	0	12,434	0	12,434	0	16,186	0	0	0	180	10/01/2036	1.D FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		09/01/2022	PAYDOWN		7,385	7,385	4,911	1,711	0	5,674	0	5,674	0	7,385	0	0	0	82	10/01/2036	1.D FM
64352V-MP-3	New Century Home Equity -NCHET 2005-A A5		09/01/2022	PAYDOWN		115,693	115,693	109,041	110,635	0	5,058	0	5,058	0	115,693	0	0	0	3,679	08/01/2035	1.A FM
64755*-AA-1	New Mountain Guardian II Senior Note		09/30/2022	MATURITY		0	0	0	0	0	0	0	0	0	0	0	0	0	18,448	03/15/2022	1. PL
647551-A@-9	New Mountain Finance Cor Senior Note Ser		07/15/2022	MATURITY		17,000,000	17,000,000	17,000,000	17,000,146	0	(146)	0	(146)	0	17,000,000	0	0	0	809,200	07/15/2022	2.C FE
64830Y-AC-1	NRZ Excess Spread-Collat-NZES 2021-FNT1		09/25/2022	PAYDOWN		337,637	337,637	337,633	337,634	0	3	0	3	0	337,637	0	0	0	6,701	03/25/2026	2.C FE
64831Q-AA-1	New Residential Mortgage-NRZT 2022-NQM3		09/01/2022	PAYDOWN		36,931	36,931	36,162	0	0	768	0	768	0	36,931	0	0	0	2,911	04/01/2062	1.A FE
64831Q-AB-9	New Residential Mortgage-NRZT 2022-NQM3		09/01/2022	PAYDOWN		70,306	70,306	68,812	0	0	1,494	0	1,494	0	70,306	0	0	0	1,952	04/01/2062	1.C FE
64831T-AA-5	New Residential Mortgage-NRZT 2021-NQM3		09/01/2022	PAYDOWN		855,443	855,443	795,567	0	0	59,877	0	59,877	0	855,443	0	0	0	2,122	11/01/2056	1.A
650119-AA-8	New York University-UNSECURED		07/01/2022	CALL 100		373,000	373,000	404,705	392,197	0	(721)	0	(721)	0	391,476	0	(18,476)	(18,476)	19,530	07/01/2032	1.D FE
65444#-AA-1	9 Campus Circle Westlake Senior Secured		09/11/2022	SINKING PAYMENT		154,388	154,388	154,388	154,388	0	0	0	0	0	154,388	0	0	0	3,252	07/01/2024	1.G
65535V-KX-5	Nomura Asset Acceptance -NAA 2005-WF1 2A		09/01/2022	PAYDOWN		1,721	1,721	1,749	1,730	0	(10)	0	(10)	0	1,721	0	0	0	61	03/01/2035	1.A FM
65535V-MJ-4	Nomura Asset Acceptance -NAA 2005-AR3 1A		09/26/2022	PAYDOWN		68,301	68,301	56,775	56,540	0	11,761	0	11,761	0	68,301	0	0	0	540	07/25/2035	1.A FM
65535V-NL-8	Nomura Asset Acceptance -NAA 2005-AR4 5A		09/26/2022	PAYDOWN		5,524	5,524	3,355	3,663	0	(3)	305	(308)	0	3,217	0	2,307	2,307	10	08/25/2035	1.D FM
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		09/01/2022	PAYDOWN		59,862	59,862	23,871	24,661	0	35,442	241	35,201	0	59,862	0	0	0	888	01/01/2036	1.D FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		09/01/2022	PAYDOWN		48,672	43,627	36,249	36,516	0	8,169	0	8,169	0	48,672	0	0	0	836	12/01/2036	1.D FM
65540E-BR-9	Nomura Resecuritization -NMRR 2014-1R 3A		09/27/2022	PAYDOWN		1,496,994	1,496,994	1,249,990	1,381,604	0	115,390	0	115,390	0	1,496,994	0	0	0	10,225	07/26/2036	6. *
667294-AW-2	NORTHWEST AIR 2001-1 A1-FIRST LIEN		09/30/2022	MATURITY		0	0	0	0	0	0	0	0	0	0	0	0	0	5,095	04/01/2022	3. FE
67087T-DE-8	Oakwood Mortgage Investo-OAK 2002-A A3		09/01/2022	PAYDOWN		26,806	26,806	26,805	26,805	0	2	0	2	0	26,806	0	0	0	956	05/01/2024	5.A FE
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		09/01/2022	PAYDOWN		698,383	698,383	639,021	650,416	0	47,967	0	47,967	0	698,383	0	0	0	18,182	11/01/2048	1.A
67102*-AA-4	Osf Industries Ltd. - Corp & Other Bond		08/26/2022	EXCHANGE OFFER		80,000,000	80,000,000	80,000,000	80,000,000	0	0	0	0	0	80,000,000	0	0	0	254,400	12/22/2028	1.C
67103H-AH-0	O'Reilly Automotive Inc-SENIOR UNSECURED		07/27/2022	WELLS FARGO		9,702,600	10,000,000	9,999,100	9,999,716	0	(148)	0	(148)	0	9,999,568	0	(296,968)	(296,968)	257,833	06/01/2029	2.B FE
67103H-AJ-6	O'Reilly Automotive Inc-SENIOR UNSECURED		08/09/2022	CITIGROUP GLOBAL MAR		12,824,900	13,000,000	13,254,870	7,997,298	0	(11,752)	0	(11,752)	0	13,243,696	0	(418,796)	(418,796)	470,167	04/01/2030	2.A FE
67113A-AP-5	OBX 2019-EXP3 Trust-OBX 2019-EXP3 1A8		09/01/2022	PAYDOWN		33,088	33,088	33,140	33,138	0	(50)	0	(50)	0	33,088	0	0	0	719	10/01/2059	1.A
67113X-AB-6	OBX 2021-J1 Trust-OBX 2021-J1 A2		09/01/2022	PAYDOWN		902,271	902,271	896,773	894,886	0	7,385	0	7,385	0	902,271	0	0	0	11,409	05/01/2051	1.A
67117D-AA-8	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		09/01/2022	PAYDOWN		53,634	53,634	53,634	0	0	0	0	0	0	53,634	0	0	0	228	08/01/2062	1.A FE
67117D-AB-6	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		09/01/2022	PAYDOWN		25,354	25,354	25,296	0	0	58	0	58	0	25,354	0	0	0	120	08/01/2062	1.C FE
67117D-AC-4	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A		09/01/2022	PAYDOWN		25,598	25,598	25,296	0	0	302	0	302	0	25,598	0	0	0	122	08/01/2062	1.F FE
67118A-AN-5	OPG Trust 2021-PORT-OPG 2021-PORT E		09/15/2022	PAYDOWN		7,865,647	7,865,647	7,800,221	7,801,564	0	64,083	0	64,083	0	7,865,647	0	0	0	108,412	10/15/2036	1.A
67118A-AQ-8	OPG Trust 2021-PORT-OPG 2021-PORT F		09/15/2022	PAYDOWN		3,142,483	3,142,483	3,134,595	3,134,799	0	7,684	0	7,684	0	3,142,483	0	0	0	51,688	10/15/2036	1.A
67118A-AS-4	OPG Trust 2021-PORT-OPG 2021-PORT G		09/15/2022	PAYDOWN		3,141,225	3,141,225	3,133,429	3,133,574	0	7,650	0	7,650	0	3,141,225	0	0	0	60,659	10/15/2036	1.A
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		09/20/2022	PAYDOWN		28,338	28,338	28,337	28,338	0	1	0	1	0	28,338	0	0	0	350	11/20/2050	1.A FE
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		09/20/2022	PAYDOWN		28,338	28,338	28,327	28,328	0	10	0	10	0	28,338	0	0	0	418	11/20/2050	1.A FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		09/20/2022	PAYDOWN		39,201	39,201	39,195	39,195	0	6	0	6	0	39,201	0	0	0	387	01/20/2051	1.A FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		09/20/2022	PAYDOWN		35,934	35,934	35,929	35,930	0	5	0	5	0	35,934	0	0	0	462	01/20/2051	1.A FE
674135-EM-6	Oakwood Mortgage Investo-OAK 1999-A M2		09/01/2022	PAYDOWN		0	(1,224)	(1,083)	(164)	0	920	0	920	0	0	0	0	0	(63)	04/01/2029	6. FE
674480-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		09/01/2022	PAYDOWN		42,992	42,992	42,777	42,789	0	203	0	203	0	42,992	0	0	0	1,050	01/01/2059	1.A
678858-BV-2	Oklahoma Gas and Electri-SENIOR UNSECURE		07/19/2022	JP MORGAN SECURITIES		8,966,020	9,710,000	9,587,071	0	0	3,787	0	3,787	0	9,590,859	0	(624,839)	(624,839)	96,426	04/01/2030	1.G FE
68268H-AA-4	OneMain Financial Issuan-OMFIT 2016-3A A		07/18/2022	PAYDOWN		188,057	188,057	193,285	188,458	0	(401)	0	(401)	0	188,057	0	0	0	4,202	06/18/2031	1.A FE
68389X-AS-4	ORACLE CORP-SR UNSECURED		08/23/2022	GOLDMAN		1,996,240	2,000,000	1,981,960	1,996,780	0	1,294	0	1,294	0	1,998,074	0	(1,834)	(1,834)	80,556	07/15/2023	2.B FE
69144A-AA-7	Oxford Finance Funding 2-OXFIN 2020-1A A		09/15/2022	PAYDOWN		1,071,345	1,071,345	1,066,741	0	0	4,603	0	4,603	0	1,071,345	0	0	0	7,670	02/15/2028	1.F FE
69337B-AH-7	PHH Alternative Mortgage-PHHAM 2007-1 21		09/01/2022	PAYDOWN		2,344	68,933	62,329	64,697	0	(883)	3,037	(3,920)	0	2,344	0	0	0	3,062	02/01/2037	3.B FM
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		09/01/2022	PAYDOWN		88,385	88,385	86,120	86,231	0	2,154	0	2,154	0	88,385	0	0	0	1,934	09/01/2043	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
69352P-AQ-6	PPL Capital Funding Inc-SENIOR UNSECURED		08/09/2022	FIRST TENNESSEE		3,915,760	4,000,000	3,998,640	3,998,892	0	69	0	69	0	3,998,961	0	(83,201)	(83,201)	135,667	04/15/2030	2.A FE
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		09/01/2022	PAYDOWN		113,465	113,465	116,000	115,895	0	(2,430)	0	(2,430)	0	113,465	0	0	0	2,797	01/01/2050	1.A
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		09/01/2022	PAYDOWN		105,771	105,771	107,887	108,294	0	(2,523)	0	(2,523)	0	105,771	0	0	0	2,430	10/01/2049	1.A
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		09/01/2022	PAYDOWN		107,295	107,295	108,854	109,194	0	(1,899)	0	(1,899)	0	107,295	0	0	0	2,494	11/01/2049	1.A
69403W-AA-5	Pacific Beacon LLC-FIRST LIEN		07/15/2022	SINKING PAYMENT		356,982	356,982	393,772	378,565	0	(21,583)	0	(21,583)	0	356,982	0	0	0	19,202	07/15/2026	2.B FE
694476-AA-0	Pacific LifeCorp-SENIOR UNSECURED		08/17/2022	KEY CAPITAL MARKETS		24,526,998	20,825,000	26,247,521	24,961,936	0	(172,261)	0	(172,261)	0	24,789,675	0	(262,677)	(262,677)	1,269,684	09/15/2033	1.G FE
69546T-AA-0	Pagaya AI Debt Selection-PAID 2020-3 A		08/15/2022	PAYDOWN		421,303	421,303	421,299	421,302	0	1	0	1	0	421,303	0	0	0	5,205	05/17/2027	1.D FE
69546V-AA-5	PAGAYA AI Debt Trust 202-PAID 2022-2 A		09/15/2022	PAYDOWN		751,633	751,633	751,633	0	0	0	0	0	0	751,633	0	0	0	11,735	01/15/2030	1.G FE
70215#-AA-8	Partstat (Varian 2020 I Pass-Thru Certif		09/15/2022	SINKING PAYMENT		142,083	142,083	142,083	142,083	0	0	0	0	0	142,083	0	0	0	6,889	03/15/2030	1.E
70337U-10-0	Patrons' Legacy-PATRNL 5.775 12/23/22		08/16/2022	SINKING PAYMENT		754,530	754,530	729,438	754,530	0	0	0	0	0	754,530	0	0	0	45,685	06/23/2023	3.C FE
70338A-10-3	Patrons' Legacy-PATRNL 5.646 05/17/22		08/19/2022	SINKING PAYMENT		788,450	788,450	788,450	788,450	0	0	0	0	0	788,450	0	0	0	25,968	11/17/2023	1.F FE
709599-AH-7	PENSKE TRUCK LEASING/PTL-SENIOR UNSECURE		07/11/2022	MATURITY		8,000,000	8,000,000	7,950,080	7,996,740	0	3,260	0	3,260	0	8,000,000	0	0	0	390,000	07/11/2022	2.B FE
709599-BJ-2	Penske Truck Leasing Co -SENIOR UNSECURE		09/28/2022	U. S. BANCORP		14,339,400	15,000,000	14,951,400	14,966,317	0	6,158	0	6,158	0	14,972,475	0	(633,075)	(633,075)	725,000	07/15/2025	2.B FE
71270Q-EB-8	People's United Bank NA-SUBORDINATED		08/23/2022	JP MORGAN SECURITIES		11,942,520	12,000,000	11,929,080	11,979,471	0	4,771	0	4,771	0	11,984,243	0	(41,723)	(41,723)	533,333	07/15/2024	2.A FE
717081-CY-7	Pfizer Inc-SENIOR UNSECURED NOTE		08/15/2022	MIZUHO SECURITIES		12,085,650	9,000,000	13,539,330	12,780,976	0	(98,556)	0	(98,556)	0	12,682,420	0	(596,770)	(596,770)	597,600	03/15/2039	1.F FE
718546-AK-0	Phillips 66-SENIOR UNSECURED		08/15/2022	WELLS FARGO		5,076,200	5,000,000	4,937,200	4,953,602	0	1,581	0	1,581	0	4,955,183	0	121,017	121,017	175,667	11/15/2034	2.A FE
720186-AL-9	Piedmont Natural Gas Co -SENIOR UNSECURE		07/25/2022	WELLS FARGO		9,462,500	10,000,000	9,974,800	9,980,829	0	1,179	0	1,179	0	9,982,008	0	(519,508)	(519,508)	229,444	06/01/2029	2.A FE
72703P-AC-7	Planet Fitness Master Is-2019-1A A2 FIXE		09/05/2022	PAYDOWN		27,500	27,500	27,841	27,837	0	(337)	0	(337)	0	27,500	0	0	0	796	12/05/2049	2.C FE
743315-AL-7	PROGRESSIVE CORP-SENIOR UNSECURED		09/14/2022	WELLS FARGO		7,783,682	6,975,000	8,981,917	0	0	(83,615)	0	(83,615)	0	8,898,302	0	(1,114,620)	(1,114,620)	345,117	12/01/2032	1.F FE
74338*-AA-6	Project Axis Garner NC C Trust Certifcat		09/15/2022	SINKING PAYMENT		101,999	101,999	101,999	102,001	0	(2)	0	(2)	0	101,999	0	0	0	5,115	11/15/2039	1.D
74348T-AJ-1	Prospect Capital Corp-SENIOR UNSECURED		09/01/2022	BASS TRADING LLC		18,760,000	18,760,000	18,436,000	18,709,026	0	28,733	0	28,733	0	18,737,759	0	22,241	22,241	1,074,596	03/15/2023	2.C FE
74351#-AA-6	Project Arrow Oak Creek Trust Certifcate		09/10/2022	SINKING PAYMENT		110,509	110,509	110,509	110,509	0	0	0	0	0	110,509	0	0	0	(3,728)	07/10/2040	1.D
743674-BD-4	Protective Life Corp-SENIOR UNSECURED		07/26/2022	JP MORGAN SECURITIES		14,817,150	15,000,000	14,963,850	14,975,805	0	1,819	0	1,819	0	14,977,624	0	(160,474)	(160,474)	533,917	09/30/2028	1.G FE
743874-AC-3	Provident Funding Mortga-PFMT 2020-1 A2		09/01/2022	PAYDOWN		38,669	38,669	39,219	39,193	0	(524)	0	(524)	0	38,669	0	0	0	730	02/01/2050	1.A
74387L-AC-5	Provident Funding Mortga-PFMT 2019-1 A2		09/01/2022	PAYDOWN		104,749	104,749	106,206	106,105	0	(1,356)	0	(1,356)	0	104,749	0	0	0	2,146	12/01/2049	1.A
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		09/01/2022	PAYDOWN		1,143,279	1,143,279	1,131,999	1,132,135	0	11,145	0	11,145	0	1,143,279	0	0	0	14,474	04/01/2051	1.A
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC-SR UNSECURED MT		08/26/2022	GOLDMAN		8,197,758	7,500,000	8,982,600	8,732,174	0	(40,312)	0	(40,312)	0	8,691,862	0	(494,104)	(494,104)	303,807	12/14/2036	1.G FE
74834L-BA-7	Quest Diagnostics Inc-SENIOR UNSECURED		07/19/2022	JP MORGAN SECURITIES		9,785,500	10,000,000	9,970,700	9,977,578	0	1,216	0	1,216	0	9,978,793	0	(193,293)	(193,293)	234,500	06/30/2029	2.B FE
74922M-AA-9	RALI Series 2006-QA6 Tru-RALI 2006-QA6 A		09/26/2022	PAYDOWN		24,898	24,557	21,471	23,019	0	1,780	0	1,780	0	24,898	0	0	0	188	07/25/2036	1.A FM
74922Q-AA-0	RALI Series 2006-QA8 Tru-RALI 2006-QA8 A		09/26/2022	PAYDOWN		28,343	26,514	20,296	23,791	0	3,283	0	3,283	0	28,343	0	0	0	271	09/25/2036	1.A FM
74923G-AC-7	RALI Series 2007-QA1 Tru-RALI 2007-QA1 A		09/26/2022	PAYDOWN		137,343	131,668	103,472	111,051	0	21,935	0	21,935	0	137,343	0	0	0	775	01/25/2037	1.A FM
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		09/01/2022	PAYDOWN		14,833	17,964	17,028	17,225	0	907	172	735	0	14,833	0	0	0	820	03/01/2037	4.B FM
74927B-AK-6	RBSSP Resecuritization T-RBSSP 2009-8 7A		09/01/2022	PAYDOWN		2,160	2,160	2,330	2,824	0	(664)	0	(664)	0	2,160	0	0	0	542	09/01/2037	1.A FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		09/27/2022	PAYDOWN		138,724	138,724	130,227	124,736	0	13,988	0	13,988	0	138,724	0	0	0	3,413	10/26/2034	1.A FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		09/01/2022	PAYDOWN		38,312	38,312	17,697	17,351	0	21,179	0	21,179	0	38,312	0	0	0	841	06/01/2037	1.D FM
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		09/01/2022	PAYDOWN		106,374	113,477	69,367	18,258	0	92,088	0	92,088	0	106,374	0	0	0	4,919	03/01/2036	1.D FM
74928R-AB-0	RBSSP Resecuritization T-RBSSP 2009-10 1		09/01/2022	PAYDOWN		2,430	2,430	1,640	1,985	0	470	25	445	0	2,430	0	0	0	82	08/01/2035	1.D FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		09/01/2022	PAYDOWN		188,459	184,451	130,627	154,760	0	33,061	0	33,061	0	188,459	0	0	0	3,674	08/01/2036	1.D FM
74928U-AX-5	RBSSP Resecuritization T-RBSSP 2009-12 8		09/01/2022	PAYDOWN		70,082	66,688	28,366	28,739	0	39,915	0	39,915	0	70,082	0	0	0	1,360	06/01/2036	1.D FM
74928U-BV-8	RBSSP Resecuritization T-RBSSP 2009-12 1		09/27/2022	PAYDOWN		1,523,379	1,523,379	1,241,554	1,232,266	0	291,112	0	291,112	0	1,523,379	0	0	0	20,488	10/25/2035	1.A FM
74928X-BB-6	RBSSP Resecuritization T-RBSSP 2009-6 3A		09/27/2022	PAYDOWN		120,854	120,860	84,915	108,776	0	25,752	13,045	12,707	0	120,854	0	0	0	2,906	01/26/2036	1.D FM
74929F-AK-5	RBSSP Resecuritization T-RBSSP 2010-3 4A		09/01/2022	PAYDOWN		10,580	10,580	10,405	10,369	0	211	0	211	0	10,580	0	0	0	196	12/01/2035	1.A FM
74930X-BB-2	RBSSP Resecuritization T-RBSSP 2012-1 4B		09/01/2022	PAYDOWN		235,646	235,646	225,042	238,446	0	(2,800)	0	(2,800)	0	235,646	0	0	0	97,693	01/01/2029	1.A FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		09/01/2022	PAYDOWN		281,543	281,543	285,898	287,152	0	(5,609)	0	(5,609)	0	281,543	0	0	0	6,364	09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		09/01/2022	PAYDOWN		204,409	204,409	195,211	190,971	0	13,438	0	13,438	0	204,409	0	0	0	3,860	02/01/2050	1.A
749574-AC-3	RFMSI Series 2006-SA2 Tr-RFMSI 2006-SA2		09/01/2022	PAYDOWN		17,767	18,320	13,280	7,495	0	10,652	0	10,652	0	17,767	0	0	0	479	08/01/2036	1.D FM
74958T-AB-9	RFMSI Series 2007-SA3 Tr-RFMSI 2007-SA3		07/15/2022	PAYDOWN		3,161	0	0	0	0	493	0	493	0	3,161	0	0	0	0	07/01/2037	1.D FM
74958W-AC-0	RFMSI Series 2007-SA1 Tr-RFMSI 2007-SA1		09/01/2022	PAYDOWN		13,879	31,059	17,615	11,317	0	12,274	0	12,274	0	13,879	0	0	0	781	02/01/2037	1.D FM
74958X-AF-1	RFMSI Series 2007-SA2 Tr-RFMSI 2007-SA2		09/01/2022	PAYDOWN		13,110	13,761	12,544	12,544	0	1,168	0	1,168	0	13,110	0	0	0	363	04/01/2037	1.D FM
74958Y-AE-2	RFMSI Series 2007-S4 Tru-RFMSI 2007-S4 A		09/25/2022	PAYDOWN		5,255	7,161	6,378	0	0	504	323	181	0	5,255	0	0	0	308	04/25/2037	3.B FM
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		09/25/2022	PAYDOWN		1,221,592	1,221,592	1,212,136	1,213,847	0	7,746	0	7,746	0	1,221,592	0	0	0	21,816	10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		09/25/2022	PAYDOWN		802,809	802,809	802,809	802,809	0	0	0	0	0	802,809	0	0	0	18,009	04/26/2060	1.A FE
75086#-AA-3	Rainier Gsa Portfolio I US Govt Lease Ba		09/15/2022	SINKING PAYMENT		61,517	61,517	61,517	61,517	0	0	0	0	0	61,517	0	0	0	738	07/15/2036	1.F
75115B-AC-3	RALI Series 2006-QA5 Tru-RALI 2006-QA5 2		09/01/2022	PAYDOWN		33,121	41,812	36,196	35,993	0	4,710	93	4,617	0	33,121	0	0	0	2,317	07/01/2036	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
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		09/25/2022	PAYDOWN		7,953	9,347	6,877	6,877	0	1,955	0	1,955	0	7,953	0	0	0	78	09/25/2036	1.D FM
75115L-AA-5	RALI Series 2007-QH7 Tru-RALI 2007-QH7 1		09/26/2022	PAYDOWN		39,443	39,443	36,287	36,329	0	3,114	0	3,114	0	39,443	0	0	0	346	08/25/2037	1.D FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		09/01/2022	PAYDOWN		7,017	8,359	8,041	8,041	0	182	0	182	0	7,017	0	0	0	323	04/01/2037	1.D FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		09/01/2022	PAYDOWN		35,392	47,062	45,011	45,235	0	1,215	141	1,074	0	35,392	0	0	0	2,248	07/01/2037	4.B FM
75156V-AD-7	RAMP Series 2006-RS3 Tru-RAMP 2006-RS3 A		09/26/2022	PAYDOWN		85,551	85,401	67,186	70,521	0	15,139	0	15,139	0	85,551	0	0	0	694	05/25/2036	1.D FM
75574U-60-6	Ready Capital Corp-SENIOR UNSECURED		09/29/2022	JONES TRADING INST		3,673,690	155,799	3,894,975	0	0	0	0	0	0	3,894,975	0	(221,285)	(221,285)	111,837	02/15/2026	2.A PL
756109-AW-4	Realty Income Corp-SENIOR UNSECURED		07/19/2022	WELLS FARGO		11,769,769	12,688,000	12,554,649	0	0	5,147	0	5,147	0	12,559,796	0	(790,027)	(790,027)	247,416	06/15/2029	1.G FE
75884R-BA-0	Regency Centers LP-SENIOR UNSECURED		08/23/2022	CITIGROUP GLOBAL MAR		26,192,672	28,520,000	28,843,588	0	0	(14,991)	0	(14,991)	0	28,828,597	0	(2,635,925)	(2,635,925)	731,264	06/15/2030	2.A FE
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		09/01/2022	PAYDOWN		59,113	59,113	42,562	45,750	0	13,363	0	13,363	0	59,113	0	0	0	683	09/01/2037	1.A FM
759950-DM-7	Renaissance Home Equity -RAMC 2004-3 AF5		09/01/2022	PAYDOWN		125,106	125,106	110,406	108,293	0	16,812	0	16,812	0	125,106	0	0	0	3,080	11/01/2034	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		09/01/2022	PAYDOWN		211,156	211,156	190,634	194,908	0	16,249	0	16,249	0	211,156	0	0	0	4,523	02/01/2035	1.A FM
760985-S6-9	RFSC Series 2004-RP1 Tru-RFSC 2004-RP1A		09/26/2022	PAYDOWN		27,270	27,270	27,133	23,730	0	3,540	0	3,540	0	27,270	0	0	0	565	11/25/2042	1.D FM
76110H-H8-5	RALI Series 2004-QA6 Tru-RALI 2004-QA6 N		09/01/2022	PAYDOWN		9,250	9,128	7,935	7,981	0	1,162	0	1,162	0	9,250	0	0	0	210	12/01/2034	1.D FM
76110H-T9-0	RALI Series 2005-QA2 Tru-RALI 2005-QA2 N		09/01/2022	PAYDOWN		10,988	10,988	7,029	7,420	0	3,568	0	3,568	0	10,988	0	0	0	247	02/01/2035	1.D FM
761118-BU-1	RALI Series 2005-QA8 Tru-RALI 2005-QA8 N		09/01/2022	PAYDOWN		91,964	93,562	79,173	79,709	0	13,607	0	13,607	0	91,964	0	0	0	1,974	07/01/2035	1.D FM
761118-FL-7	RALI Series 2005-QA9 Tru-RALI 2005-QA9 C		09/01/2022	PAYDOWN		53,500	55,980	54,272	48,918	0	6,875	0	6,875	0	53,500	0	0	0	1,327	08/01/2035	1.D FM
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9		09/01/2022	PAYDOWN		18,423	21,104	19,005	18,307	0	2,431	0	2,431	0	18,423	0	0	0	636	08/01/2035	1.D FM
761118-GS-1	RALI Series 2005-QS13 Tr-RALI 2005-QS13		09/25/2022	PAYDOWN		32,556	38,493	31,767	31,767	0	5,458	0	5,458	0	32,556	0	0	0	324	09/25/2035	2.B FM
761118-GT-9	RALI Series 2005-QS13 Tr-RALI 2005-QS13		09/25/2022	PAYDOWN		0	0	1,809	0	0	0	0	0	0	0	0	0	0	2,387	09/25/2035	5.C FE
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		09/01/2022	PAYDOWN		26,674	27,452	25,357	19,297	0	8,752	0	8,752	0	26,674	0	0	0	1,097	10/01/2035	1.D FM
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		09/01/2022	PAYDOWN		42,272	50,118	46,484	46,593	0	2,632	77	2,555	0	42,272	0	0	0	2,011	01/01/2036	3.B FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		09/01/2022	PAYDOWN		18,593	20,710	20,176	20,176	0	335	0	335	0	18,593	0	0	0	746	02/01/2036	4.B FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		09/01/2022	PAYDOWN		3,784	4,215	3,903	3,498	0	666	0	666	0	3,784	0	0	0	132	02/01/2036	1.D FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		09/01/2022	PAYDOWN		447,135	508,677	471,099	476,346	0	25,648	0	25,648	0	447,135	0	0	0	7,689	05/01/2035	1.D FM
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		09/25/2022	PAYDOWN		267	267	267	268	0	(1)	0	(1)	0	267	0	0	0	3	10/25/2050	1.A FE
776743-AF-3	Roper Technologies Inc-SENIOR UNSECURED		07/19/2022	DEUTSCHE BANK SECURI		9,800,400	10,000,000	9,989,200	9,993,071	0	535	0	535	0	9,993,605	0	(193,205)	(193,205)	357,000	09/15/2028	2.A FE
778296-AD-5	Ross Stores Inc-SENIOR UNSECURED		08/25/2022	JEFFERIESLLC		7,880,380	8,000,000	7,958,400	7,964,366	0	2,407	0	2,407	0	7,966,773	0	(86,393)	(86,393)	332,933	04/15/2030	2.A FE
78108Y-AL-6	RR 1 LLC-RRAM 2017-1A A1AB		09/19/2022	JP MORGAN SECURITIES		4,164,550	4,300,000	4,164,550	0	0	5,855	0	5,855	0	4,170,405	0	(5,855)	(5,855)	53,594	07/15/2035	1.A FE
78355H-KT-5	Ryder System Inc-SENIOR UNSECURED		07/05/2022	JANE		4,669,300	5,000,000	4,815,300	0	0	8,542	0	8,542	0	4,823,842	0	(154,542)	(154,542)	52,646	03/01/2027	2.B FE
78386N-BC-2	SACO I Inc-SACO 1999-3 1B1		09/01/2022	PAYDOWN		17,409	17,409	16,950	17,253	0	157	0	157	0	17,409	0	0	0	641	04/01/2039	1.D FM
78433X-AA-8	Stonepeak 2021-1 ABS-SALTT 2021-1A AA		09/15/2022	PAYDOWN		55,229	55,229	51,492	0	0	3,737	0	3,737	0	55,229	0	0	0	180	02/28/2033	1.C FE
78433X-AC-4	Stonepeak 2021-1 ABS-SALTT 2021-1A B		09/15/2022	PAYDOWN		60,945	60,945	56,100	0	0	4,845	0	4,845	0	60,945	0	0	0	331	02/28/2033	2.B FE
78443C-BN-3	SLM Private Credit Stude-SLMA 2004-B A3		09/15/2022	PAYDOWN		499,242	499,242	396,898	472,880	0	26,362	0	26,362	0	499,242	0	0	0	4,894	03/15/2024	1.A FE
78449X-AA-0	SMB Private Education Lo-SMB 2020-B A1A		09/15/2022	PAYDOWN		369,429	369,429	362,386	0	0	7,042	0	7,042	0	369,429	0	0	0	2,791	07/15/2053	1.A FE
78449Y-AA-8	SMB Private Education Lo-SMB 2021-B A		09/15/2022	PAYDOWN		1,013,112	1,013,112	923,831	0	0	89,280	0	89,280	0	1,013,112	0	0	0	2,211	07/17/2051	1.A FE
78473T-AJ-9	STARM Mortgage Loan Trus-STARM 2007-2 4A		09/01/2022	PAYDOWN		2,586	2,586	1,676	1,912	0	881	207	674	0	2,586	0	0	0	43	04/01/2037	1.D FM
78488L-AA-8	SWC Funding LLC 2018-1-SWC 2018-1A A		08/15/2022	PAYDOWN		2,381,783	2,381,783	2,365,018	2,375,677	0	6,105	0	6,105	0	2,381,783	0	0	0	84,851	08/15/2033	2.A FE
78518#-AA-5	Saber Midstream LLC Senior Secured Notes		09/30/2022	SINKING PAYMENT		569,503	569,503	568,080	0	0	1,424	0	1,424	0	569,503	0	0	0	10,591	03/31/2029	2.B Z
785592-AX-4	Sabine Pass Liquefaction-FIRST LIEN		08/22/2022	DEUTSCHE BANK SECURI		4,857,250	5,000,000	4,987,200	4,989,417	0	596	0	596	0	4,990,013	0	(132,763)	(132,763)	174,375	05/15/2030	2.C FE
805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1		09/01/2022	PAYDOWN		0	(568)	(568)	(447)	0	121	0	121	0	0	0	0	0	(27)	12/01/2032	1.A FM
806851-AK-7	Schlumberger Holdings Co-SENIOR UNSECURE		08/15/2022	VARIOUS		23,714,666	24,449,000	24,426,996	24,434,168	0	900	0	900	0	24,435,068	0	(720,402)	(720,402)	699,967	05/17/2028	2.A FE
808513-AG-0	CHARLES SCHWAB CORP-SENIOR UNSECURED NOT		09/01/2022	MATURITY		8,000,000	8,000,000	8,004,720	8,000,410	0	(410)	0	(410)	0	8,000,000	0	0	0	258,000	09/01/2022	1.F FE
81378E-AA-1	SECURITIZED ASSET BACKED-SERIES 2007-BR4		09/26/2022	PAYDOWN		98,342	98,342	43,054	27,475	0	70,867	0	70,867	0	98,342	0	0	0	449	05/25/2037	1.D FM
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		09/01/2022	PAYDOWN		359,575	359,575	365,868	365,377	0	(5,802)	0	(5,802)	0	359,575	0	0	0	8,163	12/01/2049	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		09/01/2022	PAYDOWN		73,022	73,022	69,131	69,750	0	3,272	0	3,272	0	73,022	0	0	0	1,439	05/01/2043	1.A
81745C-AA-1	Sequoia Mortgage Trust 2-SEMT 2013-7 A1		09/01/2022	PAYDOWN		36,065	36,065	32,498	33,208	0	2,857	0	2,857	0	36,065	0	0	0	636	06/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		09/01/2022	PAYDOWN		28,416	28,416	28,034	28,089	0	327	0	327	0	28,416	0	0	0	615	09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		09/01/2022	PAYDOWN		129,468	129,468	115,978	118,402	0	11,066	0	11,066	0	129,468	0	0	0	1,539	02/01/2043	1.A
81745R-AB-6	Sequoia Mortgage Trust 2-SEMT 2013-3 A2		09/01/2022	PAYDOWN		94,987	94,987	87,823	88,643	0	6,343	0	6,343	0	94,987	0	0	0	1,461	03/01/2043	1.A
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		09/01/2022	PAYDOWN		102,729	102,729	104,879	105,918	0	(3,190)	0	(3,190)	0	102,729	0	0	0	2,171	11/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		09/01/2022	PAYDOWN		276,918	276,918	283,754	286,313	0	(9,395)	0	(9,395)	0	276,918	0	0	0	6,637	03/01/2050	1.A
81748M-AA-6	Sequoia Mortgage Trust 2-SEMT 2020-1 A1		09/01/2022	PAYDOWN		194,174	194,174	198,633	198,425	0	(4,252)	0	(4,252)	0	194,174	0	0	0	4,432	02/01/2050	1.A
81761T-AA-3	ServiceMaster Funding LL-SERV 2020-1 A2I		07/30/2022	PAYDOWN		7,500	7,500	7,091	0	0	409	0	409	0	7,500	0	0	0	53	01/30/2051	2.C FE
81761T-AE-5	ServiceMaster Funding LL-SERV 2021-1 A2I		07/30/2022	PAYDOWN		12,500	12,500	11,139	0	0	1,361	0	1,361	0	12,500	0	0	0	179	07/30/2051	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
81761T-AG-0	ServiceMaster Funding LL-SERV 2021-1 A2I		07/30/2022	PAYDOWN		57,500	57,500	57,500	57,500	0	0	0	0	0	57,500	0	0	0	1,342	07/30/2051	2.C FE
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		07/25/2022	PAYDOWN		45,625	45,625	45,908	45,820	0	(195)	0	(195)	0	45,625	0	0	0	1,328	10/25/2049	2.C FE
81788Y-AA-1	767-3-25285 Trust / 767--FIRST LIEN		09/05/2022	SINKING PAYMENT		281,016	281,016	281,016	281,017	0	0	0	0	0	281,016	0	0	0	9,839	10/05/2022	2.C PL
82817*-AA-9	Silver Spring Metro Cent Senior Note Tra		09/05/2022	SINKING PAYMENT		203,312	203,312	203,312	203,312	0	0	0	0	0	203,312	0	0	0	3,499	01/05/2029	1.B
82817@-AA-7	Silver Spring Metro Cent Senior Note Tra		09/05/2022	SINKING PAYMENT		59,628	59,628	59,627	59,627	0	0	0	0	0	59,628	0	0	0	2,844	01/07/2029	1.B
828807-DF-1	Simon Property Group LP-SENIOR UNSECURED		08/11/2022	MORGAN		1,087,998	1,235,000	1,147,500	0	0	3,844	0	3,844	0	1,151,344	0	(63,346)	(63,346)	12,775	09/13/2029	1.G FE
828807-DQ-7	Simon Property Group LP-SENIOR UNSECURED		08/23/2022	U. S. BANCORP		6,497,040	8,000,000	7,178,800	0	0	27,666	0	27,666	0	7,206,466	0	(709,426)	(709,426)	109,500	01/15/2032	1.G FE
82922T-AA-7	Sinai Health System-SECURED		07/20/2022	CALL 100		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,773	01/20/2036	1.B FE
83416W-AB-9	SOLAR STAR FUNDING LLC-SECURED		09/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,533	06/30/2035	2. FE
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW		07/20/2022	PAYDOWN		11,667	11,667	11,871	11,863	0	(196)	0	(196)	0	11,667	0	0	0	215	01/20/2050	1.C FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W		07/20/2022	PAYDOWN		43,750	43,750	46,495	46,399	0	(2,649)	0	(2,649)	0	43,750	0	0	0	634	01/20/2050	1.C FE
83611M-HM-3	Soundview Home Loan Trus-SVHE 2005-B M2		09/01/2022	PAYDOWN		15,370	32,114	17,542	25,004	0	(1,102)	0	(1,102)	0	15,370	0	0	0	942	05/01/2035	1.D FM
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		09/26/2022	PAYDOWN		254,350	254,350	194,578	248,297	0	6,053	0	6,053	0	254,350	0	0	0	2,580	12/25/2035	1.A FM
83612T-AR-3	Soundview Home Loan Trus-SVHE 2007-OPT1		09/25/2022	PAYDOWN		0	0	22,513	2,456	0	(186)	0	(186)	0	0	0	0	0	498	06/25/2037	6. FE
841215-AA-4	Southaven Combined Cycle-SECURED		08/15/2022	SINKING PAYMENT		227,901	227,901	227,901	227,908	0	(7)	0	(7)	0	227,901	0	0	0	8,765	08/15/2033	1.D FE
84265V-AH-8	SOUTHERN COPPER CORP-SR UNSECURED		08/23/2022	MILLENNIUM ADVISORS		4,913,800	5,000,000	4,972,950	4,990,004	0	1,826	0	1,826	0	4,991,831	0	(78,031)	(78,031)	161,997	04/23/2025	2.A FE
84474Y-AA-4	Southwest Airlines Co 20-FIRST LIEN		08/01/2022	MATURITY		590,092	590,092	591,639	590,771	0	(679)	0	(679)	0	590,092	0	0	0	36,291	08/01/2022	1.F FE
84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		08/15/2022	SINKING PAYMENT		170,538	170,538	170,538	170,592	0	(54)	0	(54)	0	170,538	0	0	0	5,756	02/15/2030	1.G FE
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN		09/20/2022	SINKING PAYMENT		2,875,000	2,875,000	2,875,000	2,875,000	0	0	0	0	0	2,875,000	0	0	0	68,487	03/20/2025	2.A FE
85235*-AA-6	St Louis County Control Trust Certificat		09/15/2022	SINKING PAYMENT		248,290	248,290	248,290	248,290	0	0	0	0	0	248,290	0	0	0	784	12/15/2036	1.G
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		09/01/2022	PAYDOWN		38,608	38,608	36,107	32,924	0	5,684	0	5,684	0	38,608	0	0	0	605	01/01/2037	1.D FM
85571R-AA-8	Starwood Mortgage Reside-STAR 2022-3 A1		09/01/2022	PAYDOWN		130,378	130,378	129,505	0	0	873	0	873	0	130,378	0	0	0	741	03/01/2067	1.A FE
85571R-AB-6	Starwood Mortgage Reside-STAR 2022-3 A2		09/01/2022	PAYDOWN		340,416	340,416	332,638	0	0	7,778	0	7,778	0	340,416	0	0	0	3,701	03/01/2067	1.C FE
85571R-AC-4	Starwood Mortgage Reside-STAR 2022-3 A3		09/01/2022	PAYDOWN		317,913	317,913	309,758	0	0	8,155	0	8,155	0	317,913	0	0	0	3,441	03/01/2067	1.F FE
85573J-AA-4	Starwood Mortgage Reside-STAR 2021-3 A1		09/01/2022	PAYDOWN		460,899	460,899	426,908	0	0	33,991	0	33,991	0	460,899	0	0	0	1,282	06/01/2056	1.A
85573T-AA-2	Starwood Mortgage Reside-STARWOOD MORTGA		09/01/2022	PAYDOWN		1,396,987	1,396,987	1,396,963	0	0	23	0	23	0	1,396,987	0	0	0	19,877	12/01/2066	1.A FE
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		09/20/2022	PAYDOWN		57,101	57,101	57,071	57,085	0	15	0	15	0	57,101	0	0	0	1,508	10/20/2046	1.E FE
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		09/20/2022	PAYDOWN		25,000	25,000	24,994	24,997	0	3	0	3	0	25,000	0	0	0	660	10/20/2048	1.A FE
86212V-AE-4	Store Master Funding I-V-SERIES 18-1A CL		09/20/2022	PAYDOWN		33,125	33,125	33,113	33,116	0	9	0	9	0	33,125	0	0	0	947	10/20/2048	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		09/20/2022	PAYDOWN		26,875	26,875	26,739	26,820	0	55	0	55	0	26,875	0	0	0	747	04/20/2045	1.E FE
863572-LV-3	Structured Asset Securit-SASC 1996-4 A		09/01/2022	PAYDOWN		1,654	1,654	1,550	1,565	0	89	0	89	0	1,654	0	0	0	60	09/01/2031	1.A FM
863579-C3-0	Structured Adjustable Ra-SARM 2005-21 6A		09/01/2022	PAYDOWN		131,396	131,406	115,365	103,420	0	31,054	0	31,054	0	131,396	0	0	0	2,275	11/01/2035	1.A FM
863579-J9-0	Structured Adjustable Ra-SARM 2005-22 1A		07/01/2022	PAYDOWN		6,163	6,379	5,527	5,574	0	817	43	774	0	6,163	0	0	0	52	12/01/2035	1.D FM
863579-RP-5	Structured Adjustable Ra-SARM 2005-11 1A		09/01/2022	PAYDOWN		8,331	8,352	7,164	7,681	0	1,210	543	667	0	8,331	0	0	0	141	05/01/2035	1.D FM
863579-SU-3	Structured Adjustable Ra-SARM 2005-12 3A		09/01/2022	PAYDOWN		66,119	66,119	50,784	43,553	0	22,566	0	22,566	0	66,119	0	0	0	1,593	06/01/2035	1.D FM
863579-UL-0	Structured Adjustable Ra-SARM 2005-15 1A		09/01/2022	PAYDOWN		16,339	16,339	12,209	9,919	0	6,416	0	6,416	0	16,339	0	0	0	392	07/01/2035	1.D FM
863579-UU-0	Structured Adjustable Ra-SARM 2005-15 4A		09/01/2022	PAYDOWN		73,047	73,032	64,381	60,191	0	12,906	0	12,906	0	73,047	0	0	0	541	07/01/2035	1.D FM
863579-VH-8	Structured Adjustable Ra-SARM 2005-17 1A		09/01/2022	PAYDOWN		15,916	15,916	15,234	15,538	0	377	0	377	0	15,916	0	0	0	324	08/01/2035	1.A FM
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		09/25/2022	PAYDOWN		67,561	96,562	67,477	56,878	0	31,957	0	31,957	0	67,561	0	0	0	576	08/25/2035	1.D FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		09/01/2022	PAYDOWN		201,912	199,330	140,194	149,298	0	62,353	11,155	51,198	0	201,912	0	0	0	4,327	09/01/2035	1.D FM
863579-XR-4	Structured Adjustable Ra-SARM 2005-18 8A		09/01/2022	PAYDOWN		24,840	25,948	23,840	22,147	0	3,704	0	3,704	0	24,840	0	0	0	487	09/01/2035	1.D FM
863579-ZL-5	Structured Adjustable Ra-SARM 2005-20 3A		09/01/2022	PAYDOWN		178,514	179,589	152,559	136,112	0	45,751	0	45,751	0	178,514	0	0	0	2,242	10/01/2035	1.D FM
86358R-DX-2	Structured Asset Securit-SASC 2001-SB1 A		09/01/2022	PAYDOWN		122,567	122,567	109,860	111,918	0	10,649	0	10,649	0	122,567	0	0	0	2,748	08/01/2031	1.D FM
86358R-XY-8	Structured Asset Securit-SASC 2002-AL1 A		09/01/2022	PAYDOWN		52,681	58,875	46,373	48,659	0	8,707	0	8,707	0	52,681	0	0	0	1,215	02/01/2032	6. *
86358R-XZ-5	Structured Asset Securit-SASC 2002-AL1 A		09/01/2022	PAYDOWN		58,032	58,875	41,671	44,889	0	16,763	3,055	13,708	0	58,032	0	0	0	1,075	02/01/2032	6. *
86358R-YB-7	Structured Asset Securit-SASC 2002-AL1 A		09/01/2022	PAYDOWN		12,932	13,518	9,539	12,083	0	1,255	0	1,255	0	12,932	0	0	0	0	02/01/2032	6. *
86359A-ME-0	Structured Asset Securit-SASC 2003-AL1 A		09/01/2022	PAYDOWN		27,594	27,594	24,062	24,924	0	2,670	0	2,670	0	27,594	0	0	0	637	04/01/2031	6. *
86359A-MG-5	Structured Asset Securit-SASC 2003-AL1 A		09/01/2022	PAYDOWN		10,590	10,590	7,459	9,307	0	1,282	0	1,282	0	10,590	0	0	0	0	04/01/2031	6. *
86359A-WR-0	Structured Asset Securit-SASC 2003-AL2 A		09/01/2022	PAYDOWN		265,889	265,889	230,749	230,559	0	35,329	0	35,329	0	265,889	0	0	0	6,029	01/01/2031	6. *
86359A-WT-6	Structured Asset Securit-SASC 2003-AL2 A		09/25/2022	PAYDOWN		33,697	33,697	26,197	27,140	0	6,557	0	6,557	0	33,697	0	0	0	0	01/25/2031	6. *
86359B-4U-2	Structured Asset Securit-SASC 2005-4XS 1		09/01/2022	PAYDOWN		65,302	65,302	61,057	64,693	0	608	0	608	0	65,302	0	0	0	2,302	03/01/2035	1.A FM
86359B-LE-9	Structured Adjustable Ra-SARM 2004-2 4A1		09/01/2022	PAYDOWN		9,576	9,576	9,229	9,071	0	505	0	505	0	9,576	0	0	0	173	03/01/2034	1.A FM
86359D-EY-9	STRUCTURED ASSET SECURIT-SASC 2005-RF2 A		09/25/2022	PAYDOWN		0	0	39,943	9,240	0	(1,645)	0	(1,645)	0	0	0	0	0	3,820	04/25/2035	5.A FE
86359F-AB-8	Structured Asset Securit-SASC 2006-S2 A2		09/25/2022	PAYDOWN		4,257	4,257	3,309	3	0	4,254	0	4,254	0	4,257	0	0	0	107	06/25/2036	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
86359L-NA-3	Structured Asset Mortgag-SAMI 2005-AR6 2		09/26/2022	PAYDOWN		35,589	35,589	25,048	27,923	0	7,667	0	7,667	0	35,589	0	0	0	323	09/25/2045	1.D FM
86360B-AG-3	Structured Adjustable Ra-SARM 2006-4 4A1		09/01/2022	PAYDOWN		6,505	(14,099)	(11,296)	(10,751)	0	2,352	0	2,352	0	6,505	0	0	0	(257)	05/01/2036	1.D FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		09/01/2022	PAYDOWN		6,313	6,215	5,089	4,762	0	1,470	0	1,470	0	6,313	0	0	0	201	05/01/2036	1.D FM
86363B-AA-3	Structured Asset Securit-SASC 2007-RM1 A		09/26/2022	PAYDOWN		3,049,982	3,049,982	2,882,233	2,891,532	0	158,450	0	158,450	0	3,049,982	0	0	0	20,932	05/25/2047	1.E FE
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		09/01/2022	PAYDOWN		87,673	87,675	50,151	51,815	0	37,670	1,810	35,860	0	87,673	0	0	0	1,738	04/01/2047	1.D FM
863667-AJ-0	STRYKER CORP-SENIOR UNSECURED		08/15/2022	U. S. BANCORP		4,983,550	5,000,000	4,944,700	4,950,797	0	845	0	845	0	4,951,642	0	31,908	31,908	213,264	03/15/2046	2.A FE
86669P-AA-3	Sun Country Pass Through Series 2022-1A		09/15/2022	SINKING PAYMENT		1,058,436	1,058,436	1,058,436	0	0	0	0	0	0	1,058,436	0	0	0	0	03/15/2031	1.G PL
86669Q-AA-1	Sun Country Pass Through Series 2022-1B		09/15/2022	SINKING PAYMENT		357,825	357,825	357,825	0	0	0	0	0	0	357,825	0	0	0	0	03/15/2029	2.B PL
86744V-AA-9	Helios Issuer LLC-SNVA 2022-B A		09/20/2022	PAYDOWN		89,615	89,615	88,994	0	0	621	0	621	0	89,615	0	0	0	411	08/20/2049	1.G FE
86744V-AB-7	Helios Issuer LLC-SNVA 2022-B B		09/20/2022	PAYDOWN		109,286	109,286	103,708	0	0	5,578	0	5,578	0	109,286	0	0	0	601	08/20/2049	2.C FE
86772R-AA-3	Sunrun Jupiter Issuer 20-SUNRN 2022-1A A		07/30/2022	PAYDOWN		60,133	60,133	59,644	0	0	489	0	489	0	60,133	0	0	0	682	07/30/2057	1.G PL
86909#-AA-5	Susquehanna (18 Properti Trust Certifica		09/23/2022	SINKING PAYMENT		43,322	43,322	43,322	43,322	0	0	0	0	0	43,322	0	0	0	0	12/23/2036	1.G
869099-AH-4	Truist Bank-SENIOR UNSECURED		08/15/2022	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	107,500	08/15/2022	1.G FE
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		09/15/2022	PAYDOWN		86,724	86,724	86,680	86,688	0	35	0	35	0	86,724	0	0	0	2,484	01/15/2071	1.A FE
871829-BL-0	Sysco Corp-SENIOR UNSECURED		08/22/2022	SUSQUEHANNA BANCSHAR		2,150,745	1,989,000	1,984,863	1,985,449	0	282	0	282	0	1,985,731	0	165,014	165,014	106,182	04/01/2030	2.B FE
872225-AD-9	TBW Mortgage-Backed Trus-TBW 2006-5 A3		09/01/2022	PAYDOWN		758,447	758,447	688,739	688,739	0	69,709	0	69,709	0	758,447	0	0	0	15,589	11/01/2036	1.A FM
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		09/26/2022	PAYDOWN		36,949	36,949	10,909	0	0	26,324	284	26,040	0	36,949	0	0	0	83	03/25/2037	1.D FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		09/01/2022	PAYDOWN		39,573	39,573	13,534	0	0	25,515	292	25,223	0	39,573	0	0	0	208	03/01/2037	1.D FM
87236Y-AD-0	TD Ameritrade Holding Co-SENIOR UNSECURE		09/14/2022	GOLDMAN		12,442,360	12,950,000	12,973,197	12,958,017	0	(1,514)	0	(1,514)	0	12,956,502	0	(514,142)	(514,142)	449,878	04/01/2025	1.F FE
87264A-BB-0	T-Mobile USA Inc-FIRST LIEN		07/21/2022	MORGAN		9,782,100	10,000,000	10,444,800	0	0	(69,314)	0	(69,314)	0	10,375,486	0	(593,386)	(593,386)	272,222	04/15/2025	2.C FE
87264A-CP-8	T-Mobile USA Inc-SECURED		07/01/2022	EXCHANGE OFFER		19,385,236	20,000,000	19,360,500	0	0	24,736	0	24,736	0	19,385,236	0	0	0	307,500	03/15/2032	2.C FE
87265K-AD-4	Sixth Street Specialty L-SENIOR UNSECURE		08/01/2022	MATURITY		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	675,000	08/01/2022	2.B FE
87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A		09/17/2022	PAYDOWN		90,098	90,098	78,649	0	0	11,449	0	11,449	0	90,098	0	0	0	318	06/19/2051	1.F FE
87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA		08/25/2022	PAYDOWN		29,625	29,625	29,852	29,710	0	(85)	0	(85)	0	29,625	0	0	0	1,104	05/25/2046	2.B FE
87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W		08/25/2022	PAYDOWN		17,500	17,500	17,500	17,504	0	(4)	0	(4)	0	17,500	0	0	0	602	11/25/2048	1.C FE
87407R-AC-0	TAL Advantage VII LLC-TAL 2020-1A B		09/20/2022	PAYDOWN		111,563	111,563	110,421	0	0	1,142	0	1,142	0	111,563	0	0	0	1,835	09/20/2045	2.B FE
87819#-AA-2	TD Bank (Miami, FL) CTL Trust Certificat		09/15/2022	SINKING PAYMENT		107,528	107,528	107,528	107,528	0	0	0	0	0	107,528	0	0	0	1,776	01/15/2038	1.D
88561-CH-5	Terwin Mortgage Trust Se-TMTS 2003-6HE M		09/26/2022	PAYDOWN		44,892	44,892	42,563	43,825	0	1,067	0	1,067	0	44,892	0	0	0	536	11/25/2033	1.A FM
88561-LR-3	Terwin Mortgage Trust 20-TMTS 2004-19HE		09/26/2022	PAYDOWN		13,853	13,853	10,199	12,281	0	1,572	0	1,572	0	13,853	0	0	0	145	10/25/2034	1.A FM
88561-VY-7	Terwin Mortgage Trust Se-TMTS 2005-12AL		09/01/2022	PAYDOWN		175,984	175,984	169,918	170,387	0	5,597	0	5,597	0	175,984	0	0	0	4,592	07/01/2036	1.A FM
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		09/26/2022	PAYDOWN		190,692	190,615	164,473	203,131	0	(12,498)	0	(12,498)	0	190,692	0	0	0	15,984	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		09/26/2022	PAYDOWN		53,926	53,926	28,041	32,834	0	21,092	0	21,092	0	53,926	0	0	0	308	08/25/2038	1.A FM
88159D-AA-3	TES 2017-1 LLC-TES 2017-1A A		09/20/2022	PAYDOWN		13,140,010	13,140,010	13,078,307	13,104,163	0	35,847	0	35,847	0	13,140,010	0	0	0	284,481	10/20/2047	2.A FE
88159T-AA-8	TES 2017-2 LLC-TES 2017-2A A		09/20/2022	PAYDOWN		6,798,031	6,798,031	6,797,580	6,799,288	0	(1,257)	0	(1,257)	0	6,798,031	0	0	0	280,079	02/20/2048	1.G FE
883203-BV-2	Textron Inc-SENIOR UNSECURED		07/21/2022	DEUTSCHE BANK SECURI		3,482,955	3,500,000	3,710,560	0	0	(36,367)	0	(36,367)	0	3,674,193	0	(191,238)	(191,238)	122,063	03/01/2025	2.B FE
885220-DX-8	Thornburg Mortgage Secur-TMST 2003-4 M1		09/25/2022	PAYDOWN		21,803	21,803	18,424	19,102	0	2,701	0	2,701	0	21,803	0	0	0	198	09/25/2043	1.A FM
885220-GB-3	Thornburg Mortgage Secur-TMST 2004-4 1A		09/25/2022	PAYDOWN		4,348	4,348	4,146	4,170	0	178	0	178	0	4,348	0	0	0	38	12/25/2044	1.A FM
885220-GK-3	Thornburg Mortgage Secur-TMST 2004-4 5A		09/01/2022	PAYDOWN		20,776	20,776	19,764	18,531	0	2,246	0	2,246	0	20,776	0	0	0	304	12/01/2044	1.A FM
885220-HM-8	Thornburg Mortgage Secur-TMST 2005-2 A1		09/26/2022	PAYDOWN		73,712	73,712	73,758	73,112	0	600	0	600	0	73,712	0	0	0	1,040	07/25/2045	1.A FM
885220-KW-2	Thornburg Mortgage Secur-TMST 2006-2 A2B		09/26/2022	PAYDOWN		59,111	59,111	56,757	56,893	0	2,481	263	2,218	0	59,111	0	0	0	2,098	04/25/2036	1.D FM
88731E-AF-7	Time Warner Entertainmen-FIRST LIEN		09/13/2022	GOLDMAN		5,095,350	5,000,000	6,355,350	5,237,463	0	(137,276)	0	(137,276)	0	5,100,187	0	(4,837)	(4,837)	418,750	03/15/2023	2.C FE
887389-AL-8	Timken Co/The-SENIOR UNSECURED		07/28/2022	SUNTRUST CAPITAL MAR		5,406,086	5,770,000	5,676,122	0	0	2,309	0	2,309	0	5,678,431	0	(272,345)	(272,345)	81,321	04/01/2032	2.C FE
89171D-AD-9	Towd Point Mortgage Trus-TPMT 2015-1 A4		09/01/2022	PAYDOWN		3,241,946	3,241,946	3,319,956	3,262,366	0	(20,420)	0	(20,420)	0	3,241,946	0	0	0	96,491	10/01/2053	1.A
89214P-BD-0	Towne Bank/Portsmouth VA-SUBORDINATED		07/30/2022	CALL 100		25,000,000	25,000,000	25,000,000	25,000,920	0	(920)	0	(920)	0	25,000,000	0	0	0	1,125,000	07/30/2027	2.A FE
89441#-AA-4	Traverse City Control Tr Trust Certifica		09/15/2022	SINKING PAYMENT		91,110	91,110	92,021	92,827	0	(1,717)	0	(1,717)	0	91,110	0	0	0	2,448	11/15/2039	1.B
89609M-AA-7	Tribute Rail LLC-TRP 2022-1 A		09/17/2022	PAYDOWN		65,755	65,755	65,742	0	0	13	0	13	0	65,755	0	0	0	636	05/17/2052	1.F FE
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		08/16/2022	PAYDOWN		125,722	125,722	128,472	127,102	0	(1,381)	0	(1,381)	0	125,722	0	0	0	4,738	11/16/2039	2.C FE
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		08/16/2022	PAYDOWN		195,854	195,854	205,215	202,137	0	(6,283)	0	(6,283)	0	195,854	0	0	0	6,359	10/16/2040	1.F FE
89656R-AA-8	Trinity Rail Leasing 202-TRL 2022-1 A		09/21/2022	PAYDOWN		60,109	60,109	60,107	0	0	3	0	3	0	60,109	0	0	0	844	05/20/2052	1.F FE
89657A-AC-0	Trinity Rail Leasing 201-TRL 2020-1A A		09/17/2022	PAYDOWN		139,109	139,109	139,076	139,080	0	30	0	30	0	139,109	0	0	0	1,816	10/17/2050	1.F FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		09/17/2022	PAYDOWN		499,415	499,415	474,679	480,056	0	19,359	0	19,359	0	499,415	0	0	0	12,273	04/17/2049	1.F FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		09/17/2022	PAYDOWN		506,174	506,174	506,054	506,076	0	98	0	98	0	506,174	0	0	0	8,065	10/18/2049	1.F FE
89680H-AB-8	Triton Container Finance-TCF 2020-1A B		09/20/2022	PAYDOWN		45,333	45,333	41,707	0	0	3,627	0	3,627	0	45,333	0	0	0	71	09/20/2045	2.B FE
89683L-AA-8	TRP - TRIP Rail Master F-TRP 2021-2 A		09/17/2022	PAYDOWN		60,569	60,569	54,077	0	0	6,492	0	6,492	0	60,569	0	0	0	109	06/19/2051	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
90229*-AA-4	2015 ESA Project Company Senior Secured		09/30/2022	SINKING PAYMENT		112,855	112,855	112,855	112,855	0	0	0	0	0	112,855	0	0	0	990	06/30/2031	2.B PL
90253@-AA-1	UA (Portland OR) CTL Pas Trust Certifica		09/15/2022	SINKING PAYMENT		205,954	205,954	207,989	207,333	0	(1,379)	0	(1,379)	0	205,954	0	0	0	12,357	02/15/2032	3.C
90270Y-BF-5	UBS-BARCLAYS COMMERCIAL -UBSBB 2013-C5 A		09/01/2022	PAYDOWN		2,756,492	2,756,492	2,599,932	2,734,736	0	21,756	0	21,756	0	2,756,492	0	0	0	59,601	03/01/2046	1.A
90272*-AA-0	UHC (Senior Note) CTL Pa Trust Certifica		09/15/2022	SINKING PAYMENT		55,361	55,361	55,361	55,347	0	14	0	14	0	55,361	0	0	0	2,170	05/15/2033	1.F
90319#-AA-1	UOA Fayetteville (Univer Senior Secured		09/15/2022	SINKING PAYMENT		108,621	108,621	109,708	109,677	0	(1,055)	0	(1,055)	0	108,621	0	0	0	0	03/15/2041	1.C
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		09/28/2022	PAYDOWN		178,869	178,869	178,865	178,862	0	7	0	7	0	178,869	0	0	0	2,660	02/28/2051	1.F FE
90378@-AA-1	U.S. Department of Agric Trust Certifica		09/15/2022	SINKING PAYMENT		43,863	43,863	43,863	43,863	0	0	0	0	0	43,863	0	0	0	(514)	04/15/2038	1.B
909319-AA-3	UNITED AIR 2013-1 A PTT-FIRST LIEN		08/15/2022	SINKING PAYMENT		174,483	174,483	174,483	174,538	0	(56)	0	(56)	0	174,483	0	0	0	7,503	08/15/2025	2.B FE
909320-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE		09/03/2022	SINKING PAYMENT		109,711	109,711	109,711	109,742	0	(32)	0	(32)	0	109,711	0	0	0	4,114	09/03/2026	2.A FE
91324P-CP-5	UNITEDHEALTH GROUP INC-SR UNSECURED		09/13/2022	WELLS FARGO		8,295,725	8,393,000	8,528,799	0	0	(15,467)	0	(15,467)	0	8,513,332	0	(217,607)	(217,607)	209,825	07/15/2025	1.F FE
915271-AA-8	Univest Financial Corp-SUBORDINATED		07/20/2022	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	03/30/2025	2.B FE
91529Y-AL-0	UNUM GROUP SR NT		07/11/2022	GOLDMAN		4,895,800	5,000,000	4,966,400	4,985,699	0	1,812	0	1,812	0	4,987,510	0	(91,710)	(91,710)	133,472	11/05/2025	2.C FE
91841@-AA-8	Virginia (Lafayette, IN) Trust Certifica		09/15/2022	SINKING PAYMENT		72,389	72,699	72,699	72,699	0	0	0	0	0	72,389	0	0	0	(212)	08/15/2036	1.B
91845#-AA-2	VZ (Senior Note) CTL Pas Trust Certifica		09/15/2022	SINKING PAYMENT		93,329	93,329	93,329	93,332	0	(3)	0	(3)	0	93,329	0	0	0	297	05/15/2035	2.A
91854*-AA-4	VZ (Irving TX)(Senior No Trust Certifica		09/15/2022	SINKING PAYMENT		84,965	84,965	84,965	84,965	0	0	0	0	0	84,965	0	0	0	3,719	08/15/2036	2.A
91855*-AA-3	VA (Ponce, PR) CTL Trust Certificate		09/15/2022	SINKING PAYMENT		53,720	53,720	53,720	53,720	0	0	0	0	0	53,720	0	0	0	820	02/15/2042	1.B
91862@-AA-2	Viva Capital 3 LS 2021 L Viva Term Note		07/15/2022	CALL 100		2,007,872	2,007,872	1,904,908	0	0	995	0	995	0	1,905,902	0	101,970	101,970	5,856	10/15/2031	1.G PL
91913Y-AW-0	Valero Energy Corp-SENIOR UNSECURED		08/04/2022	GOLDMAN		12,612,860	13,000,000	12,900,290	12,924,089	0	5,559	0	5,559	0	12,929,649	0	(316,789)	(316,789)	443,444	04/01/2029	2.B FE
91913Y-BC-3	Valero Energy Corp-SENIOR UNSECURED		08/15/2022	BARCLAYS CAPITAL INC		6,119,470	7,000,000	6,499,850	0	0	17,448	0	17,448	0	6,517,298	0	(397,828)	(397,828)	140,467	12/01/2031	2.B FE
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		09/15/2022	PAYDOWN		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	478	07/15/2044	1.G FE
92257B-AA-0	Velocity Commercial Capi-VCC 2022-3 A		09/01/2022	PAYDOWN		603,314	603,314	602,148	0	0	1,166	0	1,166	0	603,314	0	0	0	8,386	06/01/2052	1.A FE
92257B-AC-6	Velocity Commercial Capi-VCC 2022-3 M2		07/01/2022	PAYDOWN		60,214	60,214	59,963	0	0	250	0	250	0	60,214	0	0	0	651	06/01/2052	1.G FE
92257B-AD-4	Velocity Commercial Capi-VCC 2022-3 M3		07/01/2022	PAYDOWN		77,832	77,832	75,653	0	0	2,179	0	2,179	0	77,832	0	0	0	1,034	06/01/2052	2.B FE
92257B-AE-2	Velocity Commercial Capi-VCC 2022-3 M4		07/01/2022	PAYDOWN		180,641	180,641	165,073	0	0	15,568	0	15,568	0	180,641	0	0	0	2,400	06/01/2052	3.B FE
92257B-AF-9	Velocity Commercial Capi-VCC 2022-3 M5		07/01/2022	PAYDOWN		99,654	99,654	86,932	0	0	12,721	0	12,721	0	99,654	0	0	0	1,087	06/01/2052	4.B FE
92257C-AA-8	Velocity Commercial Capi-VCC 2019-1 A		09/01/2022	PAYDOWN		121,504	121,504	121,476	121,508	0	(4)	0	(4)	0	121,504	0	0	0	3,122	03/01/2049	1.A FE
92258X-AA-1	Velocity Commercial Capi-VCC 2022-1 A		09/01/2022	PAYDOWN		42,017	42,017	41,729	0	0	288	0	288	0	42,017	0	0	0	861	02/01/2052	1.A FE
92258X-AB-9	Velocity Commercial Capi-VCC 2022-1 M1		08/01/2022	PAYDOWN		124,583	124,583	123,532	0	0	1,051	0	1,051	0	124,583	0	0	0	2,503	02/01/2052	1.D FE
92259K-AD-2	Velocity Commercial Capi-VCC 2022-4 M1		09/01/2022	PAYDOWN		20,672	20,672	20,671	0	0	0	0	0	0	20,672	0	0	0	0	08/01/2052	1.D FE
92259K-AG-5	Velocity Commercial Capi-VCC 2022-4 M2		09/01/2022	PAYDOWN		40,943	40,943	40,936	0	0	6	0	6	0	40,943	0	0	0	0	08/01/2052	1.G FE
92259U-AA-6	Velocity Commercial Capi-VCC 2022-2 A		09/01/2022	PAYDOWN		95,790	95,790	95,774	0	0	17	0	17	0	95,790	0	0	0	1,738	04/01/2052	1.A FE
92259U-AB-4	Velocity Commercial Capi-VCC 2022-2 M1		08/01/2022	PAYDOWN		62,730	62,730	62,716	0	0	14	0	14	0	62,730	0	0	0	993	04/01/2052	1.D FE
92259U-AC-2	Velocity Commercial Capi-VCC 2022-2 M2		09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	69	04/01/2052	1. FE
92259U-AE-8	Velocity Commercial Capi-VCC 2022-2 M4		08/01/2022	PAYDOWN		79,643	79,643	74,709	0	0	4,934	0	4,934	0	79,643	0	0	0	2,417	04/01/2052	3.B FE
92259U-AF-5	Velocity Commercial Capi-VCC 2022-2 M5		09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	141	04/01/2052	4. FE
92259U-AG-3	Velocity Commercial Capi-VCC 2022-2 M6		09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	128	04/01/2052	4. Z
92345Y-AF-3	Verisk Analytics Inc-SENIOR UNSECURED		07/19/2022	DEUTSCHE BANK SECURI		2,916,480	3,000,000	2,983,890	2,987,840	0	824	0	824	0	2,988,664	0	(72,184)	(72,184)	105,188	03/15/2029	2.B FE
92537M-AA-8	Verus Securitization Tru-VERUS 2019-INV3		09/01/2022	PAYDOWN		2,196,182	2,196,182	2,171,475	0	0	24,707	0	24,707	0	2,196,182	0	0	0	14,604	11/01/2059	1.A FE
92538Q-AA-8	Verus Securitization Tru-VERUS 2021-7 A1		09/01/2022	PAYDOWN		996,415	996,415	926,302	0	0	70,113	0	70,113	0	996,415	0	0	0	3,343	10/01/2066	1.A FE
92539A-AA-2	Verus Securitization Tru-VERUS 2022-6 A1		09/01/2022	PAYDOWN		146,799	146,799	145,443	0	0	1,356	0	1,356	0	146,799	0	0	0	1,247	06/01/2067	1.A FE
92539A-AB-0	Verus Securitization Tru-VERUS 2022-6 A2		09/01/2022	PAYDOWN		149,406	149,406	145,927	0	0	3,479	0	3,479	0	149,406	0	0	0	1,269	06/01/2067	1.C FE
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		09/01/2022	PAYDOWN		66,259	66,259	66,258	0	0	1	0	1	0	66,259	0	0	0	195	08/01/2067	1.A FE
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		09/01/2022	PAYDOWN		59,633	59,633	59,633	0	0	0	0	0	0	59,633	0	0	0	45	08/01/2067	1.C FE
92539J-AC-9	Verus Securitization Tru-VERUS 2022-INV1		09/01/2022	PAYDOWN		66,259	66,259	65,572	0	0	687	0	687	0	66,259	0	0	0	0	08/01/2067	1.F FE
92539N-AA-4	Verus Securitization Tru-VERUS 2022-7 A1		09/01/2022	PAYDOWN		124,133	124,133	124,132	0	0	1	0	1	0	124,133	0	0	0	0	07/01/2067	1.A FE
92539N-AB-2	Verus Securitization Tru-VERUS 2022-7 A2		09/01/2022	PAYDOWN		142,753	142,753	140,962	0	0	1,791	0	1,791	0	142,753	0	0	0	0	07/01/2067	1.B FE
92580#-AA-9	Vicof II LCSS SPV Term Loan		08/16/2022	CONVERSION		23,929,148	23,929,148	23,929,148	23,929,148	0	0	0	0	0	23,929,148	0	0	0	3,656	08/16/2027	1.G PL
928668-AU-6	Volkswagen Group of Amer-SENIOR UNSECURE		09/29/2022	RBC CAPITAL MARKETS		5,727,311	6,150,000	6,081,120	6,099,701	0	4,759	0	4,759	0	6,104,461	0	(377,150)	(377,150)	259,667	11/13/2028	2.A FE
928668-BF-8	Volkswagen Group of Amer-SENIOR UNSECURE		08/23/2022	BOFAMLSEC		6,408,850	7,000,000	6,994,820	6,995,677	0	210	0	210	0	6,995,887	0	(587,037)	(587,037)	204,896	05/13/2030	2.A FE
929227-4T-0	WaMu Mortgage Pass-Throu-WAMU 2003-S4 2A		09/01/2022	PAYDOWN		7,809	7,809	7,841	7,822	0	(13)	0	(13)	0	7,809	0	0	0	286	06/01/2033	1.A FM
929227-R5-7	WaMu Mortgage Pass-Throu-WAMU 2003-AR5 A		09/01/2022	PAYDOWN		248,132	248,132	202,848	207,594	0	40,538	0	40,538	0	248,132	0	0	0	4,273	06/01/2033	1.A FM
92922F-3N-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR12		09/01/2022	PAYDOWN		89,108	89,108	84,788	85,180	0	3,929	0	3,929	0	89,108	0	0	0	1,555	10/01/2035	1.D FM
92922F-3Q-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR12		09/01/2022	PAYDOWN		1,450	1,450	1,411	1,402	0	47	0	47	0	1,450	0	0	0	29	09/01/2035	1.D FM
92922F-7C-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR16		09/01/2022	PAYDOWN		2,399	2,490	2,102	2,033	0	558	0	558	0	2,399	0	0	0	39	12/01/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92922F-8T-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR18		07/01/2022	PAYDOWN		154,044	168,512	163,246	163,904	0	4,128	0	4,128	0	154,044	0	0	0	4,791	01/01/2036	1.A FM
92922F-GY-8	WaMu Mortgage Pass-Throu-WAMU 2003-S11 3		09/25/2022	PAYDOWN		18,224	18,224	18,264	18,318	0	(94)	0	(94)	0	18,224	0	0	0	235	11/25/2033	1.A FM
92922F-J5-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR6 2		09/25/2022	PAYDOWN		203,121	203,121	168,908	169,744	0	33,377	0	33,377	0	203,121	0	0	0	2,093	04/25/2045	1.A FM
92925C-CC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR1 1		09/01/2022	PAYDOWN		21,950	21,950	17,724	16,369	0	5,581	0	5,581	0	21,950	0	0	0	191	01/01/2046	1.D FM
92925G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2006-AR16		09/01/2022	PAYDOWN		85,422	91,238	85,849	86,640	0	762	0	762	0	85,422	0	0	0	1,194	12/01/2036	3.B FM
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		09/01/2022	PAYDOWN		154,038	141,337	126,522	136,337	0	6,510	0	6,510	0	154,038	0	0	0	2,898	02/01/2037	1.D FM
92925V-AP-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 5		09/01/2022	PAYDOWN		26,178	26,178	22,800	22,800	0	3,548	0	3,548	0	26,178	0	0	0	562	02/01/2037	1.D FM
92927X-AC-8	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY6		09/01/2022	PAYDOWN		65,080	59,755	51,632	53,459	0	7,422	0	7,422	0	65,080	0	0	0	1,271	06/01/2037	1.D FM
92937E-AZ-7	WFRBS COMMERCIAL MORTGAG-WFRBS 2013-C11		09/01/2022	PAYDOWN		655,317	655,317	622,756	650,670	0	4,647	0	4,647	0	655,317	0	0	0	13,083	03/01/2045	1.A
92938E-AM-5	WFRBS Commercial Mortgag-WFRBS 2013-C16		09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	540	09/01/2046	1.
92939F-AT-6	WFRBS Commercial Mortgag-WFRBS 2014-C21		09/01/2022	PAYDOWN		30,226	30,226	31,322	30,534	0	(307)	0	(307)	0	30,226	0	0	0	761	08/01/2047	1.A
92939U-AE-6	WEC Energy Group Inc-SENIOR UNSECURED		08/11/2022	WELLS FARGO		16,651,800	20,000,000	17,205,400	0	0	104,090	0	104,090	0	17,309,490	0	(657,690)	(657,690)	300,000	10/15/2030	2.A FE
92940P-AD-6	WFKCo Inc-SENIOR UNSECURED		07/19/2022	BOFAMLSEC		8,084,000	8,000,000	7,996,080	7,996,972	0	236	0	236	0	7,997,208	0	86,792	86,792	333,200	03/15/2029	2.B FE
92977Y-BW-0	Wachovia Mortgage Loan T-WMLT 2005-B 2A4		09/01/2022	PAYDOWN		18,496	16,022	14,865	14,513	0	1,703	0	1,703	0	18,496	0	0	0	318	10/01/2035	1.D FM
92979D-AC-9	Wachovia Mortgage Loan T-WMLT 2007-A 2A1		09/01/2022	PAYDOWN		47,289	47,289	44,038	44,296	0	2,994	0	2,994	0	47,289	0	0	0	882	03/01/2037	1.D FM
92981#-AA-4	WEC 99J-73 LLC Senior Secured Note		08/15/2022	CALL 100		12,942	12,942	13,218	13,205	0	(6)	0	(6)	0	13,199	0	(257)	(257)	343	09/15/2039	2.B
92981@-AA-6	WEC 99J-58 LLC Senior Secured Note		09/15/2022	SINKING PAYMENT		30,257	30,257	30,902	30,834	0	(576)	0	(576)	0	30,257	0	0	0	858	09/15/2030	2.B
92982@-AA-5	Wec 2000B-CSF-11 LLC Senior Secured Note		09/15/2022	SINKING PAYMENT		31,117	31,117	31,780	31,709	0	(593)	0	(593)	0	31,117	0	0	0	882	09/15/2030	2.B
92983*-AA-6	WEC 99J-4 LLC Senior Secured Note		09/15/2022	SINKING PAYMENT		18,589	18,589	18,985	18,957	0	(369)	0	(369)	0	18,589	0	0	0	527	09/15/2034	2.B
92990G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2		09/01/2022	PAYDOWN		21,340	21,340	20,423	20,423	0	1,013	0	1,013	0	21,340	0	0	0	416	05/01/2037	1.D FM
92990G-AG-8	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2		09/01/2022	PAYDOWN		83,434	85,809	66,468	73,173	0	12,061	0	12,061	0	83,434	0	0	0	1,774	05/01/2037	1.D FM
92990G-AJ-2	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 3		09/01/2022	PAYDOWN		11,598	11,594	10,543	10,659	0	1,054	0	1,054	0	11,598	0	0	0	238	05/01/2037	1.D FM
93147#-AA-3	Walgreens (Maricopa Az) Trust Certificat		09/15/2022	SINKING PAYMENT		40,208	40,208	40,208	40,208	0	0	0	0	0	40,208	0	0	0	1,457	10/31/2034	2.B
93363@-AA-0	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 1		09/01/2022	PAYDOWN		403	4,827	4,293	4,622	0	(282)	0	(282)	0	403	0	0	0	79	04/01/2037	1.D FM
93363@-AL-6	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY4		09/01/2022	PAYDOWN		110,143	112,218	107,523	109,845	0	2,192	0	2,192	0	110,143	0	0	0	1,828	11/01/2036	2.B FM
93363@-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		09/01/2022	PAYDOWN		94,407	76,845	74,278	74,278	0	4,696	0	4,696	0	94,407	0	0	0	486	01/01/2047	1.D FM
93363@-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR10		09/01/2022	PAYDOWN		14,133	14,294	13,702	13,671	0	578	0	578	0	14,133	0	0	0	452	09/01/2036	1.D FM
93363N-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR12		09/01/2022	PAYDOWN		18,205	17,349	16,400	17,234	0	163	0	163	0	18,205	0	0	0	374	10/01/2036	2.B FM
93363P-AA-8	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		09/01/2022	PAYDOWN		6,647	6,504	6,053	6,561	0	3	0	3	0	6,647	0	0	0	113	11/01/2036	1.D FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		09/01/2022	PAYDOWN		73,278	71,706	67,342	72,143	0	220	0	220	0	73,278	0	0	0	1,244	11/01/2036	3.B FM
93363P-AD-2	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		09/01/2022	PAYDOWN		1,131	1,107	1,013	1,079	0	38	0	38	0	1,131	0	0	0	19	11/01/2036	1.D FM
93364F-AH-4	WaMu Mortgage Pass-Throu-WAMU 2007-HY7 3		09/01/2022	PAYDOWN		39,354	39,808	40,201	40,201	0	(401)	0	(401)	0	39,354	0	0	0	735	07/01/2037	3.B FM
93884P-CQ-1	Washington Gas Light Co-SENIOR UNSECURED		09/13/2022	FIRST TENNESSEE		6,874,205	6,500,000	7,269,925	6,781,744	0	(29,375)	0	(29,375)	0	6,752,370	0	121,835	121,835	421,850	09/27/2027	1.G FE
939336-TX-1	Washington Mutual MSC Mo-WAMMS 2003-MS7		09/01/2022	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	03/01/2033	1.A FM
939336-X9-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR1 A		09/25/2022	PAYDOWN		78,729	78,729	69,479	68,865	0	9,864	0	9,864	0	78,729	0	0	0	792	01/25/2045	1.D FM
93934F-KP-6	Washington Mutual Mortga-WMALT 2006-1 3A		09/01/2022	PAYDOWN		21,869	22,511	22,576	22,576	0	(105)	0	(105)	0	21,869	0	0	0	807	02/01/2036	3.B FM
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C		09/01/2022	PAYDOWN		78,806	102,444	77,287	77,289	0	18,346	0	18,346	0	78,806	0	0	0	4,736	03/01/2036	1.D FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		09/01/2022	PAYDOWN		21,733	27,303	24,495	25,443	0	1,981	1,179	802	0	21,733	0	0	0	1,063	07/01/2036	4.B FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		09/25/2022	PAYDOWN		4,709	5,939	4,692	2,541	0	3,105	0	3,105	0	4,709	0	0	0	39	07/25/2036	1.D FM
93936N-AA-1	Washington Mutual Mortga-WMALT 2007-4 1A		09/01/2022	PAYDOWN		22,403	22,403	23,152	23,152	0	(378)	0	(378)	0	22,403	0	0	0	762	06/01/2037	3.B FM
94353W-AA-3	WAVE 2017-1 TRUST-WAAV 2017-1A A		09/15/2022	PAYDOWN		155,871	155,871	155,870	155,875	0	(4)	0	(4)	0	155,871	0	0	0	3,643	11/15/2042	2.B FE
94354K-AA-8	WAVE 2019-1 LLC-WAAV 2019-1 A		09/15/2022	PAYDOWN		62,242	62,242	62,239	62,240	0	1	0	1	0	62,242	0	0	0	1,460	09/15/2044	2.A FE
948741-AL-7	WEINGARTEN REALTY INVEST-SENIOR UNSECURE		09/29/2022	U. S. BANCORP		6,699,560	7,000,000	6,946,310	6,979,709	0	4,114	0	4,114	0	6,983,822	0	(284,262)	(284,262)	226,081	06/01/2025	2.A FE
94945P-AA-3	Welk Resorts 2017-A LLC-WLKRG 2017-AA A		09/15/2022	PAYDOWN		249,842	249,842	249,816	249,781	0	60	0	60	0	249,842	0	0	0	4,670	06/15/2033	1.F FE
94984D-AC-8	Wells Fargo Mortgage Bac-WFMBS 2006-AR13		09/01/2022	PAYDOWN		19,613	30,733	25,461	31,409	0	(119)	3,147	(3,266)	0	19,613	0	0	0	538	09/01/2036	1.D FM
94985A-AA-7	Wells Fargo Mortgage Bac-WFMBS 2006-AR15		09/01/2022	PAYDOWN		9,635	9,828	9,157	10,117	0	(9)	420	(429)	0	9,477	0	158	158	170	10/01/2036	3.B FM
94986C-AA-2	Wells Fargo Mortgage Bac-WFMBS 2007-AR4		09/01/2022	PAYDOWN		0	11,151	10,352	10,619	0	0	267	(267)	0	0	0	0	0	114	08/01/2037	1.D FM
94986M-AA-0	Wells Fargo Mortgage Bac-WFMBS 2007-AR10		08/01/2022	PAYDOWN		14,532	15,718	15,807	14,931	0	769	0	769	0	14,532	0	0	0	215	01/01/2038	3.B FM
94986M-AF-9	Wells Fargo Mortgage Bac-WFMBS 2007-AR10		09/01/2022	PAYDOWN		29,788	29,828	24,631	26,218	0	(5)	0	(5)	0	26,157	0	3,631	3,631	340	01/01/2038	1.D FM
94989D-AV-1	Wells Fargo Commercial M-WFCM 2015-C27 A		08/01/2022	PAYDOWN		45,191	45,191	44,264	44,836	0	354	0	354	0	45,191	0	0	0	1,233	02/01/2048	1.A
94989Q-AV-2	Wells Fargo Commercial M-WFCM 2015-SG1 A		08/01/2022	PAYDOWN		161,642	161,642	166,516	163,407	0	(1,765)	0	(1,765)	0	161,642	0	0	0	3,573	09/01/2048	1.A
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A		07/01/2022	PAYDOWN		136,932	136,932	138,298	137,406	0	(474)	0	(474)	0	136,932	0	0	0	2,491	01/01/2059	1.A
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		09/01/2022	PAYDOWN		76,482	76,482	77,845	78,169	0	(1,687)	0	(1,687)	0	76,482	0	0	0	1,865	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		09/01/2022	PAYDOWN		77,613	77,613	78,534	78,861	0	(1,249)	0	(1,249)	0	77,613	0	0	0	1,471	12/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95040Q-AR-5	Welltower Inc-SENIOR UNSECURED		08/23/2022	WELLS FARGO		9,171,200	10,000,000	9,994,800	0	0	(174)	0	(174)	0	9,994,626	0	(823,426)	(823,426)	154,535	06/15/2032	2.A FE
95058X-AE-8	Wendy's Funding LLC-WEN 2018-1A A2II		09/15/2022	PAYDOWN		20,000	20,000	19,123	19,369	0	631	0	631	0	20,000	0	0	0	583	03/15/2048	2.B FE
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I		09/15/2022	PAYDOWN		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,773	06/15/2049	2.B FE
95058X-AL-2	Wendy's Funding LLC-WEN 2021-1A A2II		09/15/2022	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	312	06/15/2051	2.B FE
957576-AA-9	Western & Southern Finan-SENIOR UNSECURE		08/16/2022	JEFFERIESLLC		29,575,200	26,820,000	31,439,670	30,494,969	0	(158,965)	0	(158,965)	0	30,336,004	0	(760,804)	(760,804)	1,683,514	07/15/2033	1.F FE
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		09/01/2022	PAYDOWN		481,434	481,434	480,801	481,224	0	210	0	210	0	481,434	0	0	0	8,686	03/01/2034	1.A FE
96038#-AA-8	Westin (St Louis MO) Lea Trust Certifica		09/15/2022	SINKING PAYMENT		61,043	61,043	61,043	61,043	0	0	0	0	0	61,043	0	0	0	1,202	07/15/2047	1.D PL
96042#-AA-4	Westkin Portfolio (LAS & Trust Certifica		09/15/2022	SINKING PAYMENT		80,532	80,532	81,337	81,271	0	(739)	0	(739)	0	80,532	0	0	0	4,313	11/15/2038	1.D PL
96928*-CQ-8	William Blair & Company, Trust Certifcat		09/15/2022	SINKING PAYMENT		38,451	38,451	38,451	38,451	0	0	0	0	0	38,451	0	0	0	2,484	06/15/2033	2.B
96928*-CR-6	William Blair & Company, Trust Certifcat		09/15/2022	SINKING PAYMENT		47,078	47,078	47,078	47,078	0	0	0	0	0	47,078	0	0	0	2,517	05/15/2034	2.B
96928*-CX-3	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		98,806	98,806	99,802	99,426	0	(620)	0	(620)	0	98,806	0	0	0	4,911	01/15/2035	1.F
96928*-DA-2	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		194,518	194,518	196,614	195,597	0	(1,078)	0	(1,078)	0	194,518	0	0	0	8,391	08/15/2031	1.B
96928*-DJ-3	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		405,288	405,288	405,288	405,289	0	(1)	0	(1)	0	405,288	0	0	0	9,464	09/15/2031	1.B
96928*-DZ-7	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		178,401	178,401	180,041	179,181	0	(780)	0	(780)	0	178,401	0	0	0	8,025	10/15/2029	1.F
96928*-EN-3	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		115,316	115,316	116,558	116,033	0	(717)	0	(717)	0	115,316	0	0	0	3,904	02/15/2034	1.B
96928*-EZ-6	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		119,034	119,034	119,034	119,034	0	0	0	0	0	119,034	0	0	0	7,306	09/15/2033	4.A
96928*-FH-5	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		971,719	971,719	971,719	971,720	0	(2)	0	(2)	0	971,719	0	0	0	24,808	04/15/2025	2.B
96928*-FK-8	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		112,666	112,666	112,666	112,674	0	(7)	0	(7)	0	112,666	0	0	0	5,539	11/15/2032	1.D
96928*-FQ-5	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		130,290	130,290	130,290	130,290	0	0	0	0	0	130,290	0	0	0	4,200	09/15/2033	1.B
96928*-FV-4	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		58,568	58,568	58,568	58,568	0	0	0	0	0	58,568	0	0	0	2,386	09/15/2044	1.E
96928*-FX-0	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		214,791	214,791	214,791	214,791	0	0	0	0	0	214,791	0	0	0	7,635	02/15/2036	1.B
96928*-FY-8	William Blair & Company, Trust Certifica		09/15/2022	SINKING PAYMENT		81,236	81,236	81,236	81,236	0	0	0	0	0	81,236	0	0	0	3,867	01/15/2035	2.B
96928@-AA-3	William Blair & Company Trust Certificat		09/15/2022	SINKING PAYMENT		254,604	254,604	254,604	254,604	0	0	0	0	0	254,604	0	0	0	8,148	06/15/2023	1.B
96930@-AA-9	William Blair & Company Trust Certificat		09/15/2022	SINKING PAYMENT		188,049	188,049	188,049	188,049	0	0	0	0	0	188,049	0	0	0	3,195	08/15/2035	2.B
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA		09/15/2022	PAYDOWN		58,272	58,272	58,222	58,240	0	31	0	31	0	58,272	0	0	0	1,822	08/15/2042	2.B FE
97064B-AL-5	Willis North America Inc-SENIOR UNSECURE		09/20/2022	GOLDMAN		9,629,500	10,000,000	9,995,500	0	0	(342)	0	(342)	0	9,995,158	0	(365,658)	(365,658)	158,875	06/15/2027	2.B FE
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A		07/15/2022	PAYDOWN		94,158	94,158	94,154	94,159	0	(1)	0	(1)	0	94,158	0	0	0	2,609	09/15/2043	2.A FE
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		09/15/2022	PAYDOWN		203,252	203,252	203,249	203,252	0	0	0	0	0	203,252	0	0	0	4,511	03/15/2045	1.F FE
974153-AB-4	Wingstop Funding LLC-WSTOP 2020-1A A2		09/05/2022	PAYDOWN		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	559	12/05/2050	2.B FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		09/01/2022	PAYDOWN		84,925	84,925	84,394	84,439	0	486	0	486	0	84,925	0	0	0	2,105	06/01/2044	1.A
979880-AL-8	Woodmont 2017-2 Trust-WDMNT 2017-2A A1R		07/07/2022	BARCLAYS CAPITAL INC		13,492,500	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	(507,500)	(507,500)	218,937	04/20/2033	1.A FE
98138H-AJ-0	Workday Inc-SENIOR UNSECURED		08/09/2022	VARIOUS		26,166,521	27,690,000	27,710,074	0	0	(1,511)	0	(1,511)	0	27,708,563	0	(1,542,042)	(1,542,042)	369,202	04/01/2032	2.B FE
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		07/30/2022	PAYDOWN		65,003	65,003	60,311	0	0	4,692	0	4,692	0	65,003	0	0	0	850	07/30/2051	2.B FE
G29628-AA-1	AP Aristotle Holdings, L Super Senior No		07/25/2022	CALL 100		6,277,536	6,277,004	6,350,106	6,349,488	0	(2,208)	0	(2,208)	0	6,347,280	0	(69,744)	(69,744)	23,530	12/31/2028	2.C PL
G29628-AB-9	AP Aristotle Holdings, L Senior Notes		07/25/2022	CALL 100		3,686,692	3,686,494	3,686,494	3,686,494	0	0	0	0	0	3,686,494	0	198	198	8,764	12/31/2028	1.G PL
G6461#-AA-6	New Mountain Guardian II Senior Note		09/30/2022	MATURITY		0	0	0	0	0	0	0	0	0	0	0	0	0	106,909	03/15/2022	1. PL
G7256K-AB-0	Prop 2017-1 Ltd-ABS SSNR 5.30 03/15/42		08/15/2022	PAYDOWN		37,811	37,811	37,788	37,740	0	71	0	71	0	37,811	0	0	0	3,054	03/15/2042	2.B FE
G8538#-AA-1	Stripes 2013 Aircraft 1 Note		09/20/2022	SINKING PAYMENT		611,590	611,590	616,494	611,486	0	104	0	104	0	611,590	0	0	0	0	04/20/2023	4.A PL
009088-AA-3	AIR CANADA 2015-2AA PTT-FIRST LIEN	A	07/15/2022	SINKING PAYMENT		(4,974,704)	(4,974,704)	(4,974,702)	(4,975,776)	0	1,072	0	1,072	0	(4,974,704)	0	0	0	(93,276)	12/15/2027	1.G FE
009088-AB-1	Air Canada 2015-2 Class -2ND LIEN	A	08/03/2022	SINKING PAYMENT		108,498	108,498	108,498	108,526	0	(29)	0	(29)	0	108,498	0	0	0	2,238	12/15/2027	2.B FE
009090-AB-7	AIR CANADA 2015-1B PTT-2ND LIEN	A	09/15/2022	SINKING PAYMENT		103,772	103,772	103,772	103,792	0	(20)	0	(20)	0	103,772	0	0	0	4,021	03/15/2023	2.B FE
11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	A	09/14/2022	JANE		6,765,060	7,293,000	7,665,445	0	0	(33,007)	0	(33,007)	0	7,632,438	0	(867,378)	(867,378)	182,507	01/25/2028	1.G FE
11271L-AD-4	Brookfield Finance Inc-SENIOR UNSECURED	A	09/14/2022	CANTOR		14,454,750	15,000,000	14,973,150	14,981,197	0	2,271	0	2,271	0	14,983,468	0	(528,718)	(528,718)	701,229	03/29/2029	1.G FE
11271L-AE-2	Brookfield Finance Inc-SENIOR UNSECURED	A	08/15/2022	JP MORGAN SECURITIES		6,848,380	7,000,000	6,993,210	6,994,238	0	384	0	384	0	6,994,621	0	(146,241)	(146,241)	255,442	04/15/2030	1.G FE
11271L-AH-5	Brookfield Finance Inc-SENIOR UNSECURED	A	08/15/2022	BOFAMLSEC		8,744,100	10,000,000	9,340,700	0	0	26,233	0	26,233	0	9,366,933	0	(622,833)	(622,833)	228,513	04/15/2031	1.G FE
136385-AX-9	Canadian Natural Resourc-SENIOR UNSECURE	A	08/03/2022	RBC CAPITAL MARKETS		7,761,920	8,000,000	7,975,680	7,986,073	0	1,236	0	1,236	0	7,987,309	0	(225,389)	(225,389)	208,756	06/01/2027	2.A FE
56501R-AC-0	Manulife Financial Corp-SENIOR UNSECURED	A	07/07/2022	VARIOUS		16,825,283	16,981,000	16,917,486	16,952,120	0	3,302	0	3,302	0	16,955,422	0	(130,139)	(130,139)	596,156	03/04/2026	1.G FE
67077M-AT-5	Nutrien Ltd-SENIOR UNSECURED	A	07/19/2022	BOFAMLSEC		4,863,150	5,000,000	4,983,850	4,987,679	0	812	0	812	0	4,988,492	0	(125,342)	(125,342)	169,167	04/01/2029	2.B FE
89114T-ZV-7	Toronto-Dominion Bank/Th-SENIOR UNSECURE	A	08/15/2022	VARIOUS		13,187,835	14,252,000	13,957,138	0	0	9,198	0	9,198	0	13,966,336	0	(778,501)	(778,501)	194,272	03/10/2032	1.E FE
891160-MJ-9	Toronto-Dominion Bank/Th-SUBORDINATED	A	09/13/2022	VARIOUS		20,075,030	21,000,000	20,770,390	20,836,349	0	9,718	0	9,718	0	20,846,067	0	(771,037)	(771,037)	680,292	09/15/2031	1.F FE
89352H-AM-1	TransCanada PipeLines Lt-SR UNSECURED	A	08/11/2022	JANE		6,930,140	7,000,000	6,968,360	6,978,031	0	1,097	0	1,097	0	6,979,129	0	(48,989)	(48,989)	309,361	03/01/2034	2.A FE
000823-AJ-3	ABPCI Direct Lending Fun-ABPCI 2017-1A A	D	09/29/2022	CREDIT SUISSE SECURI		42,320,781	44,000,000	44,000,000	44,000,000	0	0	0	0	0	44,000,000	0	(1,679,219)	(1,679,219)	1,066,815	04/20/2032	1.A FE
000825-AA-7	ACAM 2019-FL1 ltd-ACAM 2019-FL1 A	D	09/16/2022	PAYDOWN		331,420	331,420	331,420	331,420	0	0	0	0	0	331,420	0	0	0	5,177	11/17/2034	1.A FE
00119Y-AA-1	AGL CLO 10 Ltd-AGL 2021-10A A	D	09/20/2022	MORGAN		4,853,500	5,000,000	4,860,000	0	0	9,900	0	9,900	0	4,869,900	0	(16,400)	(16,400)	62,383	04/15/2034	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
00121G-AA-6	AGL Core CLO 15 Ltd-AGL 2021-15A A1	D	09/20/2022	MORGAN		5,129,962	5,299,000	5,117,709	0	0	5,470	0	5,470	0	5,123,180	0	6,782	6,782	66,000	01/20/2035	1.A FE
001406-AA-5	AIM Aviation Finance Ltd-DCAL 2015-1A A1	D	09/15/2022	PAYDOWN		55,056	55,861	55,838	55,861	0	23	0	23	0	55,056	0	0	0	1,373	02/15/2040	4.B FE
002030-AE-7	AP Moller - Maersk A/S-SENIOR UNSECURED	D	09/09/2022	CITIGROUP GLOBAL MAR		14,385,000	15,000,000	14,908,200	14,928,479	0	4,949	0	4,949	0	14,933,428	0	(548,428)	(548,428)	490,625	06/20/2029	2.B FE
01447Y-AB-0	ALESCO Preferred Funding-ALESC 1A A2	D	07/20/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2033	1.A FE
01448Q-AA-8	ALESCO Preferred Funding-ALESC 4A A1	D	08/01/2022	PAYDOWN		357,310	357,310	335,996	337,405	0	19,905	0	19,905	0	357,310	0	0	0	2,841	07/30/2034	1.C FE
01448X-AA-3	ALESCO Preferred Funding-ALESC 6A A1	D	09/23/2022	PAYDOWN		115,141	115,141	103,894	98,863	0	16,278	0	16,278	0	115,141	0	0	0	1,390	03/23/2035	1.D FE
01450B-AA-6	ALESCO Preferred Funding-ALESC 15A A1	D	09/23/2022	PAYDOWN		862,285	862,285	789,217	788,324	0	73,961	0	73,961	0	862,285	0	0	0	9,208	12/23/2037	1.C FE
01750W-AC-3	Allegro CLO XIII Ltd-ALLEG 2021-1A A	D	09/20/2022	CITIGROUP GLOBAL MAR		7,726,400	8,000,000	7,724,000	0	0	15,539	0	15,539	0	7,739,539	0	(13,139)	(13,139)	99,297	07/20/2034	1.A FE
02364W-BH-7	America Movil SAB de CV-SENIOR UNSECURED	D	07/11/2022	BARCLAYS CAPITAL INC		6,653,290	7,000,000	6,952,960	6,964,004	0	2,282	0	2,282	0	6,966,286	0	(312,996)	(312,996)	183,969	04/22/2029	1.G FE
03329F-AN-4	Anchorage Capital CLO 15-ANCHC 2020-15A	D	09/20/2022	CREDIT SUISSE SECURI		10,067,200	10,400,000	10,150,400	0	0	12,035	0	12,035	0	10,162,435	0	(95,235)	(95,235)	131,773	07/20/2034	1.A FE
03665J-AJ-7	Antares CLO 2017-1 Ltd-ANTR 2017-1A AR	D	07/28/2022	BARCLAYS CAPITAL INC		25,935,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	(1,065,000)	(1,065,000)	439,290	04/20/2033	1.A FE
03665T-AC-0	Antares CLO 2018-2 Ltd-ANTR 2018-2A A2	D	09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	29,290	10/20/2030	1. FE
03665T-AE-6	Antares CLO 2018-2 Ltd-ANTR 2018-2A B	D	09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	67,380	10/20/2030	1. FE
039937-AA-5	Ares LXIII CLO Ltd-ARES 2022-63A A1A	D	09/19/2022	CITIGROUP GLOBAL MAR		13,806,155	14,150,000	13,675,975	0	0	51,545	0	51,545	0	13,727,520	0	78,635	78,635	136,350	04/20/2035	1.A FE
04686J-AA-9	Athene Holding Ltd-SENIOR UNSECURED	D	09/14/2022	BARCLAYS CAPITAL INC		17,612,700	19,000,000	19,984,960	0	0	(87,074)	0	(87,074)	0	19,897,886	0	(2,285,186)	(2,285,186)	529,490	01/12/2028	2.A FE
05464H-AC-4	AXIS Specialty Finance P-SENIOR UNSECURE	D	09/20/2022	SUMRIDGE PARTNERS LL		943,940	1,000,000	1,004,900	0	0	(380)	0	(380)	0	1,004,520	0	(60,580)	(60,580)	31,778	12/06/2027	2.A FE
05492A-AJ-0	BFNS 2017-1-BFNS 2017-1A AR	D	07/25/2022	PAYDOWN		1,754,197	1,754,197	1,754,197	1,754,197	0	0	0	0	0	1,754,197	0	0	0	43,523	01/25/2029	1.B FE
05492K-AA-7	BDS 2019-FL4 LTD-BDS 2019-FL4 A	D	09/16/2022	PAYDOWN		702,499	702,499	639,274	688,770	0	13,729	0	13,729	0	702,499	0	0	0	9,496	08/15/2036	1.A FE
05492X-AA-9	BDS 2020-FL6 Ltd-BDS 2020-FL6 A	D	09/19/2022	PAYDOWN		584,263	584,263	585,176	584,957	0	(694)	0	(694)	0	584,263	0	0	0	6,447	09/15/2035	1.A FE
05683E-AN-2	Bain Capital Credit CLO -BCC 2020-2A AR	D	09/20/2022	CITIGROUP GLOBAL MAR		8,014,050	8,250,000	8,080,875	0	0	7,503	0	7,503	0	8,088,378	0	(74,328)	(74,328)	104,384	07/19/2034	1.A FE
05683H-AN-5	Bain Capital Credit CLO -BCC 2017-2A AR2	D	09/19/2022	MORGAN		5,209,020	5,375,000	5,205,688	0	0	4,628	0	4,628	0	5,210,316	0	(1,296)	(1,296)	66,438	07/25/2034	1.A FE
05684C-AL-9	Bain Capital Credit CLO -BCC 2020-3A A1R	D	09/20/2022	CITIGROUP GLOBAL MAR		4,800,015	4,950,000	4,803,975	0	0	7,584	0	7,584	0	4,811,559	0	(11,544)	(11,544)	61,317	10/23/2034	1.A FE
06759U-AA-1	Barings Clo Ltd 2022-II-BABSN 2022-2A A	D	09/20/2022	CITIGROUP GLOBAL MAR		24,732,500	25,000,000	24,790,000	0	0	4,691	0	4,691	0	24,794,691	0	(62,191)	(62,191)	151,424	07/15/2035	1.A FE
06763C-AE-7	Babson CLO Ltd/Cayman Is-BABSN LP-2A D	D	07/20/2022	PAYDOWN		2,326,843	2,326,843	2,326,843	2,326,843	0	0	0	0	0	2,326,843	0	0	0	30,394	01/20/2034	2.C FE
09261M-AA-4	Blackrock Rainier CLO VI-BLKMM 2021-6A A	D	09/29/2022	VARIOUS		1,025,650,819	50,000,000	50,000,000	50,000,000	0	0	0	0	0	1,027,093,502	0	(1,442,683)	(1,442,683)	1,167,684	04/20/2033	1.A FE
12661P-AC-3	CSL Finance Plc-SENIOR UNSECURED	D	07/19/2022	HSBC SECURITIES INC		5,782,274	5,880,000	5,859,126	0	0	63	0	63	0	5,859,188	0	(76,914)	(76,914)	58,310	04/27/2032	1.G FE
12807C-AA-1	CAL Funding IV Ltd-CAI 2020-1A A	D	09/25/2022	PAYDOWN		57,758	57,758	51,591	0	0	6,166	0	6,166	0	57,758	0	0	0	107	09/25/2045	1.F FE
13877P-AA-5	Canyon CLO 2021-4 Ltd-CANYC 2021-4A A	D	09/19/2022	BAIRD		5,339,950	5,500,000	5,381,750	0	0	7,164	0	7,164	0	5,388,914	0	(48,964)	(48,964)	69,037	10/15/2034	1.A FE
15674P-AA-5	Cerberus Loan Funding XX-CERB 2021-3A A	D	08/23/2022	VARIOUS		43,476,500	45,000,000	45,000,000	45,000,000	0	0	0	0	0	45,000,000	0	(1,523,500)	(1,523,500)	596,565	07/23/2033	1.A FE
21240B-AD-3	Controladora Mabe SA de -SENIOR UNSECURE	D	07/19/2022	CA_CASH_CLOSE		947,838	955,000	1,023,092	0	0	(2,783)	0	(2,783)	0	1,020,309	0	(72,471)	(72,471)	87,266	10/23/2028	2.B FE
21684A-AF-3	Cooperatieve Rabobank UA-SUBORDINATED	D	07/26/2022	CREDIT SUISSE SECURI		19,246,000	20,000,000	19,448,110	19,710,751	0	33,819	0	33,819	0	19,744,570	0	(498,570)	(498,570)	764,583	07/21/2026	2.A FE
244608-AA-3	Deerpath Capital CLO 201-DPATH 2018-1A A	D	07/06/2022	PAYDOWN		15,000,000	15,000,000	15,000,000	15,001,615	0	(1,615)	0	(1,615)	0	15,000,000	0	0	0	236,325	01/15/2031	1.A FE
244608-AJ-4	Deerpath Capital CLO 201-DPATH 2018-1A A	D	07/15/2022	PAYDOWN		21,000,000	21,000,000	21,000,000	21,003,823	0	(3,823)	0	(3,823)	0	21,000,000	0	0	0	689,084	01/15/2031	1.A FE
25255D-AA-8	Diameter Capital CLO 1 L-DCLO 2021-1A A1	D	09/20/2022	RBC CAPITAL MARKETS		3,860,800	4,000,000	3,922,500	0	0	4,833	0	4,833	0	3,927,333	0	(66,533)	(66,533)	51,862	07/15/2036	1.A FE
25255L-AA-0	Diameter Capital Clo 2 L-DCLO 2021-2A A1	D	09/19/2022	SMBC NIKKO SECURITIE		3,867,600	4,000,000	3,912,800	0	0	5,063	0	5,063	0	3,917,863	0	(50,263)	(50,263)	51,092	10/15/2036	1.A FE
26827E-AC-9	ECAF I Ltd-ECAF 2015-1A A2	D	09/15/2022	PAYDOWN		180,764	180,764	180,764	175,969	0	4,795	0	4,795	0	180,764	0	0	0	5,992	06/15/2040	5.B FE
268317-AU-8	Electricite de France SA-SENIOR UNSECURE	D	08/10/2022	VARIOUS		21,988,010	22,000,000	21,733,360	21,809,109	0	14,839	0	14,839	0	21,823,948	0	164,062	164,062	864,089	09/21/2028	2.A FE
268427-AA-9	EF Holdco Inc / EF Cayma-SENIOR UNSECURE	D	09/01/2022	MATURITY		40,000,000	40,000,000	39,875,200	39,974,504	0	25,496	0	25,496	0	40,000,000	0	0	0	2,200,000	09/01/2022	1.F PL
26874R-AE-8	Eni SpA-SENIOR UNSECURED	D	09/28/2022	JANE		3,796,600	4,000,000	3,967,960	3,977,196	0	2,341	0	2,341	0	3,979,537	0	(182,937)	(182,937)	104,500	09/12/2028	2.A FE
28851Q-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR	D	07/15/2022	PAYDOWN		1,236,811	1,236,811	1,236,811	1,236,660	0	151	0	151	0	1,236,811	0	0	0	19,584	10/15/2029	1.A FE
28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D	08/15/2022	PAYDOWN		1,972,727	1,972,727	1,972,727	1,971,446	0	1,282	0	1,282	0	1,972,727	0	0	0	42,589	02/15/2029	1.A FE
29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	D	09/19/2022	GOLDMAN		4,903,500	5,000,000	4,905,000	0	0	8,509	0	8,509	0	4,913,509	0	(10,009)	(10,009)	64,306	04/15/2033	1.A FE
29002Q-AA-7	Elmwood CLO VII Ltd-ELMW7 2020-4A A	D	09/20/2022	CITIGROUP GLOBAL MAR		4,673,050	4,750,000	4,678,750	0	0	3,988	0	3,988	0	4,682,738	0	(9,688)	(9,688)	65,196	01/17/2034	1.A FE
30217A-AB-9	Experian Finance PLC-SENIOR UNSECURED	D	08/01/2022	VARIOUS		9,884,500	10,000,000	9,991,900	9,994,305	0	618	0	618	0	9,994,923	0	(110,423)	(110,423)	420,278	02/01/2029	2.A FE
30260L-AA-3	FEL Energy VI Sarl-SECURED	D	09/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	747	12/01/2040	2. FE
36319W-AJ-8	Galaxy XXIII CLO Ltd-GALXY 2017-23A COMB	D	09/01/2022	EXCHANGE OFFER		14,209,069	16,125,000	15,875,063	13,890,384	0	318,685	0	318,685	0	14,209,069	0	0	0	325,087	04/24/2029	1.G FE
36321P-AE-0	Galaxy Pipeline Assets B-SECURED	D	09/30/2022	SINKING PAYMENT		18,540	18,540	16,790	0	0	1,750	0	1,750	0	18,540	0	0	0	0	09/30/2040	1.C FE
381362-AL-6	GoldenTree Credit Opport-GTCOP 2012-1A A	D	09/15/2022	PAYDOWN		3,967,818	3,967,818	3,967,722	3,967,818	0	0	0	0	0	3,967,818	0	0	0	102,326	06/15/2034	1.A FE
38175B-AA-2	Golub Capital Partners C-GOCAP 2018-36A	D	08/01/2022	VARIOUS		26,861,875	27,500,000	27,478,594	27,486,141	0	110,536	0	110,536	0	27,596,676	0	(734,801)	(734,801)	380,497	02/05/2031	1.A FE
38175L-AC-6	Golub Capital Partners C-GOCAP 2014-18A	D	09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	53,934	10/25/2029	1. FE
38218J-AA-4	Goodgreen 2022-1-GOODG 2022-1A A	C	09/15/2022	PAYDOWN		777,197	777,197	776,936	0	0	261	0	261	0	777,197	0	0	0	2,487	10/15/2056	1.A FE
38218J-AB-2	Goodgreen 2022-1-GOODG 2022-1A B	C	09/15/2022	PAYDOWN		157,222	157,222	157,000	0	0	222	0	222	0	157,222	0	0	0	601	10/15/2056	1.C FE
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	07/15/2022	PAYDOWN		2,086,605	2,086,605	2,086,605	2,086,691	0	(85)	0	(85)	0	2,086,605	0	0	0	33,040	10/15/2029	1.A FE
404280-BH-1	HSBC Holdings PLC-SUBORDINATED	D	09/13/2022	VARIOUS		29,418,773	30,144,000	31,031,287	12,987,674	0	(95,730)	0	(95,730)	0	30,947,451	0	(1,528,678)	(1,528,678)	995,440	11/23/2026	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
43133A-AA-5	Hildene TruPS Financials-HITR 2018-1A A1	D	07/11/2022	PAYDOWN		1,205,608	1,205,608	1,181,495	1,186,527	0	19,081	0	19,081	0	1,205,608	0	0	0	16,472	10/10/2038	1.B FE
440405-AE-8	HORZN 2018-1 A	C	09/15/2022	PAYDOWN		47,103	47,103	47,102	47,104	0	(1)	0	(1)	0	47,103	0	0	0	1,447	12/15/2038	2.A FE
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	09/15/2022	PAYDOWN		162,738	162,738	162,737	162,742	0	(4)	0	(4)	0	162,738	0	0	0	4,162	07/15/2039	2.B FE
44931B-AE-7	ICG US CLO 2015-1 Ltd-ICG 2015-1A COMB	D	07/19/2022	PAYDOWN		26,750,000	26,750,000	25,862,350	21,430,452	0	5,319,548	0	5,319,548	0	26,750,000	0	0	0	531,859	10/19/2028	1.B FE
44962L-AF-4	IHS Markit Ltd-SENIOR UNSECURED	D	08/24/2022	GOLDMAN		12,740,000	13,000,000	12,951,640	12,966,833	0	2,876	0	2,876	0	12,969,709	0	(229,709)	(229,709)	660,382	08/01/2028	2.B FE
456837-AH-6	ING Groep NV-SENIOR UNSECURED	D	08/03/2022	HSBC SECURITIES INC		17,489,340	18,000,000	17,976,420	17,987,215	0	1,369	0	1,369	0	17,988,584	0	(499,244)	(499,244)	604,350	03/29/2027	1.G FE
456837-AV-5	ING Groep NV-SENIOR UNSECURED	D	08/01/2022	MORGAN		3,624,520	4,000,000	3,699,520	0	0	18,039	0	18,039	0	3,717,559	0	(93,039)	(93,039)	23,397	04/01/2027	1.G FE
46132F-AB-6	Invesco Finance PLC-SENIOR UNSECURED	D	08/23/2022	BOFAMLSEC		9,957,700	10,000,000	9,928,400	9,983,356	0	5,000	0	5,000	0	9,988,356	0	(30,656)	(30,656)	427,778	01/30/2024	2.A FE
46132F-AD-2	Invesco Finance PLC-SENIOR UNSECURED	D	07/13/2022	U. S. BANCORP		14,752,350	15,000,000	14,961,300	14,984,466	0	2,105	0	2,105	0	14,986,571	0	(234,221)	(234,221)	562,500	01/15/2026	2.A FE
46149M-AA-4	Invesco CLO Ltd-INVCO 2021-2A A	D	09/20/2022	MORGAN		6,120,923	6,300,000	6,088,950	0	0	8,786	0	8,786	0	6,097,736	0	23,187	23,187	78,323	07/15/2034	1.A FE
46651N-AA-2	JOL Air Ltd-JOLAR 2019-1 A	D	09/15/2022	PAYDOWN		412,742	412,742	413,675	412,857	0	(115)	0	(115)	0	412,742	0	0	0	11,019	04/15/2044	2.A FE
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D	09/15/2022	PAYDOWN		300,952	300,952	300,941	300,952	0	0	0	0	0	300,952	0	0	0	8,456	12/15/2042	3.C FE
48661C-AA-0	Rad CLO 7 Ltd-RAD 2020-7A A1	D	09/20/2022	MITSUBISHI UFJ SEC I		4,888,500	5,000,000	4,892,500	0	0	7,763	0	7,763	0	4,900,263	0	(11,763)	(11,763)	64,485	04/17/2033	1.A FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	09/15/2022	PAYDOWN		23,442	23,442	22,781	23,002	0	440	0	440	0	23,442	0	0	0	666	12/15/2038	2.B FE
500630-BX-5	Korea Development Bank/T-SR UNSECURED	D	09/14/2022	MATURITY		7,000,000	7,000,000	6,914,670	6,993,157	0	6,843	0	6,843	0	7,000,000	0	0	0	210,000	09/14/2022	1.C FE
53944Y-AD-5	LLOYDS BANKING GROUP PLC-SENIOR UNSECURE	D	08/22/2022	CREDIT AGRICOLE CIB		6,727,910	7,000,000	7,036,750	7,022,303	0	(2,809)	0	(2,809)	0	7,019,494	0	(291,584)	(291,584)	293,854	01/11/2027	1.G FE
53944Y-AT-0	Lloyds Banking Group PLC-SENIOR UNSECURE	D	09/22/2022	CITIGROUP GLOBAL MAR		9,195,472	9,459,000	9,459,000	0	0	0	0	0	0	9,459,000	0	(263,528)	(263,528)	55,761	08/11/2026	1.G FE
53946J-AA-2	LoanCore 2019-CRE2 Issue-LNCR 2019-CRE2	D	08/15/2022	PAYDOWN		637,265	637,265	616,355	636,323	0	942	0	942	0	637,265	0	0	0	7,179	05/15/2036	1.A FE
53946M-AA-5	LoanCore 2018-CRE1 Issue-LNCR 2018-CRE1	D	09/15/2022	PAYDOWN		527,382	527,382	468,710	496,806	0	30,575	0	30,575	0	527,382	0	0	0	8,099	05/15/2028	1.A FE
55446M-AA-5	MACH 1 Cayman 2019-1 Ltd	D	09/15/2022	PAYDOWN		42,922	42,922	42,920	42,921	0	0	0	0	0	42,922	0	0	0	1,020	10/15/2039	1.G FE
55608J-BF-4	Macquarie Group Ltd-SENIOR UNSECURED	D	09/22/2022	MORGAN		1,968,140	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	(31,860)	(31,860)	13,338	08/09/2026	1.G FE
59111R-AA-0	METAL 2017-1 LLC-METAL 2017-1 A	D	09/15/2022	PAYDOWN		50,080	50,080	50,080	50,082	0	(2)	0	(2)	0	50,080	0	0	0	1,412	10/15/2042	4.B FE
592838-AA-4	Mexico Generadora de Ene-SECURED	D	08/03/2022	CA_CASH_CLOSE		24,553	24,553	24,906	0	0	(2)	0	(2)	0	24,904	0	(351)	(351)	675	12/06/2032	2.B FE
59319W-AB-7	MF1 2020-FL3 Ltd-MF1 2020-FL3 AS	C	08/15/2022	PAYDOWN		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	159,600	07/15/2035	1.A FE
60687Y-CL-1	Mizuho Financial Group I-SENIOR UNSECURE	D	09/20/2022	MORGAN		5,037,092	5,065,000	5,065,000	0	0	0	0	0	0	5,065,000	0	(27,908)	(27,908)	6,855	09/13/2028	1.G FE
60688H-AA-3	MMcapS Funding XVIII Ltd-SECURED	D	08/18/2022	CA_CASH_CLOSE		3,549	3,549	2,771	2,730	0	18	0	18	0	2,747	0	802	802	16	12/26/2039	1.B FE
61034H-AA-2	Monroe Capital MML CLO V-MCMML 2018-1A A	D	07/15/2022	PAYDOWN		562,743	562,743	562,743	562,829	0	(85)	0	(85)	0	562,743	0	0	0	8,185	04/15/2030	1.A FE
65130P-AW-0	Newfleet CLO 2016-1 Ltd-NEWFL 2016-1A A2	D	07/20/2022	PAYDOWN		687,488	687,488	687,488	687,463	0	25	0	25	0	687,488	0	0	0	19,944	04/20/2028	1.A FE
65557F-AD-8	Nordea Bank Abp-SUBORDINATED	D	09/21/2022	MATURITY		5,000,000	5,000,000	4,968,200	4,995,704	0	4,296	0	4,296	0	5,000,000	0	0	0	212,500	09/21/2022	2.A FE
67115L-AA-2	Oak Hill Credit Partners-OAKC 2021-16A A	D	09/19/2022	MITSUBISHI UFJ SEC I		4,853,550	5,000,000	4,860,000	0	0	7,070	0	7,070	0	4,867,070	0	(13,520)	(13,520)	62,854	10/18/2034	1.A FE
675923-AG-1	Octagon Investment Partn-OCT34 2017-1A C	D	07/20/2022	PAYDOWN		25,441,500	25,441,500	25,036,980	22,342,337	0	3,099,163	0	3,099,163	0	25,441,500	0	0	0	578,710	01/20/2030	1.G FE
69346W-AA-5	PFP 2019-6 Ltd-PFP 2019-6 A	D	07/15/2022	PAYDOWN		28,780	28,780	28,474	28,645	0	135	0	135	0	28,780	0	0	0	301	04/14/2037	1.A FE
72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 CLA	D	09/15/2022	PAYDOWN		266,927	266,927	266,926	266,923	0	5	0	5	0	266,927	0	0	0	9,356	06/15/2044	2.B FE
74040T-AC-7	Preferred Term Securitie-PRETSL FLOAT 12	D	09/22/2022	PAYDOWN		217,988	217,988	208,111	209,834	0	8,155	0	8,155	0	217,988	0	0	0	3,124	12/23/2031	3.A FE
74040Y-AB-8	Preferred Term Securitie-SECURED	D	07/05/2022	PAYDOWN		170,478	170,478	168,507	168,144	0	2,334	0	2,334	0	170,478	0	0	0	973	07/03/2033	1.A FE
74041C-AA-7	Preferred Term Securitie-SECURED	D	08/31/2022	CALL 100		615,364	615,364	476,053	474,841	0	12,332	0	12,332	0	487,173	0	128,191	128,191	3,245	09/26/2034	1.A FE
74041N-AA-3	Preferred Term Securitie-SECURED	D	09/27/2022	CA_CASH_CLOSE		2,001,701	2,001,701	1,751,772	1,882,439	0	119,262	0	119,262	0	2,001,701	0	0	0	27,352	12/24/2033	1.A FE
74042H-AB-3	Preferred Term Securitie-SECURED	D	09/22/2022	PAYDOWN		35,572	35,572	30,261	31,021	0	4,551	0	4,551	0	35,572	0	0	0	170	12/22/2035	1.B FE
74042W-AA-2	Preferred Term Securitie-SECURED	D	09/23/2022	PAYDOWN		1,823,881	1,823,881	1,731,742	1,793,783	0	30,098	0	30,098	0	1,823,881	0	0	0	18,573	09/23/2035	1.C FE
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	09/12/2022	PAYDOWN		53,256	60,206	26,689	2,618	0	53,617	0	53,617	0	53,256	0	0	0	436	03/10/2037	1.D FM
74977R-DR-2	Cooperatieve Rabobank UA-RABOBK 4.655 08	D	09/14/2022	HSBC SECURITIES INC		4,832,200	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	(167,800)	(167,800)	15,517	08/22/2028	1.G FE
75009R-AA-1	Rad CLO 14 Ltd-RAD 2021-14A A	D	09/19/2022	WELLS FARGO		7,762,400	8,000,000	7,760,000	0	0	14,864	0	14,864	0	7,774,864	0	(12,464)	(12,464)	55,639	01/15/2035	1.A FE
77879R-AB-2	Rotor Engines Securitiza-ROTOR 2011-1A A	D	08/15/2022	PAYDOWN		29,075	29,075	28,493	28,594	0	481	0	481	0	29,075	0	0	0	279	06/15/2046	5.A FE
780097-BD-2	Natwest Group PLC-SENIOR UNSECURED	D	08/10/2022	CA_CASH_CLOSE		21,974,700	22,000,000	21,648,860	21,901,511	0	34,445	0	34,445	0	21,935,956	0	38,744	38,744	776,722	09/12/2023	2.A FE
80306A-AA-8	SAPPHIRE AVIATION FINANC-SAPA 2018-1A A	D	09/15/2022	PAYDOWN		307,775	307,775	309,845	309,097	0	(1,322)	0	(1,322)	0	307,775	0	0	0	8,497	03/15/2040	3.B FE
83368R-AK-8	Societe Generale SA-SOCGEN 4 01/12/27	D	08/23/2022	BARCLAYS CAPITAL INC		9,580,500	10,000,000	9,805,650	9,891,768	0	12,429	0	12,429	0	9,904,197	0	(323,697)	(323,697)	447,778	01/12/2027	2.B FE
83438J-AA-4	Soloso CDO 2007-1 Ltd-SERIES 2007-1A CLA	D	07/07/2022	PAYDOWN		464,162	464,162	427,609	428,095	0	36,067	0	36,067	0	464,162	0	0	0	2,458	10/07/2037	1.D FE
853254-BF-6	Standard Chartered PLC-SUBORDINATED	D	09/20/2022	DEUTSCHE BANK SECURI		4,748,550	5,000,000	4,713,750	4,838,949	0	20,367	0	20,367	0	4,859,316	0	(110,766)	(110,766)	234,708	02/19/2027	2.B FE
85572R-AA-7	Start Ltd/Bermuda-STARR 2018-1 A	D	09/15/2022	PAYDOWN		1,017,545	1,017,545	1,014,424	1,015,579	0	1,966	0	1,966	0	1,017,545	0	0	0	26,553	05/15/2043	2.A FE
85573L-AA-9	START Ireland-STARR 2019-1 A	D	09/15/2022	PAYDOWN		147,577	147,577	147,571	147,576	0	1	0	1	0	147,577	0	0	0	3,846	03/15/2044	2.B FE
86562M-AY-6	Sumitomo Mitsui Financia-SENIOR UNSECURE	D	07/26/2022	JANE		6,706,490	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(293,510)	(293,510)	236,663	01/17/2028	1.G FE
87246M-AS-1	TICP CLO VI 2016-2 Ltd-TICP 2016-6A AR2	A	09/19/2022	CITIGROUP GLOBAL MAR		4,866,500	5,000,000	4,860,000	0	0	10,633	0	10,633	0	4,870,633	0	(4,133)	(4,133)	61,656	01/15/2034	1.A FE
87267J-AA-1	TruPS Financials Note Se-TFINS 2018-2A A	D	07/05/2022	PAYDOWN		1,034,337	1,034,337	1,034,337	1,033,855	0	482	0	482	0	1,034,337	0	0	0	12,520	09/30/2039	1.B FE
87268R-AA-2	TruPS Financials Note Se-TFINS 2019-2A A	D	08/29/2022	PAYDOWN		6,690	6,690	6,690	6,690	0	0	0	0	0	6,690	0	0	0	90	02/28/2039	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
874060-AW-6	Takeda Pharmaceutical Co-SENIOR UNSECURE	D	07/19/2022	VARIOUS		31,112,330	30,500,000	30,363,400	30,401,949	0	6,004	0	6,004	0	30,407,952	0	704,378	704,378	960,069	11/26/2028	2.B FE
87938W-AT-0	Telefonica Emisiones SA-SENIOR UNSECURED	D	07/19/2022	BNP PARIBAS		9,781,300	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(218,700)	(218,700)	356,733	03/08/2027	2.C FE
87974K-AS-3	Telos CLO 2014-5 Ltd-TELOS 2014-5A A2R	D	07/18/2022	PAYDOWN		1,705,275	1,705,275	1,674,367	1,695,680	0	9,595	0	9,595	0	1,705,275	0	0	0	22,227	04/17/2028	1.A FE
88032W-AG-1	Tencent Holdings Ltd-SENIOR UNSECURED	D	08/05/2022	VARIOUS		16,176,100	17,000,000	16,995,750	16,997,955	0	145	0	145	0	16,998,100	0	(822,000)	(822,000)	644,404	01/19/2028	1.E FE
88606W-AA-0	Thunderbolt Aircraft Lea-SERIES 17-A CLA	D	09/15/2022	PAYDOWN		149,309	149,309	149,303	149,367	0	(57)	0	(57)	0	149,309	0	0	0	4,070	05/17/2032	2.B FE
88607A-AA-7	Thunderbolt III Aircraft-TBOLT 2019-1 A	D	09/15/2022	PAYDOWN		109,570	109,570	109,565	109,568	0	1	0	1	0	109,570	0	0	0	3,272	11/15/2039	3.B FE
88631Y-AC-1	TIAA CLO IV Ltd-TIA 2018-1A A1B	D	09/19/2022	CREDIT SUISSE SECURI		6,315,270	6,500,000	6,500,000	6,501,558	0	43,106	0	43,106	0	6,544,664	0	(229,394)	(229,394)	142,564	01/20/2032	1.A FE
89412K-AA-8	Trapeza Cdo XI Ltd-TRAP 2006-11A A1	D	07/11/2022	PAYDOWN		458,172	458,172	433,546	441,351	0	16,821	0	16,821	0	458,172	0	0	0	2,729	10/10/2041	1.A FE
89413A-AA-9	Trapeza Cdo IX Ltd-TRAP 2005-9A A1	D	07/27/2022	PAYDOWN		1,134,722	1,134,722	1,019,451	1,002,796	0	131,926	0	131,926	0	1,134,722	0	0	0	7,502	01/27/2040	1.B FE
89413C-AA-5	Trapeza CDO X Ltd-TRAP 2006-10A A1	D	07/06/2022	PAYDOWN		993,717	993,717	925,399	923,674	0	70,043	0	70,043	0	993,717	0	0	0	5,854	07/06/2041	1.B FE
89413G-AA-6	Trapeza Cdo Xii Ltd-SERIES 2007-12A CLAS	D	07/06/2022	PAYDOWN		20,745	20,745	17,244	15,881	0	4,864	0	4,864	0	20,745	0	0	0	114	04/06/2042	1.B FE
89707Y-AA-2	Tropic CDO IV Ltd-TROPC 2004-4A A1L	D	07/15/2022	PAYDOWN		37,993	37,993	29,497	26,778	0	11,216	0	11,216	0	37,993	0	0	0	259	04/15/2035	1.A FE
89708B-AA-1	Tropic CDO V Ltd-TROPC 2006-5A A1L1	D	07/15/2022	PAYDOWN		3,250,345	3,250,345	2,927,514	2,873,119	0	377,227	0	377,227	0	3,250,345	0	0	0	18,719	07/15/2036	1.B FE
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	09/20/2022	PAYDOWN		1,750,000	1,750,000	1,715,000	1,720,379	0	29,621	0	29,621	0	1,750,000	0	0	0	19,327	09/20/2039	1.D FE
898203-AB-0	TruPS Financials Note Se-TFINS 2017-2A A	D	09/20/2022	PAYDOWN		800,000	800,000	784,000	765,907	0	34,093	0	34,093	0	800,000	0	0	0	14,490	09/20/2039	1.D FE
90261A-AB-8	UBS AG/Stamford CT-SUBORDINATED	D	08/17/2022	MATURITY		7,000,000	7,000,000	7,044,000	7,003,924	0	(3,924)	0	(3,924)	0	7,000,000	0	0	0	533,750	08/17/2022	2.A FE
903329-AC-4	US Capital Funding I Ltd-USCAP FLOAT 05/	D	08/01/2022	SINKING PAYMENT		8,405,833	8,405,833	8,123,842	8,201,645	0	204,188	0	204,188	0	8,405,833	0	0	0	75,334	05/01/2034	1.C FE
90342W-AA-5	US Capital Funding V Ltd-USCAP 2006-5A A	D	07/11/2022	PAYDOWN		367,876	367,876	305,337	309,407	0	58,469	0	58,469	0	367,876	0	0	0	2,027	10/10/2040	1.C FE
90351D-AF-4	UBS GROUP FUNDING-SENIOR UNSECURED	D	07/19/2022	VARIOUS		20,219,960	20,549,000	20,518,108	20,536,010	0	1,459	0	1,459	0	20,537,469	0	(317,509)	(317,509)	633,398	04/15/2026	1.G FE
90390K-AB-0	US Capital Funding II Lt-USCAP FLOAT 08/	D	07/21/2022	CALL 100		1,142,690	1,142,690	1,128,763	1,126,317	0	438	0	438	0	1,126,756	0	15,934	15,934	6,168	08/01/2034	1.C FE
96525W-AC-7	WhiteHorse X Ltd-WITEH 2015-10A B2	D	07/17/2022	PAYDOWN		2,174,509	2,174,509	2,174,509	2,174,509	0	0	0	0	0	2,174,509	0	0	0	151,250	04/17/2027	1.A FE
979888-AC-8	WOODMONT 2018-4 TRUST-WDMNT 2018-4A A2	D	09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	44,091	04/20/2030	1. FE
97988L-AC-9	Woodmont 2018-5 Trust-WDMNT 2018-5A A2	C	09/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	31,375	07/25/2030	1. FE
97988W-AA-9	Woodmont 2020-7 Trust-WDMNT 2020-7A A1A	C	08/23/2022	CREDIT SUISSE SECURI		16,729,700	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	(270,300)	(270,300)	390,703	01/15/2032	1.A FE
98944P-AB-3	Zephyrus Capital Aviatio-ZCAP 2018-1 A	C	09/15/2022	PAYDOWN		115,519	115,519	113,808	114,165	0	1,355	0	1,355	0	115,519	0	0	0	14,171	10/15/2038	2.C FE
P4900*-AA-4	Gran Americas Usme Provi Senior Secured	D	08/31/2022	SINKING PAYMENT		114,837	114,837	114,837	114,837	0	0	0	0	0	114,837	0	0	0	0	03/31/2031	2.B PL
P4900*-AB-2	Gran Americas Usme Provi Senior Secured	D	08/31/2022	SINKING PAYMENT		10,213	10,213	10,213	10,213	0	0	0	0	0	10,213	0	0	0	0	03/31/2031	2.B PL
	Allegro CLO III Ltd-ALLEG 2015-1A COMB		09/30/2022	PAYDOWN		25,241,146	0	0	0	0	0	0	0	0	25,241,146	0	0	0	0	07/25/2027	1.A FE
72303#-AA-7	Pinebridge Private Credi Term Loan FAC		07/26/2022	BUY		351,559	0	0	0	0	0	0	0	0	351,559	0	0	0	0	12/31/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,126,274,063	3,174,526,034	3,195,207,403	2,375,374,480	1,052	14,830,025	144,072	14,687,005	0	4,194,152,269	85,620	(67,963,826)	(67,878,206)	95,248,909	XXX	XXX
857477-BA-0	State Street Corp-STT 5 5/8 PERP		09/22/2022	CREDIT SUISSE SECURI		6,551,850	7,045,000	6,608,050	6,616,387	0	(276)	0	(276)	0	6,616,111	0	(64,261)	(64,261)	309,320	12/15/2170	2.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						6,551,850	7,045,000	6,608,050	6,616,387	0	(276)	0	(276)	0	6,616,111	0	(64,261)	(64,261)	309,320	XXX	XXX
00216C-AD-5	AQ Sunshine Inc./Term Loan 3/19		07/02/2022	CA_CASH_CLOSE		3,872	3,872	3,872	3,872	0	0	0	0	0	3,872	0	0	0	0	04/15/2025	3.B PL
00216C-AF-0	AQ SUNSHINE INC. - TERM LOAN B		07/13/2022	CA_CASH_CLOSE		981	981	981	981	0	0	0	0	0	981	0	0	0	0	04/15/2025	3.B FE
00216C-AH-6	AQ SUNSHINE INC. - TRANCHE C TERM LOAN		07/29/2022	CA_CASH_CLOSE		520	520	520	520	0	0	0	0	0	520	0	0	0	0	04/15/2025	5.B GI
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		09/30/2022	CA_CASH_CLOSE		11,139	11,139	11,139	11,139	0	0	0	0	0	11,139	0	0	0	170	07/31/2026	1.F Z
00228*-AB-2	ATI RESTORATION LLC - INITIAL DDTL		07/01/2022	CA_CASH_CLOSE		1,940	1,940	1,940	1,940	0	0	0	0	0	1,940	0	0	0	41	07/31/2026	1.F PL
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	101	05/11/2024	4. PL
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		07/01/2022	CA_CASH_CLOSE		1,131	1,131	1,131	1,131	0	0	0	0	0	1,131	0	0	0	44	02/07/2026	3.A PL
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa		07/01/2022	CA_CASH_CLOSE		637	637	637	637	0	0	0	0	0	637	0	0	0	24	02/07/2026	3.A PL
00843B-AA-7	AffiniPay Midco, LLC/Term Loan 2/20		07/01/2022	CA_CASH_CLOSE		1,883	1,883	1,883	1,883	0	0	0	0	0	1,883	0	0	0	52	03/02/2026	3.A PL
00843B-AB-5	AFFINIPAY MIDCO LLC - INCREMENTAL TERM		07/01/2022	CA_CASH_CLOSE		189	189	189	189	0	0	0	0	0	189	0	0	0	9	03/02/2026	3.B PL
00843B-AC-3	AFFINIPAY MIDCO LLC - 2ND AMENDMENT TL		07/01/2022	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	15	03/02/2026	5.B GI
00910#-AG-0	Air Comm Corporation LLC - 2021 Incremen		09/30/2022	CA_CASH_CLOSE		23,563	23,563	23,563	23,563	0	0	0	0	0	23,563	0	0	0	392	06/01/2027	4.B PL
01370#-AA-4	Alcami Corporation/First Lien Term Loan		09/30/2022	CA_CASH_CLOSE		7,031	7,031	6,838	7,022	0	(92)	0	(92)	0	6,930	0	101	101	214	07/14/2025	5.A FE
02124T-AA-1	Qatar Airways Senior Term Loa		08/15/2022	CA_CASH_CLOSE		555,720	555,720	553,503	0	0	0	0	0	0	553,504	0	2,216	2,216	(3,682)	05/06/2031	1.D PL
03233*-AA-1	Amtech Software - Term Loan		09/30/2022	CA_CASH_CLOSE		6,818	6,818	6,818	6,818	0	0	0	0	0	6,818	0	0	0	328	11/02/2027	5.A
03272*-AA-3	ANAQUA PARENT HOLDINGS INC. - TERM LOAN		09/30/2022	CA_CASH_CLOSE		1,488	1,488	1,488	1,488	0	0	0	0	0	1,488	0	0	0	38	04/10/2026	3.B PL
03272*-AB-1	ANAQUA PARENT HOLDINGS INC. - DELAYED D		09/30/2022	CA_CASH_CLOSE		32	32	32	0	0	0	0	0	0	32	0	0	0	0	04/10/2026	3.B PL
05351K-A#-6	Avant Credit Card Master Avant Master Tr		09/20/2022	CA_CASH_CLOSE		2,291,353	2,291,353	2,291,353	0	0	0	0	0	0	2,291,353	0	0	0	0	12/18/2023	3.B PL
05351K-A*-0	Avant Cr Card Master Tr 2021-VFN1 Cl A		09/20/2022	CA_CASH_CLOSE		45,490,400	45,490,400	45,490,400	9,075,000	0	0	0	0	0	45,490,400	0	0	0	0	12/31/2023	1.G PL
05351K-A@-8	Avant Credit Card Master Avant Master Tr		09/20/2022	CA_CASH_CLOSE		4,197,560	4,197,560	4,197,560	673,750	0	0	0	0	0	4,197,560	0	0	0	0	12/18/2023	2.B PL
05365B-AA-4	Avetta, LLC/Term Loan 4/18		07/01/2022	CA_CASH_CLOSE		5,256	5,256	5,150	5,276	0	(64)	0	(64)	0	5,213	0	43	43	285	04/10/2024	3.B PL
05365B-AD-8	Avetta, LLC/Second Amendment Tranche B T		07/05/2022	CA_CASH_CLOSE		4,066	4,066	3,989	4,072	0	(41)	0	(41)	0	4,030	0	36	36	222	04/10/2024	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
05365@-AE-6	AVETTA LLC - THIRD AMENDMENT TRANCHE B		09/30/2022	CA_CASH_CLOSE		1,045	1,045	1,045	1,045	0	0	0	0	0	1,045	0	0	0	57	04/10/2024	5.B GI
05464#-AA-2	Axiom Merger Sub Inc./Facility B Term Lo		09/30/2022	CA_CASH_CLOSE		7,032	7,032	6,778	6,976	0	(99)	0	(99)	0	6,877	0	155	155	2	04/10/2024	3.B PL
06683@-AA-7	BANYAN SOFTWARE HOLDINGS LLC - TERM LOA		07/01/2022	CA_CASH_CLOSE		1,050	1,050	1,050	1,050	0	0	0	0	0	1,050	0	0	0	62	10/30/2026	3.B PL
06683@-AB-5	BANYAN SOFTWARE HOLDINGS LLC - DELAYED		07/01/2022	CA_CASH_CLOSE		594	594	594	594	0	0	0	0	0	594	0	0	0	25	10/30/2026	3.B PL
07386*-AA-7	Bearcat Buyer 1st Lien Term Loan		08/24/2022	CA_CASH_CLOSE		1,996,524	1,996,524	1,942,354	1,980,706	0	(19,200)	0	(19,200)	0	1,961,505	0	35,019	35,019	52,798	07/09/2026	4.A PL
07386*-AB-5	Bearcat Buyer, Inc.- Advarra (Delayed Dr		08/24/2022	CA_CASH_CLOSE		416,241	416,241	416,241	416,241	0	0	0	0	0	416,241	0	0	0	11,007	07/08/2026	4.A PL
07386*-AD-1	Bearcat Buyer, Inc./2019 Incremental Fir		08/24/2022	CA_CASH_CLOSE		342,493	342,493	334,787	339,987	0	(2,603)	0	(2,603)	0	337,383	0	5,110	5,110	9,057	07/09/2026	4.A PL
08890@-AA-2	Beyond Risk - Term Loan		07/01/2022	CA_CASH_CLOSE		4,001	4,001	3,921	3,924	0	0	0	0	0	3,924	0	77	77	19	10/08/2027	4.C Z
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN		09/09/2022	CA_CASH_CLOSE		24,003	24,003	24,003	24,003	0	0	0	0	0	24,003	0	0	0	435	12/29/2025	2.C PL
10947U-AC-2	BrightSign - Term Loan		09/30/2022	CA_CASH_CLOSE		5,580	5,580	5,524	5,524	0	2	0	2	0	5,526	0	54	54	317	10/14/2027	3.A PL
12464@-AA-0	CAI Software - Term Loan		09/30/2022	CA_CASH_CLOSE		9,873	9,873	9,676	0	0	0	0	0	0	9,676	0	197	197	362	12/10/2028	5.B GI
12721#-AA-7	CVP Holdco, Inc./Delayed Draw Term Loan		09/30/2022	CA_CASH_CLOSE		1,302	1,302	1,302	1,302	0	0	0	0	0	1,302	0	0	0	134	10/31/2025	3.B PL
12721#-AB-5	CVP Holdco Inc./Term Loan 10/19		09/30/2022	CA_CASH_CLOSE		1,882	1,882	1,882	1,882	0	0	0	0	0	1,882	0	0	0	198	10/31/2025	3.B PL
12721#-AC-3	CVP HOLDCO INC. - DELAYED DRAW TERM LOA		09/30/2022	CA_CASH_CLOSE		989	989	989	0	0	0	0	0	0	989	0	0	0	98	10/31/2025	3.B PL
	ASF Cosmos LP/Term Loan USD 08/22 (CS Pa		08/12/2022	BANK LOANS Barings		5,187,280	5,187,280	5,187,280	0	0	0	0	0	0	5,187,280	0	0	0	0	12/31/2027	1.F Z
14845Q-YY-9	Cash Flow Management - Term Loan		09/30/2022	CA_CASH_CLOSE		10,992	10,992	10,772	0	0	0	0	0	0	10,773	0	219	219	293	12/27/2027	4.C Z
14855J-AB-1	Castlelake Aircraft Secu Class A Loans		09/23/2022	BANK LOANS Barings		2,571,540	2,574,372	2,571,499	0	0	0	0	0	0	2,571,499	0	41	41	0	08/03/2041	1.G FE
15674@-AA-9	Cerberus SWC II		07/07/2022	CA_CASH_CLOSE		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	900	11/20/2026	1.D
16117L-BW-8	Charter Communications O-CHTR TL B1 1L U		09/30/2022	CA_CASH_CLOSE		10,204	10,204	8,673	8,673	0	506	0	506	0	9,179	0	1,025	1,025	152	04/30/2025	2.C FE
19076*-AA-7	COBALT BUYER SUB INC. - CLOSING DATE TE		07/01/2022	CA_CASH_CLOSE		703	703	703	703	0	0	0	0	0	703	0	0	0	32	10/02/2028	3.A PL
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS INC. -		09/30/2022	CA_CASH_CLOSE		3,052	3,052	3,052	3,052	0	0	0	0	0	3,052	0	0	0	149	01/20/2027	3.A PL
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS INC. -		07/05/2022	CA_CASH_CLOSE		613	613	613	613	0	0	0	0	0	613	0	0	0	34	01/20/2027	3.A PL
22458#-AC-1	Crash Champions LLC - 2021 Delayed Draw		08/01/2022	CA_CASH_CLOSE		2,400,634	2,400,634	2,325,894	0	0	0	0	0	0	2,325,894	0	74,740	74,740	12,781	08/05/2025	5.A
22458#-AD-9	CRASH CHAMPIONS LLC 8TH AMEND TERM LN		08/01/2022	CA_CASH_CLOSE		2,508,660	2,508,660	2,408,313	0	0	0	0	0	0	2,408,314	0	100,346	100,346	0	08/31/2025	4.C Z
23344U-AC-4	DS Admiral Bidco LLC-DSADBI TL 1L USD		07/29/2022	CA_CASH_CLOSE		16,875	16,875	16,875	16,875	0	0	0	0	0	16,875	0	0	0	582	03/16/2028	3.A FE
23363#-AB-5	DRS Holdings III Inc./Term Loan 11/19		09/30/2022	CA_CASH_CLOSE		1,716	1,716	1,716	1,716	0	0	0	0	0	1,716	0	0	0	568	11/01/2025	3.C PL
23363#-AC-3	DRS HOLDINGS III INC. - 2021 TERM LOAN		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	138	11/01/2025	3. PL
24360@-AC-6	DECOPAC INC. - TERM B LOAN		07/01/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	114	05/15/2028	3. PL
24823@-AA-1	DENALI HOLDCO LLC		09/30/2022	CA_CASH_CLOSE		1,873	1,873	1,873	1,873	0	0	0	0	0	1,873	0	0	0	82	09/15/2027	3.B PL
25403#-AN-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		07/05/2022	CA_CASH_CLOSE		7,050	7,050	7,050	7,050	0	0	0	0	0	7,050	0	0	0	256	08/04/2025	3.C PL
25403#-AP-1	DILIGENT CORPORATION (FKA DIAMOND MERGER		09/30/2022	CA_CASH_CLOSE		153	153	153	0	0	0	0	0	0	153	0	0	0	6	08/04/2025	3.C Z
25403#-AR-7	DILIGENT CORPORATION		07/01/2022	CA_CASH_CLOSE		38,685	38,685	38,685	38,685	0	0	0	0	0	38,685	0	0	0	726	08/04/2025	3.C PL
25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER		09/30/2022	CA_CASH_CLOSE		938	938	928	932	0	(2)	0	(2)	0	930	0	8	8	24	08/04/2025	3.C PL
25403#-AU-0	DILIGENT CORPORATION (FKA DIAMOND MERGER		09/30/2022	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	24	08/04/2025	3.C PL
264*WM-M6-2	Foundation Finance Trust - Fixed Class A		09/15/2022	CA_CASH_CLOSE		3,282,504	3,282,504	3,272,656	0	0	0	0	0	0	3,272,656	0	9,848	9,848	0	08/23/2027	1.D Z
26745@-TT-8	Dwyer Instruments Inc - 2022 Upsize 1st		07/01/2022	BANK LOANS Barings		1,320,432	1,347,380	1,320,432	0	0	0	0	0	0	1,320,432	0	0	0	3,378	07/21/2027	4.C Z
26789#-AA-6	DYNAMIC NC AEROSPACE HOLDINGS LLC - TER		07/01/2022	CA_CASH_CLOSE		446	446	446	446	0	0	0	0	0	446	0	0	0	17	12/30/2026	2.C PL
26869@-AA-1	Standard Elevator Systems - Term Loan		07/01/2022	CA_CASH_CLOSE		6,186	6,186	6,063	0	0	2	0	2	0	6,064	0	122	122	105	12/02/2027	5.B GI
26869@-AB-9	Standard Elevator Systems - Delayed Draw		07/12/2022	CA_CASH_CLOSE		1,525	1,525	1,525	0	0	0	0	0	0	1,525	0	0	0	0	12/02/2027	4.C Z
26887@-AA-9	EP WEALTH ADVISORS LLC - TERM LOAN		09/30/2022	CA_CASH_CLOSE		2,550	2,550	2,550	2,550	0	0	0	0	0	2,550	0	0	0	71	09/04/2026	1.F PL
26887@-AB-7	EP WEALTH ADVISORS LLC - DELAYED DRAW T		09/30/2022	CA_CASH_CLOSE		2,959	2,959	2,959	2,959	0	0	0	0	0	2,959	0	0	0	92	09/04/2026	1.F PL
26888*-AA-0	EPS Nass Parent Inc. - Term Loan		07/05/2022	CA_CASH_CLOSE		1,142	1,142	1,142	1,142	0	0	0	0	0	1,142	0	0	0	58	04/19/2028	2.C PL
26888*-AB-8	EPS Nass Parent Inc. - Delayed Draw Term		07/08/2022	CA_CASH_CLOSE		64	64	64	0	0	0	0	0	0	64	0	0	0	1	04/19/2028	2.C PL
28619*-AA-2	ELEMICA PARENT INC. - DELAYED DRAW TERM		07/05/2022	CA_CASH_CLOSE		592	592	592	592	0	0	0	0	0	592	0	0	0	29	09/18/2025	3.B PL
28619*-AB-0	Elemica Parent Inc./Term Loan 9/19		07/05/2022	CA_CASH_CLOSE		3,060	3,060	2,984	3,042	0	(29)	0	(29)	0	3,013	0	47	47	151	09/18/2025	3.B PL
28619*-AC-8	ELEMICA PARENT INC. - AMENDMENT NO. 1 T		07/05/2022	CA_CASH_CLOSE		332	332	332	332	0	0	0	0	0	332	0	0	0	16	09/18/2025	3.B PL
28619*-AD-6	ELEMICA PARENT INC. - AMENDMENT NO. 1 D		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	43	09/18/2025	3. PL
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS LLC		09/30/2022	CA_CASH_CLOSE		450	450	450	450	0	0	0	0	0	450	0	0	0	50	12/18/2026	3.A PL
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS LLC		09/30/2022	CA_CASH_CLOSE		2,406	2,406	2,406	2,406	0	0	0	0	0	2,406	0	0	0	53	12/18/2026	3.A PL
29427*-AA-2	Goldcup 17308 AB/USD Term Loan 10/18		09/30/2022	CA_CASH_CLOSE		7,344	7,344	7,178	7,353	0	(88)	0	(88)	0	7,266	0	78	78	296	04/09/2026	3.B PL
29643*-AA-0	EShipping LLC - Term Loan		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	169	11/05/2027	4. Z
29668#-AA-6	ESSENTIAL SERVICES HOLDING CORPORATION -		07/05/2022	CA_CASH_CLOSE		13,100	13,100	13,100	13,100	0	0	0	0	0	13,100	0	0	0	559	11/16/2026	3.B PL
29668#-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION -		07/05/2022	CA_CASH_CLOSE		3,504	3,504	3,504	3,504	0	0	0	0	0	3,504	0	0	0	182	11/16/2026	3.B PL
29668#-AC-2	ESSENTIAL SERVICES HOLDING CORPORATION -		07/05/2022	CA_CASH_CLOSE		2,628	2,628	2,628	2,628	0	0	0	0	0	2,628	0	0	0	46	11/16/2026	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
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term		09/20/2022	CA_CASH_CLOSE		44,036,410	44,036,410	44,036,410	0	0	0	0	0	0	44,036,410	0	0	0	349,846	09/20/2029	1.F PL
30319*-AA-1	FSS Buyer LLC Initial Term Loan		09/30/2022	CA_CASH_CLOSE		18,633	18,633	18,260	18,260	0	18	0	18	0	18,278	0	355	355	633	08/31/2028	5.B GI
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se		07/19/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	11,833	06/16/2029	1. PL
35042#-AC-6	FOUNDATION CONSUMER BRANDS LLC - TERM L		08/30/2022	CA_CASH_CLOSE		27,920	27,920	27,920	27,920	0	0	0	0	0	27,920	0	0	0	1,734	10/01/2026	2.C PL
35921#-AA-6	Frontline Technologies Intermediate Hold		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	403	09/18/2023	3. PL
35921@-AC-4	Frontline Technologies Intermediate Hold		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	667	09/18/2023	3. PL
36457W-AD-3	GALWAY BORROWER LLC - CLOSING DATE TERM		07/01/2022	CA_CASH_CLOSE		815	815	815	0	0	0	0	0	0	815	0	0	0	0	09/29/2028	3.B PL
36850@-AB-9	Gehl Foods LLC/Term Loan 1/18		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	271,300	01/25/2024	4. PL
38870#-AG-8	GraphPad Software Inc. ProteinMetrics In		07/05/2022	CA_CASH_CLOSE		8,152	8,152	8,071	8,072	0	0	0	0	0	8,072	0	80	80	134	04/27/2027	4.C Z
39341#-AA-0	Green Street Parent LLC and Green Stree		09/30/2022	CA_CASH_CLOSE		30,077	30,077	29,475	29,878	0	(202)	0	(202)	0	29,677	0	400	400	499	08/27/2026	3.A PL
40406#-AD-4	HAI Acquisition Corporation/Term Loan 10		09/30/2022	CA_CASH_CLOSE		18,750	18,750	18,279	18,806	0	(264)	0	(264)	0	18,542	0	208	208	748	11/03/2025	2.C PL
40476@-AB-5	Hanley Wood LLC - 2021 Incremental Term		07/01/2022	CA_CASH_CLOSE		9,912	9,912	9,714	0	0	2	0	2	0	9,716	0	196	196	152	12/10/2024	4.C Z
40476@-AC-3	Hanley Wood LLC - 2021 Delayed Draw Term		07/01/2022	CA_CASH_CLOSE		1,077	1,077	1,077	0	0	0	0	0	0	1,077	0	0	0	4,306	12/10/2024	4.C Z
40481#-AA-8	HH - STELLA INC. - INITIAL TERM LOAN		09/30/2022	CA_CASH_CLOSE		1,204	1,204	1,204	1,204	0	0	0	0	0	1,204	0	0	0	7	04/24/2028	3.A PL
41902@-AA-9	Sigma Electric Manufacturing Corporation		09/30/2022	CA_CASH_CLOSE		116,449	116,449	114,111	117,254	0	(1,596)	0	(1,596)	0	115,657	0	792	792	3,570	10/31/2023	3.A PL
41902@-AB-7	Sigma Electric Manufacturing Corporation		07/05/2022	CA_CASH_CLOSE		1,912	1,912	1,893	1,914	0	(11)	0	(11)	0	1,904	0	8	8	55	10/31/2023	3.A PL
42981#-AA-9	HIGH STREET BUYER INC. - DELAYED DRAW T		09/30/2022	CA_CASH_CLOSE		1,682	1,682	1,682	1,682	0	0	0	0	0	1,682	0	0	0	87	04/14/2028	3.B PL
42983#-AA-7	HIGH STREET BUYER INC. - TERM LOAN B		09/30/2022	CA_CASH_CLOSE		700	700	700	700	0	0	0	0	0	700	0	0	0	64	04/14/2028	3.B PL
42983#-AB-5	HIGH STREET BUYER INC. - DELAYED DRAW T		09/30/2022	CA_CASH_CLOSE		405	405	405	405	0	0	0	0	0	405	0	0	0	37	04/14/2028	3.B PL
42983#-AC-3	HIGH STREET BUYER INC. - DELAYED DRAW T		09/30/2022	CA_CASH_CLOSE		1,244	1,244	1,244	1,244	0	0	0	0	0	1,244	0	0	0	92	04/14/2028	3.B PL
44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0		09/30/2022	CA_CASH_CLOSE		4,427	4,427	4,427	4,427	0	0	0	0	0	4,427	0	0	0	235	04/30/2024	3.C PL
45004K-AC-0	IRI Holdings Inc-TL 1L USD		08/01/2022	CA_CASH_CLOSE		1,809,375	1,809,375	1,791,281	1,806,946	0	(7,843)	0	(7,843)	0	1,799,104	0	10,271	10,271	52,877	12/03/2025	4.B FE
45054@-AA-6	ITI Intermodal - Term Loan		09/30/2022	CA_CASH_CLOSE		6,474	6,474	6,335	6,335	0	1	0	1	0	6,336	0	138	138	111	12/20/2027	2.C PL
45321*-AA-5	Implus Footcare LLC/Spenco Incremental		09/30/2022	CA_CASH_CLOSE		687	687	685	689	0	(2)	0	(2)	0	687	0	0	0	38	04/30/2024	3.C PL
456722-BB-2	HTI Technology & Industries - 2022 Delay		07/27/2022	BANK LOANS Barings		118,130	118,130	1,772	0	0	0	0	0	0	1,772	0	116,358	116,358	0	07/07/2025	4.C Z
45763F-AN-8	Inmar Inc-INMARI TL 1L USD		09/30/2022	CA_CASH_CLOSE		8,990	8,990	8,541	9,025	0	(243)	0	(243)	0	8,782	0	208	208	606	05/01/2024	4.C FE
46126#-AA-6	IntraPac International LLC/U.S. Term Loa		09/30/2022	CA_CASH_CLOSE		3,701	3,701	3,618	3,689	0	(35)	0	(35)	0	3,653	0	48	48	180	01/11/2026	3.B PL
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T		09/30/2022	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	37	01/11/2026	5.B GI
46618#-ZZ-9	Henderson Park Real Estate Fund Entities		09/30/2022	CA_CASH_CLOSE		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	39,022	01/20/2024	2.A Z
47231#-MR-6	JEFFERIES DIRECT LENDING OFFSHORE FUND I		07/07/2022	BANK LOANS Barings		2,087,924	2,087,924	2,087,924	0	0	0	0	0	0	2,087,924	0	0	0	0	06/17/2031	2.B Z
47231#-MT-2	JEFFERIES DIRECT LENDING FUND II C SPE L		07/07/2022	BANK LOANS Barings		5,374,322	5,374,322	5,374,322	0	0	0	0	0	0	5,374,322	0	0	0	0	06/17/2031	2.B Z
47231#-MU-9	JEFFERIES DIRECT LENDING FUND II SPE LLC		07/07/2022	BANK LOANS Barings		27,070,457	27,070,457	27,070,457	0	0	0	0	0	0	27,070,457	0	0	0	0	06/17/2031	2.B Z
48234K-AC-6	K&N Parent Inc-KNENGR TL 1L USD		09/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	56,314	10/20/2023	5. FE
48240@-AA-5	K2 Insurance Services LLC/Term Loan 7/1		09/30/2022	CA_CASH_CLOSE		23,683	23,683	23,058	23,683	0	(313)	0	(313)	0	23,370	0	313	313	892	07/01/2026	2.C PL
48240@-AB-3	K2 Insurance Services LLC/Delayed Draw		09/30/2022	CA_CASH_CLOSE		4,691	4,691	4,691	4,691	0	0	0	0	0	4,691	0	0	0	116	07/01/2026	2.C PL
48773#-AA-8	Kellermeyer Bergensons Services LLC/Ter		09/30/2022	CA_CASH_CLOSE		900	900	891	896	0	(3)	0	(3)	0	894	0	6	6	71	11/07/2026	4.A PL
48773#-AB-6	Kellermeyer Bergensons Services LLC/202		09/30/2022	CA_CASH_CLOSE		198	198	198	198	0	0	0	0	0	198	0	0	0	24	11/07/2026	4.A PL
48773#-AD-2	KELLERMEYER BERGENSONS SERVICES LLC - A		09/30/2022	CA_CASH_CLOSE		5,090	5,090	4,989	5,006	0	(9)	0	(9)	0	4,997	0	93	93	646	11/07/2026	4.A PL
48881#-AB-5	Kene Acquisition Inc./Term Loan 8/19		07/01/2022	CA_CASH_CLOSE		3,081	3,081	3,003	3,056	0	(27)	0	(27)	0	3,030	0	51	51	122	08/10/2026	3.B PL
48881#-AC-3	Kene Acquisition Inc./Delayed Draw Term		07/01/2022	CA_CASH_CLOSE		513	513	513	513	0	0	0	0	0	513	0	0	0	0	08/10/2026	3.B PL
49375@-AA-0	DistroKid Senior Term Loa		07/01/2022	CA_CASH_CLOSE		17,414	17,414	17,065	17,065	0	15	0	15	0	17,080	0	334	334	604	09/30/2027	4.C Z
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19		09/30/2022	CA_CASH_CLOSE		1,133	1,133	1,133	1,133	0	0	0	0	0	1,133	0	0	0	39	07/23/2027	3.B PL
50541#-AB-3	Laboratories Bidco LLC/Second Amendment		09/30/2022	CA_CASH_CLOSE		180	180	180	180	0	0	0	0	0	180	0	0	0	6	07/23/2027	3.B PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	58	07/23/2027	3. PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	269	07/23/2027	3. PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		07/22/2022	CA_CASH_CLOSE		51	51	51	0	0	0	0	0	0	51	0	0	0	3	07/23/2027	3.B Z
51206#-AA-9	LAKERS BUYER INC. - TERM LOAN		09/30/2022	CA_CASH_CLOSE		2,354	2,354	2,354	2,354	0	0	0	0	0	2,354	0	0	0	41	03/22/2027	3.B PL
51206#-AB-7	LAKERS BUYER INC. - INITIAL DELAYED DRA		07/01/2022	CA_CASH_CLOSE		128	128	128	128	0	0	0	0	0	128	0	0	0	9	03/22/2027	3.B PL
52172*-AA-1	LeadsOnline - Term Loan		07/01/2022	CA_CASH_CLOSE		5,379	5,379	5,285	0	0	0	0	0	0	5,285	0	94	94	82	02/07/2028	5.B GI
53173#-AA-4	LIDO ADVISORS LLC - INITIAL TERM LOAN		09/30/2022	CA_CASH_CLOSE		558	558	558	558	0	0	0	0	0	558	0	0	0	23	06/15/2027	2.C PL
53186*-AB-1	LIFE EXTENSION INSTITUTE INC RESTATEMENT		07/01/2022	CA_CASH_CLOSE		9,441	9,441	9,441	9,441	0	0	0	0	0	9,441	0	0	0	307	02/19/2024	4.C Z
54288@-AC-2	Illinois St Sales Tax Revenue - 2022 Inc		09/30/2022	CA_CASH_CLOSE		839	839	822	0	0	0	0	0	0	822	0	17	17	0	02/04/2028	4.C Z
55183*-AC-7	Lynx Franchising LLC - 2021-09 Increment		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	135	12/23/2026	4.
55343@-AF-5	MJX Venture Mgmt III LLC Senior TL		07/22/2022	CA_CASH_CLOSE		37,500	37,500	37,500	0	0	0	0	0	0	37,500	0	0	0	0	07/30/2032	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55371*-AU-9	MRI Software LLC/Term Loan 2/20		09/30/2022	CA_CASH_CLOSE		1,762	1,762	1,762	0	0	0	0	0	0	1,762	0	0	0	86	02/10/2026	4.A PL
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		09/30/2022	CA_CASH_CLOSE		115	115	115	0	0	0	0	0	0	115	0	0	0	5	02/10/2026	4.A PL
554108-AA-4	MMIT HOLDINGS LLC		09/30/2022	CA_CASH_CLOSE		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	40	09/15/2027	3.B PL
55418#-AA-4	Mac Lean-Fogg Company/Term Loan 12/18		09/30/2022	CA_CASH_CLOSE		4,199	4,199	4,154	4,193	0	(19)	0	(19)	0	4,173	0	26	26	291	12/22/2025	3.B PL
55418#-AB-2	Mac Lean-Fogg Company/Delayed Draw Term		09/30/2022	CA_CASH_CLOSE		488	488	488	488	0	0	0	0	0	488	0	0	0	34	12/22/2025	3.B PL
564232-CC-8	ASC Communications LLC 2022 Term Loan		09/30/2022	CA_CASH_CLOSE		31,225	31,225	30,722	0	0	0	0	0	0	30,722	0	503	503	0	07/15/2027	4.B Z
56629#-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO		09/30/2022	CA_CASH_CLOSE		817	817	800	802	0	0	0	0	0	802	0	15	15	68	06/23/2028	3.B PL
56629#-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED		09/30/2022	CA_CASH_CLOSE		270	270	270	270	0	0	0	0	0	270	0	0	0	21	06/23/2028	3.B PL
57780#-AA-2	MAVERICK ACQUISITION INC. - TERM LOAN		07/01/2022	CA_CASH_CLOSE		780	780	780	780	0	0	0	0	0	780	0	0	0	40	06/01/2027	4.C PL
57780#-AB-0	MAVERICK ACQUISITION INC. - DELAYED DRA		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	9	06/01/2027	4. PL
57810J-AC-2	Amynta Agency Borrower I-MAYAGE TL B 1L		09/30/2022	CA_CASH_CLOSE		4,732	4,732	4,732	4,731	0	0	0	0	0	4,732	0	0	0	131	02/28/2025	4.C FE
59509#-AA-6	Micromeritics Instrument Corp./Term Loan		09/07/2022	CA_CASH_CLOSE		52,980	52,980	52,980	52,980	0	0	0	0	0	52,980	0	0	0	1,671	12/18/2025	2.B PL
60367*-AA-9	Ministry Brands LLC/Delayed Draw Term L		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	17,807	12/02/2022	3. PL
60367*-AB-7	Ministry Brands LLC/Incremental Term Lo		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	2,026	12/02/2022	3. PL
60367*-AD-3	Ministry Brands LLC/Delayed Draw Term L		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	392	12/02/2022	3. PL
60937@-AA-8	MONICA HOLDCO (US) INC. - TERM LOAN		07/01/2022	CA_CASH_CLOSE		3,958	3,958	3,958	3,958	0	0	0	0	0	3,958	0	0	0	216	01/07/2028	2.C PL
61554@-AA-8	MOON VALLEY NURSERY OF ARIZONA RETAIL L		09/30/2022	CA_CASH_CLOSE		757	757	757	757	0	0	0	0	0	757	0	0	0	99	10/08/2027	1.G PL
61554@-AB-6	MOON VALLEY NURSERY OF ARIZONA RETAIL L		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	1	10/08/2027	1. PL
62900*-AA-9	NCWS INTERMEDIATE INC. - DELAYED DRAW T		09/30/2022	CA_CASH_CLOSE		341	341	341	341	0	0	0	0	0	341	0	0	0	21	12/29/2026	3.A PL
62900*-AB-7	NCWS INTERMEDIATE INC. - CLOSING DATE T		09/30/2022	CA_CASH_CLOSE		722	722	722	722	0	0	0	0	0	722	0	0	0	72	12/29/2026	3.A PL
62901@-AB-4	National Auto Care - Delayed Draw Term L		09/30/2022	CA_CASH_CLOSE		1,115	1,115	1,115	0	0	0	0	0	0	1,115	0	0	0	10	09/28/2024	4.C Z
62929#-AA-2	NM GRC Holdco LLC/Term Loan 1/18		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	95,906	02/09/2024	5. PL
62929#-AB-0	NM GRC Holdco LLC/Delayed Draw Term Loa		09/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	24,655	02/09/2024	5. PL
62931*-AA-2	NMC Skincare Intermediate Holdings II L		07/01/2022	CA_CASH_CLOSE		1,459	1,459	1,425	1,460	0	(18)	0	(18)	0	1,443	0	16	16	51	10/31/2024	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings II L		07/01/2022	CA_CASH_CLOSE		487	487	487	487	0	0	0	0	0	487	0	0	0	17	10/31/2024	3.B PL
62976#-AE-6	NSM Insurance Group LLC/Dollar Term Loa		08/01/2022	CA_CASH_CLOSE		4,005,902	4,005,902	4,005,902	4,005,902	0	0	0	0	0	4,005,902	0	0	0	156,656	05/11/2026	3.A PL
63086*-AA-3	Narda-MITEQ - Incremental Term Loan		07/01/2022	CA_CASH_CLOSE		2,076	2,076	2,039	2,039	0	0	0	0	0	2,040	0	36	36	0	12/06/2027	5.B GI
64027*-AA-3	NELIPAK HOLDINGS US TL L+425 07/02/2026		09/30/2022	CA_CASH_CLOSE		6,291	6,291	6,165	6,255	0	(45)	0	(45)	0	6,210	0	81	81	166	07/02/2026	3.A PL
64027*-AB-1	NELIPAK HOLDING INC TL L+425 07/02/2026		09/30/2022	CA_CASH_CLOSE		938	938	919	932	0	(7)	0	(7)	0	926	0	12	12	25	07/02/2026	3.A PL
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC - TERM LOA		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	38	05/19/2027	3. PL
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC - DELAYED		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	3	05/19/2027	3. PL
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		09/30/2022	CA_CASH_CLOSE		489	489	489	0	0	0	0	0	0	489	0	0	0	8	09/15/2027	2.C PL
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		09/30/2022	CA_CASH_CLOSE		963	963	963	963	0	0	0	0	0	963	0	0	0	97	09/15/2027	2.C PL
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES INC.		09/30/2022	CA_CASH_CLOSE		279	279	279	279	0	0	0	0	0	279	0	0	0	14	09/15/2027	2.C PL
66703*-AA-9	Northstar Recycling - Senior Term Loan		07/01/2022	CA_CASH_CLOSE		3,232	3,232	3,167	3,167	0	3	0	3	0	3,170	0	62	62	47	10/01/2027	4.C Z
67008*-AA-9	TERM LOAN - LX191049		08/22/2022	CA_CASH_CLOSE		2,375	2,375	2,375	2,375	0	0	0	0	0	2,375	0	0	0	159	12/01/2026	2.C PL
67096@-AA-0	OMH-HealthEdge Holdings LLC/Term Loan 9		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	14	10/24/2025	2. PL
67096@-AC-6	OMH-HEALTHEDGE HOLDINGS LLC - FIRST AME		07/01/2022	CA_CASH_CLOSE		500	500	500	500	0	0	0	0	0	500	0	0	0	8	10/24/2025	2.A PL
67117*-AA-7	OA BUYER INC INITIAL TERM LN		09/30/2022	CA_CASH_CLOSE		18,723	18,723	18,348	0	0	0	0	0	0	18,349	0	374	374	325	12/20/2028	5.B GI
68144#-AA-8	OLYMPIA ACQUISITION INC. - PIK TERM LOA		08/17/2022	BANK LOANS Barings		13,424	13,424	13,424	10,701	0	0	0	0	0	13,424	0	0	0	0	09/24/2026	3.C PL
69345Y-AB-0	Wok Holdings Inc-PFCB TL B 1L USD		09/30/2022	CA_CASH_CLOSE		12,446	12,446	12,321	12,321	0	51	0	51	0	12,372	0	74	74	674	03/02/2026	5.A FE
69398*-AD-7	PDI TA Holdings Inc. - 2019 1st Lien Ter		07/01/2022	CA_CASH_CLOSE		14,000	14,000	13,984	14,000	0	(8)	0	(8)	0	13,992	0	8	8	0	10/24/2024	5.A
69429@-AA-4	PDQ (PDQ TOPCO LP) First Lien Term		09/30/2022	CA_CASH_CLOSE		22,187	22,187	22,187	22,187	0	0	0	0	0	22,187	0	0	0	337	08/27/2027	5.B GI
69429@-AB-2	PDQ (PDQ TOPCO LP) DDTL		09/30/2022	CA_CASH_CLOSE		15,193	15,193	15,193	15,193	0	0	0	0	0	15,193	0	0	0	514	08/27/2027	5.B GI
70466@-AA-6	Polymer Solutions Group Holdings LLC - T		07/06/2022	CA_CASH_CLOSE		17,524	17,524	17,524	0	0	0	0	0	0	17,524	0	0	0	702	01/01/2023	3.B FE
70559@-AA-4	Pegasus Global Enterprise Holdings LLC/		09/30/2022	CA_CASH_CLOSE		8,278	8,278	8,065	8,249	0	(92)	0	(92)	0	8,157	0	121	121	260	05/29/2025	3.A PL
70559@-AB-2	Pegasus Global Enterprise Holdings LLC/		09/30/2022	CA_CASH_CLOSE		2,391	2,391	2,391	2,391	0	0	0	0	0	2,391	0	0	0	75	05/29/2025	3.A PL
70559@-AD-8	Pegasus Global Enterprise Holdings LLC		09/30/2022	CA_CASH_CLOSE		2,391	2,391	2,391	2,391	0	0	0	0	0	2,391	0	0	0	101	05/29/2025	3.A PL
70559@-AE-6	PEGASUS GLOBAL ENTERPRISE HOLDINGS LLC		09/30/2022	CA_CASH_CLOSE		2,240	2,240	2,240	2,240	0	0	0	0	0	2,240	0	0	0	76	05/29/2025	3.A PL
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS LLC		07/01/2022	CA_CASH_CLOSE		315	315	315	315	0	0	0	0	0	315	0	0	0	13	05/29/2025	3.A PL
71667*-AA-3	Petroleum Service Group LLC/Delayed Draw		07/01/2022	CA_CASH_CLOSE		136	136	136	136	0	0	0	0	0	136	0	0	0	7	07/23/2025	3.B Z
71667*-AB-1	Petroleum Service Group LLC/Term Loan 7/		07/01/2022	CA_CASH_CLOSE		6,834	6,834	6,682	6,743	0	0	0	0	0	6,744	0	90	90	367	07/23/2025	3.B Z
73103@-AA-9	Polara - Term Loan		07/01/2022	CA_CASH_CLOSE		3,634	3,634	3,561	3,561	0	0	0	0	0	3,562	0	72	72	53	12/03/2027	4.C Z
73103@-AB-7	Polara - 2022 Incremental Term Loan		07/01/2022	CA_CASH_CLOSE		3,342	3,342	3,275	0	0	0	0	0	0	3,275	0	67	67	0	03/24/2028	4.C 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
74066*-AA-4	PREMIER SPECIALTIES INC. - TERM LOAN		09/30/2022	CA_CASH_CLOSE		2,213	2,213	2,213	2,213	0	0	0	0	0	2,213	0	0	0	73	08/20/2027	3.A PL
74140#-AA-0	Project Potter Buyer LLC - Term Loan		07/05/2022	CA_CASH_CLOSE		3,419	3,419	3,419	3,419	0	0	0	0	0	3,419	0	0	0	213	04/17/2027	3.C PL
74140#-AB-8	PROJECT POTTER BUYER LLC - 2020 INCREME		07/05/2022	CA_CASH_CLOSE		751	751	751	751	0	0	0	0	0	751	0	0	0	47	04/23/2027	3.C PL
74140#-AC-6	PROJECT POTTER BUYER LLC - TERM LOAN		07/05/2022	CA_CASH_CLOSE		854	854	854	854	0	0	0	0	0	854	0	0	0	53	04/23/2027	3.C PL
74140#-AD-4	PROJECT POTTER BUYER LLC - DELAYED DRAW		07/05/2022	CA_CASH_CLOSE		290	290	290	290	0	0	0	0	0	290	0	0	0	18	04/23/2027	3.C PL
74142K-AF-6	Pretium Packaging, LLC First lien term		09/30/2022	CA_CASH_CLOSE		1,480	1,480	1,472	1,472	0	0	0	0	0	1,473	0	7	7	41	10/02/2028	4.C FE
74273J-AE-3	Pro Mach Inc. First Lien Term		08/12/2022	CA_CASH_CLOSE		4,854	4,854	4,854	0	0	0	0	0	0	4,854	0	0	0	77	08/31/2028	4.C FE
74273J-AF-0	Pro Mach Inc. Delayed Draw Te		08/12/2022	CA_CASH_CLOSE		98,530	98,530	98,530	0	0	0	0	0	0	98,530	0	0	0	0	08/31/2028	4.C FE
74309#-AA-7	PRODUCTION RESOURCE GROUP L.L.C. - DELA		07/01/2022	CA_CASH_CLOSE		1,368	1,368	1,368	1,368	0	0	0	0	0	1,368	0	0	0	21	08/21/2024	5.C PL
74354#-AA-1	PROJECT ESSENTIAL BIDCO LLC - TERM LOAN		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	16	04/20/2028	3. PL
74719#-AA-1	Pyramid Management Advisors LLC/Term Lo		07/05/2022	CA_CASH_CLOSE		3,724	3,724	3,724	3,724	0	0	0	0	0	3,724	0	0	0	129	07/15/2023	3.C FE
74719#-AB-9	Pyramid Management Advisors LLC/Delayed		07/29/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	24	07/15/2023	3. Z
74719#-AC-7	Pyramid Management Advisors LLC/Delayed		07/05/2022	CA_CASH_CLOSE		320	320	320	320	0	0	0	0	0	320	0	0	0	11	07/15/2023	3.C Z
74741@-AA-5	Olympia Acquisition Inc./Term Loan 9/19		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	5	09/24/2026	3. PL
75000#-AE-8	RSC Acquisition Inc./Term Loan 10/19		07/01/2022	CA_CASH_CLOSE		1,611	1,611	1,611	1,611	0	0	0	0	0	1,611	0	0	0	7	10/30/2026	3.C PL
75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY INC - T		09/30/2022	CA_CASH_CLOSE		2,117	2,117	2,117	2,117	0	0	0	0	0	2,117	0	0	0	206	12/31/2026	3.B PL
75734@-AB-9	Reddy Ice Holdings Inc./Term Loan 7/19		09/30/2022	CA_CASH_CLOSE		23,686	23,686	22,930	23,560	0	(315)	0	(315)	0	23,244	0	442	442	1,124	07/01/2025	3.B Z
75734@-AC-7	Reddy Ice Holdings Inc./Delayed Draw Te		08/16/2022	CA_CASH_CLOSE		774	774	774	774	0	0	0	0	0	774	0	0	0	16	07/01/2025	3.B PL
75988*-AA-6	RENOVATION ACQUISITION INC TERM LOAN		07/01/2022	CA_CASH_CLOSE		12,136	12,136	11,833	11,839	0	0	0	0	0	11,839	0	297	297	0	11/15/2027	4.C Z
76028@-AA-4	REPAIRIFY INC. - INITIAL TERM LOAN		09/30/2022	CA_CASH_CLOSE		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	78	06/14/2027	1.G PL
76252@-AA-1	Rialto Management Group LLC/Term Loan 1		08/15/2022	CA_CASH_CLOSE		248,967	248,967	246,477	247,733	0	0	0	0	0	247,733	0	1,234	1,234	6,896	12/02/2024	2.B PL
76252@-AB-9	RIALTO MANAGEMENT GROUP LLC - TERM LOAN		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	53	12/02/2024	2. PL
78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental		09/30/2022	CA_CASH_CLOSE		1,818	1,818	1,781	1,822	0	(20)	0	(20)	0	1,802	0	16	16	81	07/31/2024	2.B PL
78433*-AB-9	SG Acquisition Inc.(Safe-Guard)-Incremen		08/02/2022	CA_CASH_CLOSE		12,479	12,479	12,479	12,479	0	0	0	0	0	12,479	0	0	0	554	01/27/2027	4.B
78486@-AA-5	SSE BUYER INC.		07/01/2022	CA_CASH_CLOSE		2,173	2,173	2,173	2,173	0	0	0	0	0	2,173	0	0	0	56	06/30/2026	2.B Z
78488C-AH-3	SeaWorld Parks & Entertainment Inc. - 2		09/30/2022	CA_CASH_CLOSE		7,500	7,500	7,425	7,425	0	4	0	4	0	7,429	0	71	71	344	08/25/2028	3.C FE
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN		07/01/2022	CA_CASH_CLOSE		1,440	1,440	1,440	1,440	0	0	0	0	0	1,440	0	0	0	100	08/04/2024	2.C PL
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T		07/01/2022	CA_CASH_CLOSE		180	180	180	180	0	0	0	0	0	180	0	0	0	13	08/04/2024	2.C PL
79400@-AA-6	Saldon Holdings Inc./First Amendment Te		09/30/2022	CA_CASH_CLOSE		875	875	866	874	0	(4)	0	(4)	0	870	0	5	5	75	03/13/2025	3.B PL
79400@-AB-4	Saldon Holdings Inc./Term Loan 3/19		09/30/2022	CA_CASH_CLOSE		5,426	5,426	5,290	5,417	0	(63)	0	(63)	0	5,354	0	72	72	486	03/13/2025	3.B PL
79400@-AC-2	SALDON HOLDINGS INC. - SECOND AMENMENT		09/30/2022	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	37	03/13/2025	5.B GI
80586#-AB-6	Scaled Agile Inc. - 2021 Unitranche Term		09/30/2022	CA_CASH_CLOSE		8,740	8,740	8,565	8,566	0	0	0	0	0	8,566	0	174	174	287	12/16/2028	2.B PL
81630?-A@-1	SelectQuote Inc./Term Loan 10/19		09/01/2022	CA_CASH_CLOSE		1,514	1,514	1,514	0	0	0	0	0	0	1,514	0	0	0	45	11/05/2024	2.B PL
82565#-AA-9	SHUR-CO ACQUISITION INC. - TERM LOAN		09/30/2022	CA_CASH_CLOSE		12,646	12,646	12,646	12,646	0	0	0	0	0	12,646	0	0	0	371	06/30/2027	4.C
83176*-AA-2	Smartling Inc. - Term Loan		09/30/2022	CA_CASH_CLOSE		15,172	15,172	15,172	15,172	0	0	0	0	0	15,172	0	0	0	262	11/08/2027	5.B GI
83218#-TT-7	Atreides Funding Trust - Pass-Through In		09/19/2022	CA_CASH_CLOSE		2,972,203	2,972,203	2,972,203	0	0	0	0	0	0	2,972,203	0	0	0	0	11/18/2083	1.F Z
84967*-AA-9	SPRING INSURANCE SOLUTIONS LLC - INITIA		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	21	11/24/2025	2. PL
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		07/01/2022	CA_CASH_CLOSE		118	118	118	0	0	0	0	0	0	118	0	0	0	2	03/02/2026	3.C PL
86662#-AA-2	SUN ACQUIRER CORP		09/30/2022	CA_CASH_CLOSE		7,464	7,464	7,464	7,464	0	0	0	0	0	7,464	0	0	0	206	09/08/2028	3.B PL
86738*-AA-6	Sunk Rock Foundry Partners LP/Term Loan		09/30/2022	CA_CASH_CLOSE		6,110	6,110	5,987	6,150	0	(81)	0	(81)	0	6,068	0	42	42	89	10/31/2023	3.A PL
86803@-AA-4	Sunshine Sub LLC/Term Loan 5/18		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	8,011	05/27/2024	3. PL
86803@-AB-2	Sunshine Sub LLC/Delayed Draw Term Loan		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	4,741	05/27/2024	3. PL
86822@-AA-1	SUPERJET BUYER LLC INITIAL TERM LN		07/05/2022	CA_CASH_CLOSE		11,587	11,587	11,356	0	0	0	0	0	0	11,355	0	232	232	198	12/30/2027	5.B GI
87300*-AB-0	THG Acquisition LLC - 2019 Term Loan		09/30/2022	CA_CASH_CLOSE		2,125	2,125	2,125	2,125	0	0	0	0	0	2,125	0	0	0	90	12/02/2026	4.C
87300*-AC-8	THG ACQUISITION LLC Delayed Draw Term Ln		09/30/2022	CA_CASH_CLOSE		596	596	596	596	0	0	0	0	0	596	0	0	0	25	12/02/2026	4.C
87300*-AD-6	THG Acquisition LLC - 2020 Term Loan		07/01/2022	CA_CASH_CLOSE		875	875	875	875	0	0	0	0	0	875	0	0	0	43	12/02/2026	3.A PL
87300*-AE-4	THG Acquisition LLC - 2020 Delayed Draw		07/01/2022	CA_CASH_CLOSE		1,458	1,458	1,458	1,458	0	0	0	0	0	1,458	0	0	0	72	12/02/2026	3.A PL
87304@-AA-6	SECOND AMENDMENT INCREMENTAL TERM LOAN -		07/20/2022	CA_CASH_CLOSE		376	376	376	376	0	0	0	0	0	376	0	0	0	19	08/30/2026	3.B PL
87304@-AB-4	TCP HAWKER INTERMEDIATE LLC - DELAYED DR		07/05/2022	CA_CASH_CLOSE		418	418	418	418	0	0	0	0	0	418	0	0	0	21	08/28/2026	3.B PL
87326#-AC-4	TA/WEG HOLDINGS LLC - AUGUST 2021 DELAY		07/01/2022	CA_CASH_CLOSE		226	226	226	226	0	0	0	0	0	226	0	0	0	0	10/04/2027	3.A PL
88033#-AA-0	Tencarva Machinery Company - Senior Term		07/01/2022	CA_CASH_CLOSE		6,238	6,238	6,120	6,120	0	1	0	1	0	6,121	0	117	117	101	12/20/2027	4.C Z
88084@-AB-8	TerSera Therapeutics LLC/First Amendment		07/05/2022	CA_CASH_CLOSE		822	822	812	824	0	(6)	0	(6)	0	818	0	4	4	14	03/30/2025	3.B PL
88084@-AC-6	TerSera Therapeutics LLC/Second Amendmen		07/05/2022	CA_CASH_CLOSE		392	392	387	394	0	(3)	0	(3)	0	391	0	1	1	13	03/30/2025	3.B PL
88084@-AD-4	TerSera Therapeutics LLC/First Amendment		07/05/2022	CA_CASH_CLOSE		411	411	411	411	0	0	0	0	0	411	0	0	0	14	03/30/2025	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
88084@-AE-2	TerSera Therapeutics LLC/Third Amendment		07/05/2022	CA_CASH_CLOSE		154	154	149	156	0	(3)	0	(3)	0	152	0	2	2	5	03/30/2025	3.B PL
88233F-AK-6	Vistra Operations Co LLC-VST TL B3 1L US		09/30/2022	CA_CASH_CLOSE		13,695	13,695	12,463	12,463	0	376	0	376	0	12,839	0	856	856	211	12/31/2025	2.C FE
884308-AA-1	36TH STREET CAPITAL LLC TERM LOAN CLASS		09/15/2022	CA_CASH_CLOSE		8,046,967	8,046,967	8,046,967	8,046,967	0	0	0	0	0	8,046,967	0	0	0	74,621	03/01/2027	1.G PL
88732#-AA-4	TIMECLOCK PLUS LLC - DELAYED DRAW TERM		08/22/2022	CA_CASH_CLOSE		836	836	836	836	0	0	0	0	0	836	0	0	0	21	08/28/2026	4.C PL
88732#-AC-0	TimeClock Plus LLC/Term Loan 8/19		07/05/2022	CA_CASH_CLOSE		2,007	2,007	1,967	1,994	0	(13)	0	(13)	0	1,980	0	27	27	101	08/28/2026	4.C PL
89989#-AF-1	Portfolio Group - Agency 1st Lien Term L		09/30/2022	CA_CASH_CLOSE		3,503	3,503	3,433	3,435	0	0	0	0	0	3,435	0	68	68	124	12/02/2025	4.B PL
89989#-AG-9	TURBO BUYER INC AMEND NO 4 DDTL		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	24	12/02/2025	4. Z
90212T-AD-3	2U INC. - INITIAL TERM LOAN		09/30/2022	CA_CASH_CLOSE		938	938	921	925	0	(2)	0	(2)	0	924	0	14	14	62	12/30/2024	4.C PL
90380#-AA-7	US SALT INVESTORS LLC - INITIAL TERM LO		07/05/2022	CA_CASH_CLOSE		8,438	8,438	8,438	8,438	0	0	0	0	0	8,438	0	0	0	271	07/19/2028	3.A PL
90385P-AC-4	Ultimus Group Midco LLC/-ULTGRP TL 1L US		09/30/2022	CA_CASH_CLOSE		5,789	5,789	5,673	5,769	0	(48)	0	(48)	0	5,721	0	68	68	83	02/01/2026	4.B PL
905301-ZZ-3	RMA Companies - Term Loan		09/30/2022	CA_CASH_CLOSE		4,300	4,300	4,214	0	0	0	0	0	0	4,214	0	86	86	41	01/21/2028	4.C Z
913625-ZZ-5	Marshall Excelsior - Term Loan		09/30/2022	CA_CASH_CLOSE		1,144	1,144	1,124	0	0	0	0	0	0	1,124	0	20	20	27	02/18/2028	4.C Z
91830B-AD-5	VLS Recovery Services LLC/Term Loan 10/		08/17/2022	CA_CASH_CLOSE		2,733,628	2,733,628	2,664,336	2,711,399	0	0	0	0	0	2,711,399	0	22,229	22,229	135,110	10/17/2024	3.A PL
91830B-AF-0	VLS Recovery Services LLC/Delayed Draw		08/17/2022	CA_CASH_CLOSE		461,090	461,090	455,326	459,043	0	0	0	0	0	459,043	0	2,047	2,047	22,731	10/17/2024	3.A PL
91830B-AH-6	VLS Recovery Services LLC/Second Amendm		07/01/2022	CA_CASH_CLOSE		1,034	1,034	998	1,019	0	0	0	0	0	1,019	0	15	15	103	10/17/2024	3.A PL
91830B-AJ-2	VLS RECOVERY SERVICES LLC - DELAYED DRA		07/01/2022	CA_CASH_CLOSE		3,011	3,011	3,011	3,011	0	0	0	0	0	3,011	0	0	0	87	10/17/2024	3.A PL
92580#-MM-3	Vicof II LCSS SPV - Delayed Draw Term Lo		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	602,445	08/16/2027	1.F Z
928432-A*-4	Visual Edge Technology Inc./Term Loan 0		08/31/2022	VARIOUS		2,684,480	2,684,480	2,631,583	2,691,065	0	(73,829)	0	(73,829)	0	2,631,583	0	52,897	52,897	98,394	08/31/2022	4.B PL
928432-A@-2	Visual Edge Technology Inc./Delayed Dra		08/31/2022	VARIOUS		2,989,422	2,989,422	2,941,594	2,988,554	0	(66,306)	0	(66,306)	0	2,941,594	0	47,828	47,828	54,212	08/31/2022	4.B PL
92943H-AB-5	W.R. Grace & Co. TL B		09/30/2022	CA_CASH_CLOSE		872	872	870	0	0	0	0	0	0	870	0	2	2	49	09/22/2028	4.A FE
92974*-AA-7	WSHP FC ACQUISITION 2A TL L+625 03/30/20		07/05/2022	CA_CASH_CLOSE		3,329	3,329	3,329	3,329	0	0	0	0	0	3,329	0	0	0	117	03/28/2024	3.B PL
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDME		07/05/2022	CA_CASH_CLOSE		1,092	1,092	1,092	1,092	0	0	0	0	0	1,092	0	0	0	43	03/28/2024	3.B PL
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment		07/05/2022	CA_CASH_CLOSE		996	996	996	996	0	0	0	0	0	996	0	0	0	35	03/30/2027	3.B PL
92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20		07/05/2022	CA_CASH_CLOSE		417	417	403	418	0	(8)	0	(8)	0	411	0	6	6	22	03/28/2024	3.B PL
92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/		07/05/2022	CA_CASH_CLOSE		522	522	522	522	0	0	0	0	0	522	0	0	0	10	03/28/2024	3.B PL
92975@-AA-4	TA/WEG Holdings LLC/Term Loan 9/19		07/01/2022	CA_CASH_CLOSE		3,741	3,741	3,741	3,741	0	0	0	0	0	3,741	0	0	0	0	10/02/2025	3.A PL
94184#-AA-5	WATERMILL EXPRESS LLC - TERM LOAN FACIL		09/30/2022	CA_CASH_CLOSE		856	856	856	856	0	0	0	0	0	856	0	0	0	69	04/20/2027	3.B PL
94973#-MM-1	Wellness AcquisitionCo, Inc. - SPINS - 1		09/30/2022	CA_CASH_CLOSE		0	0	(1,072)	(1,072)	0	0	0	0	0	0	0	0	0	0		2.C PL
94979@-AA-6	WELLNESS ACQUISITIONCO INC. - TERM LOAN		09/30/2022	CA_CASH_CLOSE		3,215	3,215	3,215	0	0	0	0	0	0	3,215	0	0	0	10	01/20/2027	2.C PL
96811*-AA-5	Wildcat BuyerCo Inc./Term Loan 2/20		09/30/2022	CA_CASH_CLOSE		615	615	615	615	0	0	0	0	0	615	0	0	0	52	02/27/2026	2.C PL
96811*-AB-3	Wildcat BuyerCo Inc./Delayed Draw Term		09/30/2022	CA_CASH_CLOSE		322	322	322	322	0	0	0	0	0	322	0	0	0	32	02/27/2026	2.C PL
97383*-AA-1	WINEBOW HOLDINGS INC. (VINTNER GROUP I		09/30/2022	CA_CASH_CLOSE		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	57	07/01/2025	3.C PL
97959@-AA-3	Woodland Foods Inc - Term Loan		07/01/2022	CA_CASH_CLOSE		4,353	4,353	4,266	0	0	1	0	1	0	4,267	0	86	86	72	12/02/2027	4.C Z
98415D-A@-3	XIFIN Inc./Term Loan 02/20		07/01/2022	CA_CASH_CLOSE		813	813	813	813	0	0	0	0	0	813	0	0	0	28	02/06/2026	3.A PL
98876*-AA-3	ZB Holdco LLC - Term Loan		09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	18	02/09/2028	5. GI
C9300#-AA-9	STEALTH HOLDING LLC - CANADIAN INITIAL T		07/01/2022	CA_CASH_CLOSE		703	703	703	703	0	0	0	0	0	703	0	0	0	0	03/02/2026	3.C PL
G7740#-AA-7	SCL XL I FUND L.P. - Senior Secured Revo		09/28/2022	CA_CASH_CLOSE		2,105,264	2,105,264	2,105,264	2,105,264	0	0	0	0	0	2,105,264	0	0	0	31,742	10/05/2029	1.G PL
C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter		09/30/2022	CA_CASH_CLOSE		1,886	1,886	1,843	1,875	0	(16)	0	(16)	0	1,859	0	27	27	91	01/11/2026	3.B PL
C8655*-AA-6	Syntax Systems Ltd - Senior Term Loan	A	09/29/2022	CA_CASH_CLOSE		3,373	3,373	3,339	0	0	0	0	0	0	3,339	0	34	34	159	10/29/2028	4.C
03979*-AA-9	RTI Surgical	C	09/30/2022	CA_CASH_CLOSE		7,747	7,747	7,747	7,747	0	0	0	0	0	7,747	0	0	0	1,467	07/20/2026	3.B PL
G4301U-AF-1	Harbour Aircraft Investm Series 2017-1 C	C	09/23/2022	BANK LOANS Barings		5,709,373	5,746,148	5,709,441	0	0	0	0	0	0	5,709,442	0	(69)	(69)	0	11/15/2037	3.C FE
G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter	C	09/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	52	03/29/2025	3. Z
G7741#-AA-6	SSG CREDIT STRATEGIES VII ICAV - Senior	D	09/15/2022	CA_CASH_CLOSE		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	40,712	02/28/2034	1.E PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						213,412,023	213,478,578	212,834,455	63,643,293	0	(172,690)	0	(172,690)	0	212,922,057	0	489,966	489,966	2,287,452	XXX	XXX
2509999997. Total - Bonds - Part 4						4,464,090,635	3,512,890,259	3,533,180,694	2,563,360,510	1,052	11,726,912	144,072	11,583,892	0	4,530,614,814	85,620	(66,609,799)	(66,524,179)	102,483,415	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						4,464,090,635	3,512,890,259	3,533,180,694	2,563,360,510	1,052	11,726,912	144,072	11,583,892	0	4,530,614,814	85,620	(66,609,799)	(66,524,179)	102,483,415	XXX	XXX
94988J-65-6	Wells Fargo & Co-PREFERRED STOCK		07/26/2022	JONES TRADING INST	250,000.000	6,140,782	250,000.00	4,750,000	6,410,000	(1,660,000)	0	0	(1,660,000)	0	4,750,000	0	1,390,782	1,390,782	87,890		2.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,140,782	XXX	4,750,000	6,410,000	(1,660,000)	0	0	(1,660,000)	0	4,750,000	0	1,390,782	1,390,782	87,890	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						6,140,782	XXX	4,750,000	6,410,000	(1,660,000)	0	0	(1,660,000)	0	4,750,000	0	1,390,782	1,390,782	87,890	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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
4509999999. Total - Preferred Stocks						6,140,782	XXX	4,750,000	6,410,000	(1,660,000)	0	0	(1,660,000)	0	4,750,000	0	1,390,782	1,390,782	87,890	XXX	XXX
024835-10-0	AMERICAN CAMPUS COMMUNIT-COMMON STOCK RE		08/10/2022	CA_CASH_CLOSE	1,800.000	117,846		116,943	0	0	0	0	0	0	116,943	0	903	903	0		
35671D-85-7	FREEPORT-MCMORAN INC-COMMON STOCK		09/29/2022	BLOOMBERG TRADEBOOK	4,432.000	120,148		132,310	0	0	0	0	0	0	132,310	0	(12,162)	(12,162)	0		
718546-10-4	PHILLIPS 66-COMMON STOCK		09/16/2022	BLOOMBERG TRADEBOOK	8,700.000	702,151		737,319	0	0	0	0	0	0	737,319	0	(35,168)	(35,168)	0		
697900-10-8	Pan American Silver Corp-COMMON STOCK		08/31/2022	BLOOMBERG TRADEBOOK	2,800.000	41,962		57,020	0	0	0	0	0	0	57,020	0	(15,058)	(15,058)	0		
87807B-10-7	TC Energy Corp-COMMON STOCK		08/08/2022	BLOOMBERG TRADEBOOK	6,800.000	334,900		362,496	0	0	0	0	0	0	362,497	0	(27,597)	(27,597)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,317,007	XXX	1,406,088	0	0	0	0	0	0	1,406,089	0	(89,082)	(89,082)	0	XXX	XXX
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI-R		07/26/2022	CALL 100	42,385.000	4,238,500		4,238,500	4,238,500	0	0	0	0	0	4,238,500	0	0	0	52,720		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,238,500	XXX	4,238,500	4,238,500	0	0	0	0	0	4,238,500	0	0	0	52,720	XXX	XXX
5989999997. Total - Common Stocks - Part 4						5,555,507	XXX	5,644,588	4,238,500	0	0	0	0	0	5,644,589	0	(89,082)	(89,082)	52,720	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						5,555,507	XXX	5,644,588	4,238,500	0	0	0	0	0	5,644,589	0	(89,082)	(89,082)	52,720	XXX	XXX
5999999999. Total - Preferred and Common Stocks						11,696,289	XXX	10,394,588	10,648,500	(1,660,000)	0	0	(1,660,000)	0	10,394,589	0	1,301,700	1,301,700	140,610	XXX	XXX
6009999999 - Totals						4,475,786,924	XXX	3,543,575,282	2,574,009,010	(1,658,948)	11,726,912	144,072	9,923,892	0	4,541,009,403	85,620	(65,308,099)	(65,222,479)	102,624,025	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
145265 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	01/06/2022	07/06/2023		6,104,865	4696.05000000		583,622	0	298,224		13,376		0	(285,398)				0001
145270 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	01/06/2022	01/06/2023		31,933,140	4696.05000000		2,430,116	0	652,470		3,076		0	(1,777,647)				0001
145274 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		57,471,067	4696.05000000		4,494,469	0	1,206,734		8,939		0	(3,287,735)				0001
145277 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		59,716,288	4696.05000000		4,670,054	0	1,253,877		10,061		0	(3,416,176)				0001
145280 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2027		840,780	4696.05000000		20,431	0	17,444		(8,010)		0	(2,987)				0001
145284 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	01/06/2022	01/06/2023		42,264,450	4696.05000000		3,216,330	0	863,563		8,033		0	(2,352,767)				0001
145288 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	01/06/2022	01/06/2023		39,916,425	4696.05000000		3,037,645	0	815,587		7,893		0	(2,222,058)				0001
145291 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2029		2,075,217	4696.05000000		55,408	0	49,620		(36,608)		0	(5,788)				0001
145293 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL	O2RNE8IBXP4ROTD8PU41	01/06/2022	01/06/2023		21,947,708	4696.05000000		487,239	0	130,820		0		0	(356,419)				0001
145295 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL	O2RNE8IBXP4ROTD8PU41	01/06/2022	01/06/2023		35,592,949	4696.05000000		2,776,250	0	745,404		0		0	(2,030,846)				0001
145318 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	01/06/2022	01/06/2023		42,616,988	1237.24000000		1,939,073	0	520,628		2,803		0	(1,418,445)				0001
145319 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	01/06/2022	01/06/2023		10,625,025	534.80000000		336,813	0	90,432		0		0	(246,381)				0001
145486 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023		1,018,337	4726.34000000		32,735	0	9,443		2		0	(23,292)				0001
145760 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		28,635,527	4482.73000000		1,337,279	0	410,343		1		0	(926,936)				0001
145766 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	01/20/2022	01/20/2023		18,313,859	4482.73000000		391,917	0	120,259		0		0	(271,657)				0001
145768 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027		1,067,105	4482.73000000		26,998	0	23,257		(7,855)		0	(3,741)				0001
145772 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029		2,284,303	4482.73000000		66,016	0	59,482		(25,446)		0	(6,534)				0001
145780 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		34,532,910	4482.73000000		2,776,446	0	851,951		12,227		0	(1,924,495)				0001
145789 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	01/20/2022	01/20/2023		42,137,662	4482.73000000		3,278,344	0	1,005,958		32,825		0	(2,272,386)				0001
145792 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	01/20/2022	01/20/2023		54,241,033	4482.73000000		4,219,996	0	1,294,903		45,123		0	(2,925,093)				0001

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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)
145795 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		39,448,024	4482.73000000		3,069,088	0	941,748		34,132		0	(2,127,340)				0001
145811 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/20/2022	01/20/2023		32,429,604	1202.57000000		1,485,276	0	455,756		21,932		0	(1,029,520)				0001
145829 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2022	01/20/2023		7,227,198	523.80000000		233,439	0	71,630		789		0	(161,808)				0001
145875 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	07/20/2023		4,034,457	4482.73000000		394,164	0	211,520		19,827		0	(182,644)				0001
145877 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		58,275,490	4482.73000000		4,533,880	0	1,391,218		26,078		0	(3,142,662)				0001
146406 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		51,356,681	1206.97000000		2,393,221	0	841,214		57,930		0	(1,552,007)				0001
146408 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2022	02/06/2023		12,774,247	521.11000000		433,047	0	152,215		5,688		0	(280,832)				0001
146411 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023		36,376,971	4500.53000000		1,800,660	0	632,930		28		0	(1,167,731)				0001
146420 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023		24,296,932	4500.53000000		529,673	0	186,179		0		0	(343,494)				0001
146423 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	08/04/2023		8,790,818	4500.53000000		906,773	0	511,513		39,738		0	(395,260)				0001
146425 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		51,306,042	4500.53000000		4,171,146	0	1,466,152		28,157		0	(2,704,994)				0001
146431 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023		41,562,263	4500.53000000		3,629,343	0	1,275,709		21,187		0	(2,353,634)				0001
146438 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023		59,520,661	4500.53000000		5,197,526	0	1,826,923		65,536		0	(3,370,602)				0001
146440 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		63,007,420	4500.53000000		5,122,460	0	1,800,538		60,416		0	(3,321,922)				0001
146442 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		58,882,603	4500.53000000		4,910,809	0	1,726,143		59,315		0	(3,184,666)				0001
146447 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		48,605,724	4500.53000000		3,951,612	0	1,388,986		50,319		0	(2,562,626)				0001
146459 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/04/2022	02/05/2027		875,187	4500.53000000		23,367	0	20,323		(7,260)		0	(3,044)				0001
146461 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029		2,205,498	4500.53000000		62,195	0	56,411		(27,775)		0	(5,784)				0001
146670 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/11/2022	02/11/2023		1,272,979	4585.99000000		50,728	0	18,623		7		0	(32,104)				0001
147090 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	08/18/2023		7,524,511	4348.87000000		802,823	0	473,460		54,411		0	(329,363)				0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
147092 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2022	02/17/2023		43,256,069	1187.57000000		2,011,407	0	773,618		107,573		0	(1,237,789)				0001
147093 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		59,144,632	4348.87000000		5,039,072	0	1,938,105		142,033		0	(3,100,967)				0001
147096 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2022	02/17/2023		10,301,077	519.06000000		358,478	0	137,876		10,305		0	(220,602)				0001
147099 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		37,620,749	4348.87000000		3,261,312	0	1,254,351		45,962		0	(2,006,961)				0001
147101 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2022	02/17/2023		28,604,054	4348.87000000		1,538,898	0	591,884		436		0	(947,014)				0001
147107 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/18/2022	02/17/2023		20,721,465	4348.87000000		408,213	0	157,005		0		0	(251,208)				0001
147139 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		47,523,950	4348.87000000		4,119,813	0	1,584,543		130,988		0	(2,535,269)				0001
147142 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		50,012,005	4348.87000000		4,260,980	0	1,638,838		133,852		0	(2,622,142)				0001
147144 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		40,444,491	4348.87000000		3,445,836	0	1,325,322		112,987		0	(2,120,514)				0001
147150 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/18/2022	02/19/2027		1,589,414	4348.87000000		43,391	0	38,071		(6,553)		0	(5,320)				0001
147153 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2029		2,507,570	4348.87000000		70,713	0	64,524		(29,000)		0	(6,190)				0001
147824 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/04/2022	09/01/2023		7,359,079	4328.87000000		812,447	0	499,967		49,864		0	(312,480)				0001
147831 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/04/2022	03/03/2023		66,664,598	4328.87000000		6,139,826	0	2,597,619		174,479		0	(3,542,207)				0001
147856 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		59,165,150	4328.87000000		5,561,524	0	2,352,953		191,430		0	(3,208,572)				0001
147860 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023		51,083,500	1185.35000000		2,421,358	0	1,024,421		169,272		0	(1,396,937)				0001
147861 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2022	03/03/2023		12,115,885	523.29000000		428,902	0	181,459		8,606		0	(247,444)				0001
147862 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		45,452,132	4328.87000000		4,272,500	0	1,807,596		153,088		0	(2,464,904)				0001
147866 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		65,066,540	4328.87000000		6,116,255	0	2,587,646		226,317		0	(3,528,609)				0001
147870 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/04/2022	03/03/2023		35,654,541	4328.87000000		2,157,100	0	912,619		836		0	(1,244,481)				0001
147872 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2022	03/03/2023		19,270,440	4328.87000000		368,065	0	155,720		0		0	(212,345)				0001
147876 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		66,604,893	4328.87000000		6,260,860	0	2,648,825		243,630		0	(3,612,035)				0001

SCHEDULE DB - PART A - SECTION 1

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147903 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/04/2022	03/03/2023		44,432,035	4328.87000000		4,033,799	0	1,706,607		68,954		0	(2,327,191)				0001
147912 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	03/04/2022	03/04/2027		2,313,933	4328.87000000		67,104	0	59,387		(14,684)		0	(7,717)				0001
147914 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029		3,147,487	4328.87000000		96,628	0	88,686		(36,720)		0	(7,942)				0001
148178 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/11/2022	03/11/2023		1,504,068	4280.46050278		82,209	0	36,487		84		0	(45,722)				0001
148445 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	03/18/2022	09/20/2023		10,711,488	4463.12000000		1,158,984	0	746,714		60,991		0	(412,270)				0001
148451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	03/18/2022	03/20/2023		51,772,192	4463.12000000		4,504,164	0	2,098,670		59,819		0	(2,405,494)				0001
148477 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023		53,704,189	1201.28000000		2,604,653	0	1,213,612		140,394		0	(1,391,041)				0001
148479 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	03/18/2022	03/20/2023		11,511,538	521.22000000		437,438	0	203,820		16,876		0	(233,618)				0001
148482 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023		32,562,934	4463.12000000		1,790,961	0	834,481		239		0	(956,481)				0001
148492 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	03/18/2022	03/20/2023		23,780,994	4463.12000000		494,645	0	230,475		0		0	(264,170)				0001
148494 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2023		3,484,463	4463.12000000		103,140	0	48,057		(43,546)		0	(55,083)				0001
148496 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2023		2,690,653	4463.12000000		83,679	0	38,990		(57,446)		0	(44,690)				0001
148506 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		57,242,412	4463.12000000		4,732,665	0	2,205,138		129,985		0	(2,527,527)				0001
148513 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL	O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		60,718,922	4463.12000000		5,312,906	0	2,475,496		134,388		0	(2,837,410)				0001
148515 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL	O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		74,299,860	4463.12000000		6,501,238	0	3,029,187		182,010		0	(3,472,051)				0001
141932 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028		2,560,103	4073.94000000	61,186		0	48,241		(44,305)		0	(6,509)				0001
141936 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON	ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2026		643,934	4073.94000000	14,875		0	10,468		(5,347)		0	(2,216)				0001
142196 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/06/2021	10/06/2022		7,986,759	4073.94000000	692,039		0	8,840		7		0	(343,494)				0001
149311 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/06/2022	10/06/2023		9,410,415	4481.15000000		1,005,963	0	681,044		51,761		0	(324,919)				0001
149330 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		52,429,455	4481.15000000		4,634,721	0	2,387,199		65,946		0	(2,247,522)				0001
149332 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		63,184,215	4481.15000000		5,585,433	0	2,876,881		84,398		0	(2,708,552)				0001
149343 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		56,635,991	4481.15000000		5,153,875	0	2,654,599		114,997		0	(2,499,276)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
149348 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		61,658,372	4481.15000000		5,610,912	0	2,890,004		154,201		0	(2,720,908)				0001
149353 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		47,052,075	4481.15000000		4,159,365	0	2,142,358		128,658		0	(2,017,007)				0001
149361 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		68,067,431	4481.15000000		6,194,136	0	3,190,404		176,716		0	(3,003,732)				0001
149364 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		67,442,398	4481.15000000		6,137,258	0	3,161,108		190,110		0	(2,976,150)				0001
149381 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2022	04/06/2023		58,884,342	1202.43000000		3,014,878	0	1,552,869		214,502		0	(1,462,010)				0001
149382 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2022	04/06/2023		15,938,516	522.31000000		642,322	0	330,840		28,836		0	(311,482)				0001
149383 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2029		1,256,634	4481.15000000		38,830	0	36,142		(21,643)		0	(2,688)				0001
149385 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2027		3,034,169	4481.15000000		81,923	0	73,982		(10,657)		0	(7,941)				0001
149390 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		44,747,971	4481.15000000		2,340,319	0	1,205,425		236		0	(1,134,894)				0001
149394 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		26,713,623	4481.15000000		560,987	0	288,947		0		0	(272,040)				0001
149730 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/14/2022	04/14/2023		1,554,813	4092.58306698		176,096	0	94,561		1,983		0	(81,535)				0001
140819 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2021	10/20/2022		8,269,880	4134.94000000	699,674		0	26,812		1,080		0	(347,283)				0001
141931 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028		2,131,255	4134.94000000	55,626		0	44,161		(634)		0	(5,917)				0001
141935 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2026		1,033,297	4134.94000000	25,316		0	18,009		(1,223)		0	(3,771)				0001
149935 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		42,364,775	4459.45000000		3,728,085	0	2,063,214		66,608		0	(1,664,871)				0001
149952 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		55,297,180	4459.45000000		4,866,132	0	2,693,037		147,841		0	(2,173,095)				0001
149959 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		63,324,190	4459.45000000		5,572,506	0	3,083,962		192,460		0	(2,488,544)				0001
149978 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	10/20/2023		7,213,078	4459.45000000		642,685	0	451,522		39,941		0	(191,164)				0001
149984 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		56,189,070	4459.45000000		4,944,618	0	2,736,474		212,251		0	(2,208,144)				0001
150009 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023		50,286,178	1200.40000000		2,640,024	0	1,461,055		257,294		0	(1,178,970)				0001
150010 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2022	04/20/2023		10,691,669	523.25000000		444,773	0	246,149		21,996		0	(198,625)				0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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150017 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023		31,480,978	4459.45000000		2,804,955	0	1,552,331		697		0	(1,252,624)				0001
150021 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2027		3,978,366	4459.45000000		125,716	0	114,494		(47,173)		0	(11,222)				0001
150023 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2029		2,397,649	4459.45000000		76,485	0	71,609		(34,749)		0	(4,876)				0001
150025 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023		21,692,132	4459.45000000		444,689	0	246,102		0		0	(198,587)				0001
140824 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2021	11/04/2022		11,764,536	4201.62000000	972,964		0	64,034		3,515		0	(483,814)				0001
141929 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2026		2,934,227	4201.62000000	71,302		0	51,348		(11,481)		0	(10,621)				0001
141934 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028		3,525,201	4201.62000000	93,418		0	74,749		(50,856)		0	(9,937)				0001
150374 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	11/06/2023		8,246,680	4123.34000000		923,620	0	676,312		105,351		0	(247,308)				0001
150392 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		56,077,424	4123.34000000		4,962,912	0	2,958,659		279,904		0	(2,004,253)				0001
150395 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		46,593,742	4123.34000000		4,123,596	0	2,458,298		321,827		0	(1,665,298)				0001
150397 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023		53,867,686	4123.34000000		5,225,636	0	3,115,283		260,068		0	(2,110,353)				0001
150399 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/05/2023		82,470,558	4123.34000000		8,382,382	0	4,997,189		772,763		0	(3,385,193)				0001
150405 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		53,300,661	4123.34000000		5,399,357	0	3,218,847		522,494		0	(2,180,510)				0001
150407 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		51,772,032	4123.34000000		5,244,507	0	3,126,533		546,423		0	(2,117,974)				0001
150409 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		51,986,324	4123.34000000		5,266,215	0	3,139,474		582,466		0	(2,126,741)				0001
150415 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		57,349,761	4123.34000000		5,809,531	0	3,463,374		693,087		0	(2,346,157)				0001
150417 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		57,804,307	4123.34000000		5,855,576	0	3,490,824		747,426		0	(2,364,752)				0001
150420 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		51,541,750	4123.34000000		4,561,500	0	2,719,356		425,834		0	(1,842,144)				0001
150446 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2022	05/05/2023		57,221,839	1159.24000000		2,952,647	0	1,760,232		738,686		0	(1,192,415)				0001
150447 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2022	05/05/2023		15,676,768	510.08000000		675,670	0	402,803		145,043		0	(272,867)				0001
150448 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		41,938,396	4123.34000000		4,248,360	0	2,532,676		50,270		0	(1,715,684)				0001
150452 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/06/2027		2,560,850	4123.34000000		78,874	0	72,525		(4,135)		0	(6,350)				0001
150453 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/04/2029		1,806,435	4123.34000000		58,890	0	55,502		(21,907)		0	(3,388)				0001

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150456 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/05/2023		24,065,637	4123.34000000		452,434	0	269,720		130		0	(182,714)				0001
150696 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	05/13/2022	05/13/2023		1,496,901	3937.43000000		112,713	0	69,481		11,898		0	(43,233)				0001
139414 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2021	05/20/2026		3,238,121	4159.12000000	79,334		0	57,741		5,846		0	(11,818)				0001
140821 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2021	11/18/2022		9,565,976	4159.12000000	796,874		0	72,840		9,262		0	(396,252)				0001
141933 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028		4,387,198	4159.12000000	117,577		0	94,715		(33,974)		0	(12,512)				0001
151046 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		53,166,502	3901.36000000		5,451,074	0	3,459,335		885,737		0	(1,991,738)				0001
151057 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	11/20/2023		6,632,312	3901.36000000		814,453	0	617,145		119,185		0	(197,308)				0001
151059 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		46,036,048	3901.36000000		4,732,508	0	3,003,322		345,339		0	(1,729,186)				0001
151061 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		49,547,272	3901.36000000		5,093,462	0	3,232,389		391,622		0	(1,861,073)				0001
151065 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		54,228,904	3901.36000000		5,574,734	0	3,537,812		860,428		0	(2,036,922)				0001
151067 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		62,421,760	3901.36000000		6,416,960	0	4,072,302		1,408,139		0	(2,344,658)				0001
151069 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		48,767,000	3901.36000000		5,013,250	0	3,181,486		1,186,768		0	(1,831,764)				0001
151092 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2022	05/19/2023		49,387,221	1137.94000000		2,565,666	0	1,628,211		1,007,211		0	(937,455)				0001
151093 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023		12,574,878	509.24000000		544,492	0	345,543		137,805		0	(198,949)				0001
151094 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023		36,643,026	3901.36000000		2,268,203	0	1,439,437		241,534		0	(828,767)				0001
151098 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2027		5,069,803	3901.36000000		173,894	0	161,228		54,876		0	(12,666)				0001
151099 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2029		1,272,358	3901.36000000		44,660	0	42,335		(100)		0	(2,325)				0001
151102 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023		21,232,330	3901.36000000		382,182	0	242,539		2,612		0	(139,643)				0001
140919 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/04/2021	12/06/2022		10,574,725	4229.89000000	848,075		0	104,853		11,672		0	(419,412)				0001
142030 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2026		3,793,322	4229.89000000	92,936		0	68,418		(10,500)		0	(13,836)				0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
142031 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028		3,756,297	4229.89000000	99,542		0	80,793		(50,351)		0	(10,580)				0001
151614 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		64,110,670	4121.43000000		6,261,744	0	4,271,710		347,996		0	(1,990,034)				0001
151616 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		59,875,755	4121.43000000		5,848,731	0	3,989,956		309,127		0	(1,858,775)				0001
151636 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	12/06/2023		4,945,716	4121.43000000		586,068	0	462,010		74,298		0	(124,058)				0001
151646 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		49,457,160	4121.43000000		4,782,480	0	3,262,569		519,916		0	(1,519,911)				0001
151664 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		56,797,496	4121.43000000		5,559,657	0	3,792,752		616,283		0	(1,766,905)				0001
151668 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		55,689,074	4121.43000000		5,451,158	0	3,718,735		641,731		0	(1,732,423)				0001
151687 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		63,503,018	4121.43000000		6,207,152	0	4,234,468		912,544		0	(1,972,684)				0001
151690 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		55,576,783	4121.43000000		5,437,944	0	3,709,721		858,243		0	(1,728,223)				0001
151698 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023		55,620,993	1157.03000000		2,959,037	0	2,018,631		960,397		0	(940,406)				0001
151699 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2022	06/06/2023		12,783,726	513.34000000		571,433	0	389,827		115,655		0	(181,606)				0001
151700 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		37,200,320	4121.43000000		2,190,048	0	1,494,033		62,882		0	(696,015)				0001
151704 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/04/2027		4,053,241	4121.43000000		143,079	0	133,980		(76,178)		0	(9,099)				0001
151705 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2029		1,853,944	4121.43000000		65,073	0	62,121		(16,990)		0	(2,952)				0001
151709 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		21,183,265	4121.43000000		446,967	0	304,917		449		0	(142,050)				0001
151812 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/10/2023		1,224,323	4115.37000000		48,841	0	33,854		4,658		0	(14,987)				0001
152991 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	06/17/2022	06/20/2023		34,318,827	3674.84000000		2,278,770	0	1,628,578		531,252		0	(650,193)				0001
152997 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/17/2022	12/20/2023		5,592,728	3674.84000000		601,217	0	486,647		130,211		0	(114,569)				0001
152999 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023		19,516,657	3674.84000000		382,526	0	273,382		43,624		0	(109,145)				0001
153001 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2027		3,972,298	3674.84000000		129,483	0	122,042		9,450		0	(7,442)				0001
153002 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		48,507,888	3674.84000000		5,107,872	0	3,650,463		463,649		0	(1,457,409)				0001
153006 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2029		1,273,169	3674.84000000		42,519	0	40,775		(10,243)		0	(1,744)				0001
153011 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		57,694,988	3674.84000000		6,075,272	0	4,341,838		1,422,569		0	(1,733,434)				0001

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

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153015 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		44,833,048	3674.84000000		4,720,912	0	3,373,913		1,198,007		0	(1,346,999)				0001
153018 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		43,363,112	3674.84000000		4,566,128	0	3,263,293		1,503,352		0	(1,302,835)				0001
153101 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023		49,198,338	1113.27000000		2,656,710	0	1,898,682		1,682,251		0	(758,029)				0001
153102 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2022	06/20/2023		10,315,157	500.75000000		509,569	0	364,175		231,250		0	(145,393)				0001
141079 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/18/2021	12/20/2022		8,749,545	4166.45000000	751,590		0	112,055		20,753		0	(371,695)				0001
142042 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/18/2021	06/19/2026		4,246,800	4166.45000000	104,896		0	78,026		75,800		0	(15,617)				0001
142043 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2028		5,895,992	4166.45000000	159,192		0	130,078		108,374		0	(16,921)				0001
141126 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2021	01/06/2023		6,515,310	4343.54000000	519,915		0	93,755		8,698		0	(257,590)				0001
142044 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026		4,766,527	4343.54000000	116,303		0	87,641		73,478		0	(17,324)				0001
142045 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028		3,597,757	4343.54000000	92,822		0	76,487		56,293		0	(9,874)				0001
153784 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023		55,628,138	1130.16000000		3,031,734	0	2,317,407		1,608,581		0	(714,326)				0001
153785 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/06/2022	07/06/2023		12,737,041	508.13000000		612,652	0	468,301		198,503		0	(144,351)				0001
153786 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	01/05/2024		5,767,620	3845.08000000		712,305	0	600,520		100,744		0	(111,785)				0001
153791 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	07/06/2023		62,674,804	3845.08000000		6,424,156	0	4,910,519		545,013		0	(1,513,637)				0001
153794 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	07/06/2023		65,366,360	3845.08000000		6,700,040	0	5,121,400		598,871		0	(1,578,640)				0001
153816 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		50,903,301	3845.08000000		5,237,098	0	4,003,151		1,356,954		0	(1,233,946)				0001
153819 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		33,663,703	3845.08000000		2,019,822	0	1,543,919		318,477		0	(475,903)				0001
153820 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		69,495,328	3845.08000000		6,949,533	0	5,312,109		2,148,873		0	(1,637,424)				0001
153829 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2029		4,331,917	3845.08000000		156,815	0	151,541		(119,519)		0	(5,274)				0001
153837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2027		4,143,069	3845.08000000		145,007	0	138,178		53,713		0	(6,829)				0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
153882 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023		18,859,593	3845.08000000		407,367	0	311,385		41,062		0	(95,982)				0001
154270 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,440,309	3801.99420000		100,530	0	79,264		43,801		0	(21,266)				0001
141139 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2021	01/20/2023		4,755,366	4323.06000000	391,369		0	80,555		9,453		0	(193,902)				0001
142024 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2026		4,182,637	4323.06000000	98,710		0	75,141		61,604		0	(14,704)				0001
142025 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2028		2,039,052	4323.06000000	50,365		0	41,777		23,936		0	(5,358)				0001
154434 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	01/19/2024		4,751,880	3959.90000000		594,456	0	516,352		68,980		0	(78,104)				0001
154439 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023		29,188,206	3959.90000000		1,768,805	0	1,419,890		200,187		0	(348,915)				0001
154454 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2022	07/20/2023		16,832,420	3959.90000000		345,065	0	276,997		31,994		0	(68,068)				0001
154458 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2027		2,557,974	3959.90000000		91,064	0	87,473		(34,174)		0	(3,591)				0001
154462 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2029		1,734,536	3959.90000000		63,657	0	61,865		(1,887)		0	(1,792)				0001
154464 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		49,102,760	3959.90000000		5,018,280	0	4,028,373		368,543		0	(989,907)				0001
154483 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		62,962,410	3959.90000000		6,434,730	0	5,165,413		501,467		0	(1,269,317)				0001
154507 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		49,102,760	3959.90000000		5,018,280	0	4,028,373		798,903		0	(989,907)				0001
154515 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		46,726,820	3959.90000000		4,775,460	0	3,833,451		825,869		0	(942,009)				0001
154532 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		53,854,640	3959.90000000		5,503,920	0	4,418,215		1,387,915		0	(1,085,705)				0001
154536 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2022	07/20/2023		38,857,839	1143.36000000		2,148,839	0	1,724,958		957,999		0	(423,880)				0001
154537 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L10QEMIK50	07/20/2022	07/20/2023		8,720,523	508.19000000		437,770	0	351,416		144,587		0	(86,355)				0001
155024 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2022	08/04/2023		51,090,867	1165.05000000		2,840,652	0	2,403,629		967,100		0	(437,023)				0001
155025 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L10QEMIK50	08/05/2022	08/04/2023		13,410,152	513.77000000		682,577	0	577,565		169,656		0	(105,012)				0001
155031 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2029		2,584,672	4145.19000000		90,464	0	88,483		1,219		0	(1,980)				0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
155058 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	08/05/2022	02/06/2024		7,750,577	4145.19000000		1,131,584	0	1,016,368		115,387		0	(115,216)				0001
155067 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/04/2023		69,240,473	4145.19000000		6,920,055	0	5,855,431		392,634		0	(1,064,624)				0001
155081 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		54,251,776	4145.19000000		5,425,178	0	4,590,535		1,011,383		0	(834,643)				0001
155103 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/05/2022	08/06/2027		1,336,139	4145.19000000		48,101	0	46,627		3,509		0	(1,474)				0001
155132 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2022	08/04/2023		20,434,560	4145.19000000		433,213	0	366,565		21,898		0	(66,648)				0001
155142 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/05/2022	08/04/2023		41,420,217	4145.19000000		2,427,225	0	2,053,805		117,935		0	(373,419)				0001
141171 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	02/06/2023		11,534,952	4436.52000000	918,190		0	217,422		15,628		0	(454,914)				0001
142046 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026		4,064,101	4436.52000000	95,100		0	73,278		39,268		0	(14,166)				0001
142047 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028		3,826,358	4436.52000000	97,189		0	81,251		30,575		0	(10,347)				0001
155336 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/12/2022	08/11/2023		1,352,423	4206.21000000		83,742	0	72,469		6,157		0	(11,273)				0001
155746 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2027		1,556,207	4228.48000000		56,023	0	54,736		(32,908)		0	(1,288)				0001
155753 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2029		1,396,739	4228.48000000		51,540	0	50,693		(55,888)		0	(846)				0001
155756 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/19/2022	08/18/2023		18,643,242	4228.48000000		410,151	0	362,826		27,558		0	(47,325)				0001
155764 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		33,950,936	4228.48000000		2,037,056	0	1,802,011		61,422		0	(235,045)				0001
155777 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	02/20/2024		5,735,110	4228.48000000		724,230	0	668,925		69,639		0	(55,305)				0001
155783 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		59,117,823	4228.48000000		5,902,915	0	5,221,809		299,731		0	(681,106)				0001
155787 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		53,794,996	4228.48000000		5,379,500	0	4,758,788		596,983		0	(620,712)				0001
155799 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		46,294,354	4228.48000000		4,629,435	0	4,095,270		740,087		0	(534,166)				0001
155848 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/19/2022	08/18/2023		39,156,817	1174.45000000		2,286,758	0	2,022,901		680,021		0	(263,857)				0001
155849 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2022	08/18/2023		9,018,288	517.00000000		460,835	0	407,661		100,373		0	(53,173)				0001
141378 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/20/2021	02/17/2023		10,215,841	4441.67000000	845,871		0	218,439		17,276		0	(421,386)				0001
142048 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/20/2021	08/20/2026		1,809,340	4441.67000000	41,977		0	32,667		8,268		0	(6,253)				0001
142049 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/20/2021	08/18/2028		2,137,781	4441.67000000	56,010		0	47,132		6,321		0	(5,963)				0001
141411 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	03/06/2023		7,710,231	4535.43000000	636,871		0	183,289		9,369		0	(315,535)				0001
142050 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026		1,540,167	4535.43000000	43,125		0	33,895		(2,254)		0	(6,420)				0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
142051 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028		2,111,925	4535.43000000	61,246		0	51,891		(16,989)		0	(6,507)				0001
156455 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	03/06/2024		4,689,828	3908.19000000		599,364	0	573,066		70,011		0	(26,298)				0001
156460 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		59,013,669	3908.19000000		6,155,062	0	5,750,346		502,243		0	(404,716)				0001
156492 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		49,634,013	3908.19000000		5,176,774	0	4,836,383		1,295,188		0	(340,391)				0001
156497 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		34,726,329	3908.19000000		2,237,070	0	2,089,975		295,959		0	(147,095)				0001
156500 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/06/2022	09/06/2027		1,564,291	3908.19000000		54,750	0	54,031		18,286		0	(720)				0001
156505 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2029		987,646	3908.19000000		36,049	0	35,711		87		0	(338)				0001
156572 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023		46,854,214	1127.44000000		2,787,827	0	2,604,517		1,771,282		0	(183,309)				0001
156579 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2022	09/06/2023		13,000,187	505.76000000		689,010	0	643,705		298,506		0	(45,305)				0001
156588 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2022	09/06/2023		18,186,604	3908.19000000		383,737	0	358,505		95,746		0	(25,232)				0001
156621 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023		48,723,171	3908.19000000		5,211,429	0	4,868,760		1,463,668		0	(342,669)				0001
156718 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2023		998,178	3994.15000000		68,118	0	64,199		15,493		0	(3,919)				0001
141557 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2021	03/20/2023		7,408,141	4357.73000000	702,287		0	221,233		23,430		0	(349,857)				0001
142217 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026		1,174,913	4357.73000000	27,141		0	21,576		16,094		0	(4,047)				0001
142219 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028		1,873,140	4357.73000000	46,454		0	39,659		24,180		0	(4,942)				0001
156928 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		54,317,583	3855.93000000		6,000,463	0	5,836,067		473,518		0	(164,396)				0001
156969 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		34,678,393	3855.93000000		2,302,299	0	2,239,222		347,467		0	(63,077)				0001
156979 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2027		1,181,616	3855.93000000		45,492	0	45,243		14,154		0	(249)				0001
156981 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2022	09/20/2023		9,746,598	504.43000000		552,632	0	537,491		250,347		0	(15,141)				0001
156983 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2023		37,811,296	1122.20000000		2,344,300	0	2,280,073		1,531,014		0	(64,227)				0001
156984 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2029		908,253	3855.93000000		35,059	0	34,921		1,950		0	(137)				0001
156987 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2023		17,448,140	3855.93000000		383,859	0	373,342		151,059		0	(10,517)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
156998 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	03/20/2024		7,326,267	3855.93000000		961,210	0	943,638		117,584		0	(17,572)				0001
157047 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	09/20/2023		47,042,346	3855.93000000		3,805,668	0	3,701,403		1,236,483		0	(104,265)				0001
141613 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	04/06/2023		6,545,325	4363.55000000	596,280		0	206,027		24,468		0	(296,505)				0001
141617 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		36,653,820	4363.55000000	2,954,280		0	56,657		0		0	(2,201,546)				0001
141620 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		48,871,760	4363.55000000	3,939,040		0	75,543		0		0	(2,935,394)				0001
141625 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		53,671,665	4363.55000000	4,325,910		0	82,963		0		0	(3,223,692)				0001
142231 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2026		1,802,801	4363.55000000	42,366		0	34,060		(8,714)		0	(6,311)				0001
142232 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2028		2,272,930	4363.55000000	59,551		0	51,213		(17,289)		0	(6,335)				0001
142235 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/06/2021	10/06/2022		19,376,660	4363.55000000	346,842		0	6,652		0		0	(258,469)				0001
142236 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		46,350,195	4363.55000000	2,099,665		0	40,268		0		0	(1,564,682)				0001
142832 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		55,739,464	4363.55000000	4,236,200		0	81,242		14		0	(3,156,839)				0001
142853 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		78,214,714	4363.55000000	5,967,783		0	114,451		0		0	(4,447,225)				0001
142866 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		35,375,815	1184.94000000	1,503,472		0	28,834		0		0	(1,120,396)				0001
142868 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2021	10/06/2022		9,915,388	526.60000000	290,521		0	5,572		0		0	(216,498)				0001
142867 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/15/2021	10/14/2022		1,643,094	4365.75000000	89,325		0	3,916		0		0	(66,566)				0001
141915 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		63,506,660	4536.19000000	4,305,700		0	247,725		333		0	(3,208,631)				0001
141916 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		57,609,613	4536.19000000	3,905,885		0	224,722		307		0	(2,910,687)				0001
142242 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2026		2,142,624	4536.19000000	51,423		0	41,735		(20,063)		0	(7,660)				0001
142243 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2028		2,133,416	4536.19000000	55,255		0	47,821		(29,417)		0	(5,878)				0001
142246 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	10/20/2021	10/20/2022		35,772,893	4536.19000000	1,452,384		0	83,562		0		0	(1,082,325)				0001

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142664 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		38,844,121	4536.19000000	2,697,394		0	155,193		43		0	(2,010,113)				0001
142668 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		55,587,516	4536.19000000	3,860,082		0	222,087		84		0	(2,876,554)				0001
142680 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	10/20/2021	04/20/2023		7,145,543	4536.19000000	632,375		0	234,684		12,968		0	(314,453)				0001
142702 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2022		33,844,088	1215.52000000	1,465,449		0	84,314		0		0	(1,092,061)				0001
142703 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	10/20/2021	10/20/2022		8,275,184	529.46000000	244,118		0	14,045		0		0	(181,918)				0001
142873 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		16,725,784	4536.19000000	346,224		0	19,920		0		0	(258,008)				0001
143685 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	05/05/2023		8,455,554	4697.53000000	726,336		0	290,002		9,312		0	(361,838)				0001
143687 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		60,598,137	4697.53000000	4,138,836		0	409,335		388		0	(3,092,757)				0001
143695 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		55,430,854	4697.53000000	3,785,912		0	374,431		489		0	(2,829,033)				0001
143703 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		69,523,444	4697.53000000	4,748,432		0	469,625		685		0	(3,548,279)				0001
143705 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		46,505,547	4697.53000000	3,176,316		0	314,141		468		0	(2,373,511)				0001
143707 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		61,067,890	4697.53000000	4,170,920		0	412,509		621		0	(3,116,731)				0001
143738 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/05/2021	11/04/2022		22,480,734	4697.53000000	490,080		0	48,469		0		0	(366,214)				0001
143746 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022		51,829,410	4697.53000000	2,052,445		0	202,989		0		0	(1,533,695)				0001
143749 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2021	11/04/2022		10,597,666	536.33000000	314,751		0	31,129		0		0	(235,198)				0001
143752 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/05/2021	11/04/2022		39,398,855	1248.08000000	1,753,249		0	173,398		0		0	(1,310,120)				0001
143915 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/12/2021	11/12/2022		1,293,367	4639.88000000	58,332		0	7,032		0		0	(43,469)				0001
143709 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	05/19/2023		7,516,736	4697.96000000	682,512		0	290,005		9,887		0	(340,006)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143719 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		59,194,296	4697.96000000	4,303,404		0	591,127		2,216		0	(3,215,730)				0001
143721 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		51,677,560	4697.96000000	3,756,940		0	516,063		1,978		0	(2,807,384)				0001
143799 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		45,015,628	4697.96000000	3,362,671		0	461,905		709		0	(2,512,765)				0001
143822 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		53,560,437	4697.96000000	4,000,969		0	549,584		887		0	(2,989,735)				0001
143866 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/18/2022		10,537,559	531.19000000	318,234		0	43,714		0		0	(237,801)				0001
143869 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/19/2021	11/18/2022		35,928,918	1248.41000000	1,652,730		0	227,023		231		0	(1,235,007)				0001
143907 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/18/2022		40,137,982	4697.96000000	1,605,519		0	220,538		0		0	(1,199,729)				0001
143909 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026		1,146,967	4697.96000000	26,495		0	21,941		(5,378)		0	(3,945)				0001
143911 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028		2,303,354	4697.96000000	60,118		0	52,738		(14,685)		0	(6,392)				0001
143913 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/18/2022		18,640,506	4697.96000000	397,043		0	54,539		0		0	(296,691)				0001
144155 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	06/06/2023		9,183,340	4591.67000000	915,580		0	418,455		18,256		0	(455,279)				0001
144158 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		42,702,531	4591.67000000	3,608,400		0	672,250		2,811		0	(2,688,999)				0001
144185 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2021	12/06/2022		36,310,432	1221.41000000	1,633,969		0	304,411		985		0	(1,217,643)				0001
144186 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2021	12/06/2022		10,814,639	527.81000000	330,928		0	61,652		0		0	(246,609)				0001
144187 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		55,212,723	4591.67000000	4,693,081		0	874,328		6,814		0	(3,497,310)				0001
144189 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		49,562,694	4591.67000000	4,212,829		0	784,856		5,904		0	(3,139,423)				0001
144202 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		50,578,788	4591.67000000	4,299,197		0	800,946		5,754		0	(3,203,785)				0001
144235 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2021	12/04/2026		729,148	4591.67000000	16,916		0	14,162		(5,436)		0	(2,523)				0001
144237 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028		752,619	4591.67000000	18,966		0	16,763		(7,792)		0	(2,018)				0001
144239 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2021	12/06/2022		17,863,558	4591.67000000	385,853		0	71,885		0		0	(287,540)				0001
144243 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2021	12/06/2022		34,429,808	4591.67000000	1,738,705		0	323,923		0		0	(1,295,693)				0001
144402 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/10/2021	12/10/2022		2,451,500	4698.61081376	103,171		0	20,352		0		0	(76,883)				0001
144690 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2022		37,686,588	1221.01000000	1,692,128		0	380,149		2,796		0	(1,260,983)				0001

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144691 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10CEMIK50	12/20/2021	12/20/2022		9,883,042	531.16000000	306,380		0	68,831		0		0	(228,316)				0001
144700 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	06/20/2023		9,136,040	4568.02000000	911,780		0	440,055		22,768		0	(453,390)				0001
144701 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026		1,060,073	4568.02000000	24,594		0	20,778		(6,449)		0	(3,667)				0001
144703 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028		1,687,120	4568.02000000	44,371		0	39,460		(16,917)		0	(4,720)				0001
144706 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022		20,660,136	4568.02000000	458,655		0	103,040		0		0	(341,792)				0001
144707 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		74,915,528	4568.02000000	6,165,580		0	1,385,144		9,646		0	(4,594,624)				0001
144713 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022		34,967,588	4568.02000000	618,926		0	139,046		0		0	(461,227)				0001
144714 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		48,421,012	4568.02000000	3,985,070		0	895,276		9,925		0	(2,969,696)				0001
144719 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		46,593,804	4568.02000000	3,834,690		0	861,492		11,346		0	(2,857,632)				0001
144721 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		47,507,408	4568.02000000	3,909,880		0	878,384		12,215		0	(2,913,664)				0001
144725 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		52,989,032	4568.02000000	4,361,020		0	979,736		14,236		0	(3,249,856)				0001
145247 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		35,351,783	166.99		2,297,139	0	616,766		234,102		0	(1,680,373)				0001
145252 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		1,091,706	78.54		46,040	0	12,361		177		0	(33,679)				0001
145260 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		47,737,863	4696.05		3,711,325	0	996,465		5,735		0	(2,714,859)				0001
145262 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		44,450,597	4696.05		3,435,988	0	922,539		5,625		0	(2,513,449)				0001
145272 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		49,788,688	4696.05		3,864,320	0	1,037,543		6,958		0	(2,826,776)				0001
145273 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		46,490,895	4696.05		3,536,799	0	949,606		4,787		0	(2,587,193)				0001
145278 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		63,396,675	4696.05		4,810,111	0	1,291,482		10,184		0	(3,518,629)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
145282 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		46,490,895	4696.05		3,316,969	0	890,583		7,419		0	(2,426,385)				0001
145320 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/06/2022	01/06/2023		19,184,739	111.61		1,239,725	0	332,858		2,737		0	(906,868)				0001
145776 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2022	01/20/2023		17,846,532	105.62		1,232,897	0	378,314		9,830		0	(854,584)				0001
145777 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023		940,760	77.39		44,306	0	13,595		22		0	(30,711)				0001
145781 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		55,137,579	4482.73		4,202,053	0	1,289,397		40,514		0	(2,912,656)				0001
145839 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		28,768,540	171.65		1,844,677	0	566,038		143,150		0	(1,278,639)				0001
145879 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		47,965,211	4482.73		3,711,245	0	1,138,793		26,585		0	(2,572,452)				0001
145881 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		55,137,579	4482.73		4,270,291	0	1,310,336		33,967		0	(2,959,955)				0001
145883 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		50,654,849	4482.73		3,914,089	0	1,201,036		34,715		0	(2,713,054)				0001
145886 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		37,206,659	4482.73		2,800,388	0	859,297		26,286		0	(1,941,091)				0001
146372 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		44,021,802	168.86		2,923,819	0	1,027,718		314,791		0	(1,896,101)				0001
146413 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023		27,717,684	105.13		1,947,525	0	684,552		23,376		0	(1,262,972)				0001
146418 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2023		1,678,918	76.07		98,101	0	34,483		186		0	(63,619)				0001
146428 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		83,259,805	4500.53		6,742,838	0	2,370,098		59,123		0	(4,372,739)				0001
146432 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		62,557,367	4500.53		5,081,531	0	1,786,151		50,531		0	(3,295,380)				0001
146434 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		53,979,284	4500.53		4,420,257	0	1,553,714		44,370		0	(2,866,543)				0001
146436 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		41,854,929	4500.53		3,390,345	0	1,191,702		36,656		0	(2,198,643)				0001

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146445 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/04/2022	02/06/2023		52,206,148	4500.53		4,132,645	0	1,452,619		50,342		0	(2,680,026)				0001
147061 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		39,373,776	177.12		2,710,034	0	1,042,321		159,850		0	(1,667,713)				0001
147075 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/17/2023		23,901,070	101.51		2,059,047	0	791,941		51,260		0	(1,267,106)				0001
147084 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2022	02/17/2023		1,393,321	75.3		74,532	0	28,666		226		0	(45,866)				0001
147105 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		62,862,971	4348.87		5,425,408	0	2,086,695		86,564		0	(3,338,712)				0001
147106 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		44,793,361	4348.87		3,587,160	0	1,379,677		107,484		0	(2,207,483)				0001
147123 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		57,013,977	4348.87		4,917,439	0	1,891,323		97,613		0	(3,026,116)				0001
147133 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		51,951,067	4348.87		4,494,046	0	1,728,479		99,899		0	(2,765,567)				0001
147135 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		46,260,342	4348.87		3,988,000	0	1,533,846		98,044		0	(2,454,154)				0001
147137 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		53,337,704	4348.87		4,435,026	0	1,705,779		117,933		0	(2,729,247)				0001
147803 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/04/2022	03/03/2023		1,746,459	69.03		115,830	0	49,005		1,805		0	(66,825)				0001
147822 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023		43,202,304	4328.87		3,981,634	0	1,684,538		120,712		0	(2,297,097)				0001
147827 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/04/2022	03/03/2023		79,651,208	4328.87		7,314,885	0	3,094,759		180,090		0	(4,220,126)				0001
147839 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		57,789,541	4328.87		5,323,182	0	2,252,115		168,748		0	(3,071,066)				0001
147847 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		49,270,605	4328.87		4,594,558	0	1,943,852		149,786		0	(2,650,707)				0001
147899 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023		44,898,901	183.68		3,735,097	0	1,580,233		130,054		0	(2,154,863)				0001
147901 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023		27,899,315	104.54		2,341,552	0	990,657		41,506		0	(1,350,896)				0001
147905 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/04/2022	03/03/2023		55,487,615	4328.87		4,990,029	0	2,111,166		94,431		0	(2,878,863)				0001
148430 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/18/2022	03/20/2023		43,480,250	179.3		3,611,600	0	1,682,789		190,521		0	(1,928,811)				0001

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148459 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/18/2022	03/20/2023		62,929,992	4463.12		5,466,923	0	2,547,258		116,512		0	(2,919,665)				0001
148480 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2022	03/20/2023		31,168,881	105.83		2,413,180	0	1,124,397		44,067		0	(1,288,783)				0001
148483 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023		1,204,688	73.77		76,554	0	35,670		537		0	(40,884)				0001
148490 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		48,640,908	4463.12		4,013,932	0	1,870,252		54,317		0	(2,143,680)				0001
148498 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		82,238,088	4463.12		6,777,489	0	3,157,903		122,160		0	(3,619,585)				0001
148502 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		53,367,426	4463.12		4,349,369	0	2,026,545		97,248		0	(2,322,824)				0001
148504 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		57,105,383	4463.12		4,599,587	0	2,143,132		108,681		0	(2,456,455)				0001
148508 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		56,165,871	4463.12		4,750,095	0	2,213,259		113,758		0	(2,536,835)				0001
149297 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		50,322,766	179.66		4,157,774	0	2,141,539		239,491		0	(2,016,236)				0001
149325 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		40,309,869	110.55		3,308,161	0	1,703,929		35,259		0	(1,604,231)				0001
149327 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		1,309,381	72.7		87,342	0	44,987		1,129		0	(42,355)				0001
149335 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		40,330,350	4481.15		3,406,948	0	1,754,811		76,953		0	(1,652,136)				0001
149338 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/06/2022	04/06/2023		80,083,097	4481.15		7,243,100	0	3,730,693		136,328		0	(3,512,407)				0001
149339 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		47,500,190	4481.15		4,187,247	0	2,156,719		104,858		0	(2,030,528)				0001
149342 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		53,325,685	4481.15		4,699,927	0	2,420,784		121,280		0	(2,279,143)				0001
149346 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		49,740,765	4481.15		4,245,505	0	2,186,726		112,647		0	(2,058,779)				0001
149349 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		51,085,110	4481.15		4,271,629	0	2,200,182		117,446		0	(2,071,448)				0001
149944 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		51,729,620	4459.45		4,535,535	0	2,510,077		87,648		0	(2,025,458)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
149948 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		60,202,575	4459.45		5,233,112	0	2,896,133		144,304		0	(2,336,979)				0001
149955 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		65,999,860	4459.45		5,787,235	0	3,202,799		188,509		0	(2,584,436)				0001
149968 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2022	04/20/2023		39,103,137	182.71		3,156,182	0	1,746,709		178,782		0	(1,409,473)				0001
149970 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		52,621,510	4459.45		4,622,653	0	2,558,290		170,881		0	(2,064,363)				0001
149973 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023		29,919,315	112.38		2,387,912	0	1,321,530		27,072		0	(1,066,383)				0001
149974 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		53,959,345	4459.45		4,646,834	0	2,571,673		179,827		0	(2,075,162)				0001
149976 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023		1,568,899	72.42		93,652	0	51,830		1,759		0	(41,823)				0001
149982 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		70,905,255	4459.45		6,138,269	0	3,397,070		248,179		0	(2,741,200)				0001
150384 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		47,679,735	175.42		4,100,527	0	2,444,545		352,889		0	(1,655,982)				0001
150386 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		36,058,801	99.83		3,420,805	0	2,039,326		200,274		0	(1,381,479)				0001
150388 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023		1,267,327	67.27		96,423	0	57,483		6,432		0	(38,940)				0001
150413 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		52,510,943	4123.34		5,246,483	0	3,127,711		605,004		0	(2,118,772)				0001
150422 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		51,541,750	4123.34		4,508,587	0	2,687,811		450,578		0	(1,820,775)				0001
150999 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		39,618,509	172.03		3,385,071	0	2,148,218		392,965		0	(1,236,853)				0001
151002 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		1,423,170	67.77		84,514	0	53,634		5,388		0	(30,880)				0001
151038 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L10CEMIK50	05/20/2022	05/19/2023		30,611,764	94.88		2,807,309	0	1,781,562		304,008		0	(1,025,748)				0001
151040 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		60,330,213	3901.36		6,178,134	0	3,920,739		836,931		0	(2,257,395)				0001
151042 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		40,032,578	3901.36		4,079,847	0	2,589,134		598,619		0	(1,490,713)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
151050 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		46,024,903	3901.36		4,716,498	0	2,993,162		858,146		0	(1,723,336)				0001
151052 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		57,596,373	3901.36		5,797,785	0	3,679,364		1,132,221		0	(2,118,422)				0001
151054 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		50,257,133	3901.36		4,797,239	0	3,044,402		979,390		0	(1,752,837)				0001
151063 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		42,914,960	3901.36		4,349,897	0	2,760,511		485,394		0	(1,589,385)				0001
151618 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		46,064,942	171.82		3,741,279	0	2,552,270		480,506		0	(1,189,009)				0001
151633 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		1,441,588	69.98		82,891	0	56,548		4,006		0	(26,344)				0001
151639 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		41,733,980	4121.43		4,044,150	0	2,758,886		322,454		0	(1,285,264)				0001
151640 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		49,869,303	4121.43		4,782,791	0	3,262,781		457,487		0	(1,520,010)				0001
151644 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		46,984,302	4121.43		4,520,185	0	3,083,633		459,206		0	(1,436,552)				0001
151653 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		30,384,255	98.01		2,743,056	0	1,871,290		299,239		0	(871,766)				0001
151675 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		48,166,560	4121.43		4,690,295	0	3,199,681		580,611		0	(1,490,614)				0001
151681 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		67,070,602	4121.43		6,519,110	0	4,447,283		869,930		0	(2,071,827)				0001
151684 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		50,949,901	4121.43		4,692,281	0	3,201,036		647,254		0	(1,491,246)				0001
153010 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2023		27,595,849	87.66		2,636,526	0	1,884,257		536,308		0	(752,270)				0001
153014 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023		1,739,991	61.48		99,465	0	71,085		14,491		0	(28,380)				0001
153019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/17/2022	06/20/2023		56,866,149	3674.84		6,081,583	0	4,346,349		620,044		0	(1,735,234)				0001
153023 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/17/2022	06/20/2023		67,197,150	3674.84		7,125,884	0	5,092,684		1,163,578		0	(2,033,201)				0001
153034 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/17/2022	06/20/2023		41,618,610	171.27		3,662,234	0	2,617,303		437,414		0	(1,044,931)				0001
153050 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/17/2022	06/20/2023		50,345,308	3674.84		5,290,749	0	3,781,161		977,766		0	(1,509,589)				0001

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153052 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		50,712,792	3674.84		5,335,776	0	3,813,340		1,063,629		0	(1,522,436)				0001
153054 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		59,899,892	3674.84		6,286,003	0	4,492,442		1,351,856		0	(1,793,561)				0001
153057 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		60,267,376	3674.84		6,200,183	0	4,431,109		1,701,379		0	(1,769,074)				0001
153061 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		47,037,952	3674.84		4,881,764	0	3,488,869		1,436,308		0	(1,392,894)				0001
153798 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	07/06/2023		1,950,930	61.35		115,492	0	88,280		16,978		0	(27,212)				0001
153828 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023		41,631,148	3845.08		4,204,877	0	3,214,139		529,735		0	(990,738)				0001
153832 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		54,109,284	3845.08		5,540,962	0	4,235,421		861,624		0	(1,305,542)				0001
153835 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		52,124,593	3845.08		5,360,740	0	4,097,662		870,292		0	(1,263,078)				0001
153838 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		48,619,159	3845.08		4,917,354	0	3,758,745		850,884		0	(1,158,610)				0001
153841 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		61,324,498	3845.08		6,276,014	0	4,797,282		1,126,960		0	(1,478,732)				0001
153844 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		63,090,037	3845.08		6,447,570	0	4,928,417		1,238,751		0	(1,519,154)				0001
153847 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		62,086,159	3845.08		6,217,024	0	4,752,191		1,396,782		0	(1,464,833)				0001
153851 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		54,859,498	3845.08		5,476,633	0	4,186,248		1,318,095		0	(1,290,385)				0001
153898 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023		47,374,956	162.14		4,165,782	0	3,184,255		866,127		0	(981,527)				0001
153907 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		30,929,112	93.31		2,893,016	0	2,211,374		414,634		0	(681,642)				0001
154477 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023		34,492,772	158.04		3,036,975	0	2,437,901		753,424		0	(599,075)				0001
154486 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023		22,272,611	93.96		1,978,419	0	1,588,156		276,455		0	(390,263)				0001
154495 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2022	07/20/2023		1,722,149	62.91		127,445	0	102,305		18,505		0	(25,140)				0001
154538 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		36,827,070	3959.9		3,645,153	0	2,926,109		411,991		0	(719,044)				0001
154544 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		36,035,090	3959.9		3,662,146	0	2,939,750		494,272		0	(722,396)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
154551 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		54,646,620	3959.9		5,576,483	0	4,476,464		789,176		0	(1,100,019)				0001
154557 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		44,746,870	3959.9		4,558,933	0	3,659,637		664,594		0	(899,296)				0001
154563 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		45,538,850	3959.9		4,550,730	0	3,653,052		915,042		0	(897,678)				0001
154572 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		50,686,720	3959.9		5,022,683	0	4,031,907		1,087,639		0	(990,776)				0001
155003 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		62,734,914	4145.19		6,127,319	0	5,184,655		983,448		0	(942,664)				0001
155019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023		65,099,239	4145.19		6,469,736	0	5,474,392		694,227		0	(995,344)				0001
155046 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		25,711,610	98.55		2,236,987	0	1,892,835		224,962		0	(344,152)				0001
155062 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023		2,187,109	65.01		136,846	0	115,793		16,278		0	(21,053)				0001
155076 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023		62,835,982	4145.19		6,234,759	0	5,275,566		535,802		0	(959,194)				0001
155084 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		62,336,146	4145.19		6,216,161	0	5,259,828		626,310		0	(956,332)				0001
155106 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		51,796,971	4145.19		5,163,122	0	4,368,796		588,971		0	(794,326)				0001
155114 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		52,363,692	4145.19		5,222,755	0	4,419,254		629,177		0	(803,501)				0001
155120 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		49,546,455	4145.19		4,949,691	0	4,188,200		642,680		0	(761,491)				0001
155127 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		51,553,666	4145.19		4,968,742	0	4,204,320		738,177		0	(764,422)				0001
155143 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/05/2022	08/04/2023		41,620,022	165.29		3,509,134	0	2,969,267		672,830		0	(539,867)				0001
155155 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/05/2022	08/04/2023		58,032,660	4145.19		5,731,562	0	4,849,783		348,191		0	(881,779)				0001
155775 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023		31,502,029	162.72		2,592,872	0	2,293,695		582,991		0	(299,178)				0001
155791 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023		20,725,985	100.66		1,815,086	0	1,605,653		162,549		0	(209,433)				0001
155798 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023		1,230,160	64.69		96,152	0	85,057		12,943		0	(11,094)				0001
155815 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		47,755,733	4228.48		4,767,933	0	4,217,787		253,191		0	(550,146)				0001
155837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		50,535,551	4228.48		4,986,848	0	4,411,443		386,990		0	(575,406)				0001
155852 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		46,353,664	4228.48		4,617,752	0	4,084,934		411,395		0	(532,818)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
155859 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		50,483,846	4228.48		5,034,249	0	4,453,374		464,447		0	(580,875)				0001
155873 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		52,602,823	4228.48		5,252,392	0	4,646,347		528,065		0	(606,045)				0001
155882 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		46,223,249	4228.48		4,540,972	0	4,017,014		573,293		0	(523,958)				0001
155888 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		50,019,752	4228.48		4,746,374	0	4,198,716		651,728		0	(547,659)				0001
156450 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/06/2022	09/06/2023		35,303,711	158.33		3,004,880	0	2,807,299		816,333		0	(197,581)				0001
156458 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2023		24,469,038	94.28		2,337,267	0	2,183,584		348,830		0	(153,683)				0001
156474 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023		1,848,391	60.32		156,935	0	146,616		29,750		0	(10,319)				0001
156508 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		50,024,832	3908.19		5,196,144	0	4,854,480		452,058		0	(341,664)				0001
156526 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		30,093,063	3908.19		3,117,959	0	2,912,942		391,337		0	(205,016)				0001
156533 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		54,714,660	3908.19		5,686,136	0	5,312,253		846,635		0	(373,883)				0001
156541 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		49,634,013	3908.19		5,161,761	0	4,822,358		802,055		0	(339,403)				0001
156549 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		74,255,610	3908.19		7,732,388	0	7,223,957		1,296,062		0	(508,431)				0001
156559 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		46,898,280	3908.19		4,866,005	0	4,546,048		904,142		0	(319,956)				0001
156569 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		65,266,773	3908.19		6,667,705	0	6,229,281		1,306,611		0	(438,424)				0001
156578 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		44,944,185	3908.19		4,509,031	0	4,212,547		1,057,151		0	(296,484)				0001
156935 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023		63,079,530	3855.93		7,021,561	0	6,829,190		969,816		0	(192,372)				0001
156943 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023		39,316,957	3855.93		4,423,942	0	4,302,738		665,898		0	(121,204)				0001
156960 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/20/2023		61,799,202	3855.93		6,579,699	0	6,399,433		1,912,075		0	(180,266)				0001
156990 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	09/20/2023		29,664,891	155.07		2,609,413	0	2,537,922		758,898		0	(71,491)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
157000 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	09/20/2023		63,237,252	3855.93		5,085,121	0	4,945,803		689,866		0	(139,318)				0001
157014 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	09/20/2023		50,512,683	3855.93		4,059,444	0	3,948,226		929,199		0	(111,218)				0001
157027 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	09/20/2023		56,296,578	3855.93		4,549,314	0	4,424,675		1,141,481		0	(124,639)				0001
157038 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	09/20/2023		45,885,567	3855.93		3,698,351	0	3,597,027		1,094,247		0	(101,325)				0001
157067 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/20/2022	09/20/2023		20,665,997	89.16		1,808,006	0	1,758,472		377,315		0	(49,534)				0001
157075 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		1,126,864	59.58		90,917	0	88,426		17,432		0	(2,491)				0001
141619 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		53,235,310	4363.55	4,266,283		0	81,819		0		0	(3,179,257)				0001
141622 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		61,962,410	4363.55	4,988,147		0	95,663		0		0	(3,717,195)				0001
141623 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		52,798,955	4363.55	4,240,250		0	81,320		0		0	(3,159,858)				0001
142830 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		22,772,177	104.05	1,363,212		0	26,144		61		0	(1,015,873)				0001
142834 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		37,295,224	165.03	2,321,845		0	44,529		2,906		0	(1,730,252)				0001
142836 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2022		963,652	77.39	57,330		0	1,099		0		0	(42,723)				0001
142838 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2021	10/06/2022		52,041,137	4363.55	3,906,368		0	74,917		0		0	(2,911,047)				0001
142845 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		54,201,575	4363.55	4,089,262		0	78,424		0		0	(3,047,341)				0001
142849 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		49,315,446	4363.55	3,728,152		0	71,499		0		0	(2,778,239)				0001
141913 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		54,887,899	4536.19	3,706,097		0	213,228		272		0	(2,761,804)				0001
141914 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		61,692,184	4536.19	4,048,834		0	232,947		304		0	(3,017,213)				0001
142651 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/20/2021	10/20/2022		18,107,526	109.26	1,027,324		0	59,106		128		0	(765,568)				0001

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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)
142654 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/20/2021	10/20/2022		29,442,969	166.9	1,843,774		0	106,080		18,929		0	(1,373,990)				0001
142665 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		55,121,105	4536.19	3,798,605		0	218,550		65		0	(2,830,741)				0001
142666 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		44,404,492	4536.19	3,059,773		0	176,042		61		0	(2,280,160)				0001
142667 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		59,259,062	4536.19	4,081,708		0	234,838		86		0	(3,041,711)				0001
142686 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2022		1,858,005	80.4	33,519		0	1,928		0		0	(24,978)				0001
143631 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		33,747,208	169.84	2,104,543		0	208,142		39,109		0	(1,572,626)				0001
143673 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/05/2021	11/04/2022		23,667,823	110.24	1,382,415		0	136,722		519		0	(1,033,013)				0001
143675 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/05/2021	11/04/2022		1,192,000	81.83	49,959		0	4,941		1		0	(37,332)				0001
143689 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		67,644,432	4697.53	4,599,768		0	454,922		466		0	(3,437,189)				0001
143691 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		65,765,420	4697.53	4,488,616		0	443,929		527		0	(3,354,130)				0001
143693 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		49,324,065	4697.53	3,327,047		0	329,049		414		0	(2,486,145)				0001
143697 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		54,021,595	4697.53	3,664,939		0	362,467		484		0	(2,738,636)				0001
143699 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		54,021,595	4697.53	3,665,308		0	362,503		495		0	(2,738,912)				0001
143701 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		72,341,962	4697.53	4,757,133		0	470,486		657		0	(3,554,781)				0001
143735 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2028		3,225,894	4697.53	80,325		0	70,025		(22,290)		0	(8,541)				0001
143737 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2026		1,317,530	4697.53	30,567		0	25,079		(5,854)		0	(4,551)				0001
143638 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		33,382,774	172.61	2,107,828		0	289,537		50,408		0	(1,575,080)				0001
143711 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		52,617,152	4697.96	3,809,947		0	523,344		1,703		0	(2,846,993)				0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143713 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		75,167,360	4697.96	5,443,874		0	747,785		2,534		0	(4,067,950)				0001
143715 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		51,677,560	4697.96	3,683,304		0	505,948		1,744		0	(2,752,359)				0001
143717 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		56,845,316	4697.96	3,973,941		0	545,871		1,962		0	(2,969,538)				0001
143780 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2021	11/18/2022		18,721,173	109.88	1,124,307		0	154,438		969		0	(840,141)				0001
143795 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2021	11/18/2022		1,398,101	80.34	51,296		0	7,046		2		0	(38,331)				0001
143831 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		38,542,411	4697.96	2,846,587		0	391,015		782		0	(2,127,120)				0001
143837 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		63,430,325	4697.96	4,723,088		0	648,776		1,387		0	(3,529,341)				0001
144151 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		33,244,000	166.22	2,202,030		0	410,241		173,998		0	(1,640,965)				0001
144163 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		57,395,875	4591.67	4,848,060		0	903,200		4,277		0	(3,612,801)				0001
144165 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		48,671,702	4591.67	4,085,656		0	761,163		4,442		0	(3,044,653)				0001
144208 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022		1,303,900	77.77	55,097		0	10,265		4		0	(41,058)				0001
144220 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2021	12/06/2022		18,929,596	110	1,310,993		0	244,240		1,710		0	(976,959)				0001
144223 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		52,148,622	4591.67	4,003,997		0	745,950		5,070		0	(2,983,801)				0001
144227 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		80,683,747	4591.67	6,840,287		0	1,274,355		8,339		0	(5,097,420)				0001
144229 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		44,597,806	4591.67	3,772,239		0	702,773		4,404		0	(2,811,093)				0001
144231 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		54,781,474	4591.67	4,642,456		0	864,896		4,999		0	(3,459,584)				0001
144667 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2021	12/20/2022		29,770,185	167.09	1,977,921		0	444,355		165,026		0	(1,473,958)				0001
144669 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2021	12/20/2022		18,229,572	110.32	1,209,263		0	271,670		1,884		0	(901,150)				0001
144673 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2022		1,262,318	76.48	61,066		0	13,719		31		0	(45,507)				0001
144679 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		57,256,861	4568.02	4,717,477		0	1,059,817		9,228		0	(3,515,490)				0001
144680 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		55,686,646	4568.02	4,605,209		0	1,034,595		10,281		0	(3,431,827)				0001
144681 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		50,880,766	4568.02	4,083,589		0	917,409		9,431		0	(3,043,113)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
144711 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		47,507,408	4568.02	3,891,504		0	874,256		7,939		0	(2,899,970)				0001
144716 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		47,964,210	4568.02	3,829,840		0	860,402		10,733		0	(2,854,018)				0001
Adoption of OAC 3901-67-1 Accounting Guidance																(454,367,259)						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										312,509,758	1,220,106,209	0	813,243,299	XXX	127,844,243	(454,367,259)	0	(676,403,827)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										312,509,758	1,220,106,209	0	813,243,299	XXX	127,844,243	(454,367,259)	0	(676,403,827)	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										312,509,758	1,220,106,209	0	813,243,299	XXX	127,844,243	(454,367,259)	0	(676,403,827)	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										312,509,758	1,220,106,209	0	813,243,299	XXX	127,844,243	(454,367,259)	0	(676,403,827)	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
145267 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	07/06/2023		6,359,162	4891.66323581		(438,633)	0	(224,137)		0		0	214,496				0014
145271 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		32,549,235	4786.65220374		(2,058,088)	0	(552,583)		0		0	1,505,505				0014
145285 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		44,764,038	4973.78204106		(1,821,600)	0	(489,087)		0		0	1,332,513				0014
145287 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2027		872,078	4870.86049988		0	0			0		0	0				0014
145289 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		42,468,777	4996.32675137		(1,628,600)	0	(437,268)		0		0	1,191,332				0014
145292 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2029		2,158,669	4884.89463634		0	0			0		0	0				0014
145296 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	01/06/2022	01/06/2023		36,652,211	4835.80649239		(2,174,729)	0	(583,900)		0		0	1,590,829				0014
145305 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		59,994,845	4902.27184824		(3,040,451)	0	(816,340)		0		0	2,224,110				0014
145306 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		62,797,229	4938.33319493		(2,908,423)	0	(780,892)		0		0	2,127,532				0014
145762 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		29,533,049	4623.23208459		(830,430)	0	(254,817)		0		0	575,613				0014
145771 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027		1,109,017	4658.79505485		0	0			0		0	0				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)
145774 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029		2,388,575	4687.35252513		0	0			0		0	0				0014
145782 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		35,205,908	4570.09214940		(2,372,411)	0	(727,973)		0		0	1,644,438				0014
145791 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		44,303,797	4713.16990223		(2,048,730)	0	(628,651)		0		0	1,420,079				0014
145793 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		57,416,978	4745.20477479		(2,440,812)	0	(748,961)		0		0	1,691,851				0014
145796 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		41,973,678	4769.73615366		(1,671,824)	0	(512,998)		0		0	1,158,826				0014
145876 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	07/20/2023		4,208,827	4676.47472112		(295,767)	0	(158,717)		0		0	137,050				0014
145878 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		59,596,145	4584.31888098		(3,743,610)	0	(1,148,724)		0		0	2,594,886				0014
146414 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023		37,468,280	4635.54590000		(1,182,252)	0	(415,560)		0		0	766,692				0014
146424 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	08/04/2023		9,139,814	4679.20104100		(709,507)	0	(400,235)		0		0	309,272				0014
146427 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		52,373,208	4594.14102400		(3,534,456)	0	(1,242,356)		0		0	2,292,100				0014
146433 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023		42,368,571	4587.84028200		(3,147,221)	0	(1,106,244)		0		0	2,040,977				0014
146441 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023		63,139,517	4774.16222400		(3,179,775)	0	(1,117,687)		0		0	2,062,088				0014
146443 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		65,949,867	4710.70475100		(3,440,780)	0	(1,209,429)		0		0	2,231,351				0014
146444 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		62,709,972	4793.06445000		(2,796,924)	0	(983,115)		0		0	1,813,809				0014
146448 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		51,215,851	4742.20846100		(2,477,952)	0	(870,997)		0		0	1,606,955				0014
146460 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	02/04/2022	02/05/2027		911,857	4689.10220700		0	0			0		0	0				0014
146462 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029		2,301,878	4697.20316100		0	0			0		0	0				0014
147094 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	08/18/2023		7,830,759	4525.86900900		(630,512)	0	(371,840)		0		0	258,672				0014
147102 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		38,350,591	4433.23807800		(2,827,545)	0	(1,087,517)		0		0	1,740,028				0014

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147103 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		61,746,996	4540.22028000		(3,549,872)	0	(1,365,335)		0		0	2,184,537				0014
147104 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2022	02/17/2023		29,459,315	4478.90121300		(1,049,769)	0	(403,757)		0		0	646,012				0014
147140 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		50,517,958	4622.84881000		(2,457,425)	0	(945,163)		0		0	1,512,261				0014
147143 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		52,682,646	4581.09965800		(2,753,675)	0	(1,059,106)		0		0	1,694,569				0014
147145 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		42,798,360	4601.97423400		(2,127,747)	0	(818,364)		0		0	1,309,383				0014
147152 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/18/2022	02/19/2027		1,656,805	4533.26208800		0	0			0		0	0				0014
147156 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2029		2,616,900	4538.48073200		0	0			0		0	0				0014
147826 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/04/2022	09/01/2023		7,605,608	4473.88714500		(673,642)	0	(414,549)		0		0	259,093				0014
147844 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/04/2022	03/03/2023		69,051,191	4483.84354600		(4,762,450)	0	(2,014,883)		0		0	2,747,567				0014
147859 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		62,164,823	4548.34370900		(3,867,034)	0	(1,636,053)		0		0	2,230,981				0014
147863 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		47,920,183	4563.92764100		(2,886,210)	0	(1,221,089)		0		0	1,665,121				0014
147869 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/04/2022	03/03/2023		36,742,005	4460.90053500		(1,529,580)	0	(647,130)		0		0	882,450				0014
147873 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		68,807,866	4577.78002500		(4,025,016)	0	(1,702,891)		0		0	2,322,125				0014
147878 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		70,814,323	4602.45458400		(3,927,691)	0	(1,661,715)		0		0	2,265,975				0014
147904 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/04/2022	03/03/2023		45,298,460	4413.28296500		(3,522,830)	0	(1,490,428)		0		0	2,032,402				0014
147913 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/04/2027		2,419,217	4525.83358500		0	0			0		0	0				0014
147915 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029		3,298,567	4536.65576000		0	0			0		0	0				0014
148449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/18/2022	09/20/2023		11,109,955	4629.14806400		(931,248)	0	(599,987)		0		0	331,261				0014
148456 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/18/2022	03/20/2023		52,781,750	4550.15084000		(3,896,904)	0	(1,815,724)		0		0	2,081,180				0014
148484 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023		33,546,334	4597.90622400		(1,228,274)	0	(572,302)		0		0	655,972				0014
148495 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2023		3,639,522	4661.72884000		0	0			0		0	0				0014

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148497 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2023		2,815,500	4670.20876800		0	0			0		0	0				0014
148507 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		60,453,711	4713.50103200		(2,912,356)	0	(1,356,983)		0		0	1,555,373				0014
148514 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		63,870,234	4694.75592800		(3,515,626)	0	(1,638,071)		0		0	1,877,555				0014
148516 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		78,958,461	4742.95762400		(3,893,313)	0	(1,814,050)		0		0	2,079,262				0014
141924 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028		2,662,509	4236.90000000	0		0			0		0	0				0014
141928 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2026		669,047	4232.82000000	0		0			0		0	0				0014
142195 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/06/2021	10/06/2022		8,326,191	4247.08000000	(509,142)		0	(6,504)		0		0	252,713				0014
149329 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	10/06/2023		9,739,780	4637.99025000		(814,275)	0	(551,270)		0		0	263,005				0014
149331 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		53,441,343	4567.63619500		(4,018,716)	0	(2,069,914)		0		0	1,948,802				0014
149333 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		64,485,810	4573.46169000		(4,794,423)	0	(2,469,456)		0		0	2,324,967				0014
149345 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		58,759,840	4649.19312500		(3,896,556)	0	(2,006,993)		0		0	1,889,563				0014
149350 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		64,827,612	4711.48111000		(3,779,658)	0	(1,946,783)		0		0	1,832,875				0014
149354 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		49,790,506	4741.95293000		(2,591,190)	0	(1,334,640)		0		0	1,256,550				0014
149363 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		71,790,720	4726.26890500		(4,050,012)	0	(2,086,034)		0		0	1,963,979				0014
149365 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		71,711,502	4764.80679500		(3,716,076)	0	(1,914,034)		0		0	1,802,042				0014
149384 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2029		1,315,067	4689.52347500		0	0			0		0	0				0014
149386 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2027		3,167,976	4678.76871500		0	0			0		0	0				0014
149391 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		46,018,813	4608.41466000		(1,624,351)	0	(836,652)		0		0	787,699				0014
140820 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2021	10/20/2022		8,704,040	4352.02000000	(468,946)		0	(17,971)		0		0	232,761				0014
141923 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028		2,225,032	4316.88000000	0		0			0		0	0				0014
141927 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2026		1,074,629	4300.34000000	0		0			0		0	0				0014
149943 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		43,182,415	4545.51738500		(3,232,470)	0	(1,788,929)		0		0	1,443,541				0014

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149953 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		57,359,765	4625.78748500		(3,649,072)	0	(2,019,486)		0		0	1,629,586				0014
149969 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		66,180,111	4660.57119500		(3,907,698)	0	(2,162,616)		0		0	1,745,082				0014
149980 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	10/20/2023		7,445,339	4603.04429000		(507,224)	0	(356,352)		0		0	150,871				0014
149985 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		59,942,500	4757.34126000		(2,835,252)	0	(1,569,098)		0		0	1,266,154				0014
150019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023		32,406,519	4590.55783000		(2,273,871)	0	(1,258,416)		0		0	1,015,455				0014
150022 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2027		4,166,941	4670.82793000		0	0			0		0	0				0014
150024 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2029		2,515,134	4677.96305000		0	0			0		0	0				0014
140823 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2021	11/04/2022		12,346,880	4409.60000000	(662,180)		0	(43,580)		0		0	329,274				0014
141922 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2026		3,051,593	4369.68000000	0		0			0		0	0				0014
141926 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028		3,678,547	4384.39000000	0		0			0		0	0				0014
150390 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	11/06/2023		8,569,125	4284.56259400		(743,600)	0	(544,494)		0		0	199,106				0014
150394 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		57,232,619	4208.28080400		(4,291,616)	0	(2,558,463)		0		0	1,733,153				0014
150398 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023		54,912,719	4203.33279600		(4,616,931)	0	(2,752,401)		0		0	1,864,530				0014
150400 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/05/2023		86,082,769	4303.94229200		(6,354,431)	0	(3,788,218)		0		0	2,566,213				0014
150406 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		55,763,152	4313.83830800		(4,021,002)	0	(2,397,136)		0		0	1,623,866				0014
150408 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		54,412,405	4333.63034000		(3,775,217)	0	(2,250,610)		0		0	1,524,607				0014
150410 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		54,866,366	4351.77303600		(3,675,953)	0	(2,191,433)		0		0	1,484,519				0014
150416 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		60,893,976	4378.16241200		(3,871,109)	0	(2,307,776)		0		0	1,563,332				0014
150418 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		61,763,902	4405.78879000		(3,711,615)	0	(2,212,693)		0		0	1,498,921				0014
150419 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		47,968,257	4244.97853000		(3,335,195)	0	(1,988,289)		0		0	1,346,906				0014
150421 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		53,443,641	4275.49124600		(3,481,750)	0	(2,075,659)		0		0	1,406,091				0014

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150450 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		43,192,354	4246.62786600		(3,547,988)	0	(2,115,147)		0		0	1,432,841				0014
150454 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/06/2027		2,684,539	4322.49732200		0	0			0		0	0				0014
150455 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/04/2029		1,896,215	4328.26999800		0	0			0		0	0				0014
140822 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2021	11/18/2022		10,087,317	4385.79000000	(521,394)		0	(47,659)		0		0	259,267				0014
141921 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2021	05/20/2026		3,369,262	4327.56000000	0		0			0		0	0				0014
141925 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028		4,582,427	4344.20000000	0		0			0		0	0				0014
151047 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		55,654,695	4083.94364800		(4,095,328)	0	(2,598,958)		0		0	1,496,370				0014
151058 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	11/20/2023		6,916,838	4068.72834400		(658,648)	0	(499,085)		0		0	159,563				0014
151060 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		46,933,751	3977.43652000		(4,223,810)	0	(2,680,495)		0		0	1,543,315				0014
151062 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		50,567,946	3981.72801600		(4,515,231)	0	(2,865,435)		0		0	1,649,796				0014
151066 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		56,614,976	4073.01984000		(4,264,520)	0	(2,706,330)		0		0	1,558,190				0014
151068 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		66,641,471	4165.09193600		(4,177,920)	0	(2,651,372)		0		0	1,526,548				0014
151070 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		52,409,895	4192.79159200		(3,101,125)	0	(1,968,022)		0		0	1,133,103				0014
151096 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023		37,753,309	4019.57120800		(1,665,059)	0	(1,056,672)		0		0	608,387				0014
151100 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2027		5,349,149	4116.32493600		0	0			0		0	0				0014
151101 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2029		1,342,084	4115.15452800		0	0			0		0	0				0014
140920 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/04/2021	12/06/2022		11,177,484	4470.99000000	(528,725)		0	(65,370)		0		0	261,479				0014
142028 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2026		3,946,952	4401.20000000	0		0			0		0	0				0014
142029 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028		3,919,696	4413.89000000	0		0			0		0	0				0014
151615 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		65,431,349	4206.33145800		(5,505,238)	0	(3,755,628)		0		0	1,749,610				0014
151617 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		61,043,332	4201.79788500		(5,178,123)	0	(3,532,473)		0		0	1,645,650				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)
151638 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	12/06/2023		5,173,219	4311.01578000		(460,296)	0	(362,861)		0		0	97,435				0014
151648 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		51,618,438	4301.53649100		(3,579,240)	0	(2,441,728)		0		0	1,137,512				0014
151667 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		59,404,501	4310.60363700		(4,112,456)	0	(2,805,484)		0		0	1,306,972				0014
151670 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		58,451,253	4325.85292800		(3,926,948)	0	(2,678,932)		0		0	1,248,016				0014
151689 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		67,783,122	4399.21438200		(3,921,044)	0	(2,674,904)		0		0	1,246,140				0014
151692 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		59,750,599	4430.94939300		(3,231,546)	0	(2,204,534)		0		0	1,027,012				0014
151702 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		38,305,169	4243.83647100		(1,585,915)	0	(1,081,898)		0		0	504,017				0014
151706 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/04/2027		4,280,628	4352.64222300		0	0			0		0	0				0014
151708 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2029		1,953,500	4342.75079100		0	0			0		0	0				0014
152993 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023		35,348,391	3785.08520000		(1,729,669)	0	(1,236,149)		0		0	493,520				0014
152998 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	06/17/2022	12/20/2023		5,850,553	3844.25012400		(461,399)	0	(373,473)		0		0	87,925				0014
153004 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2027		4,183,227	3674.84000000		0	0			0		0	0				0014
153008 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2029		1,343,448	3877.69116800		0	0			0		0	0				0014
153009 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		49,453,792	3746.49938000		(4,575,780)	0	(3,270,191)		0		0	1,305,589				0014
153013 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		60,625,893	3861.52187200		(4,503,702)	0	(3,218,678)		0		0	1,285,024				0014
153016 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		47,316,799	3878.42613600		(3,398,310)	0	(2,428,684)		0		0	969,626				0014
153020 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		46,580,655	3947.51312800		(2,900,086)	0	(2,072,616)		0		0	827,470				0014
141082 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/18/2021	12/20/2022		9,226,395	4393.52000000	(493,395)		0	(73,561)		0		0	244,006				0014
142032 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/18/2021	06/19/2026		4,418,795	4335.19000000	0		0			0		0	0				0014
142033 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2028		6,158,364	4351.86000000	0		0			0		0	0				0014
141127 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2021	01/06/2023		6,935,548	4623.70000000	(300,870)		0	(54,255)		0		0	149,065				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)
142034 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026		4,959,571	4519.45000000	0		0			0		0	0				0014
142035 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028		3,750,662	4528.14000000	0		0			0		0	0				0014
153789 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	01/05/2024		5,991,404	3994.26910400		(589,455)	0	(496,949)		0		0	92,506				0014
153793 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	07/06/2023		63,896,963	3920.05906000		(5,730,265)	0	(4,380,120)		0		0	1,350,145				0014
153795 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	07/06/2023		66,712,907	3924.28864800		(5,935,210)	0	(4,536,777)		0		0	1,398,433				0014
153818 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		54,430,900	4111.54404400		(3,374,037)	0	(2,579,058)		0		0	794,979				0014
153822 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		75,249,541	4163.45262400		(3,970,268)	0	(3,034,808)		0		0	935,460				0014
153825 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		34,687,079	3961.97043200		(1,462,688)	0	(1,118,055)		0		0	344,633				0014
153848 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2029		4,579,270	4064.63406800		0	0			0		0	0				0014
153854 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2027		4,382,124	4066.94111600		0	0			0		0	0				0014
141142 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2021	01/20/2023		5,057,332	4597.57000000	(232,298)		0	(47,814)		0		0	115,091				0014
142026 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2026		4,354,125	4500.31000000	0		0			0		0	0				0014
142027 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2028		2,123,673	4502.47000000	0		0			0		0	0				0014
154440 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	01/19/2024		4,921,522	4101.26843000		(499,176)	0	(433,591)		0		0	65,585				0014
154444 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023		30,072,609	4079.88497000		(1,284,281)	0	(1,030,943)		0		0	253,338				0014
154460 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2027		2,701,988	4182.84237000		0	0			0		0	0				0014
154465 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2029		1,833,751	4186.40628000		0	0			0		0	0				0014
154474 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		50,055,354	4036.72210000		(4,464,372)	0	(3,583,729)		0		0	880,643				0014
154487 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		64,259,436	4041.47390000		(5,681,070)	0	(4,560,421)		0		0	1,120,649				0014
154508 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		51,302,564	4137.30352000		(3,784,852)	0	(3,038,251)		0		0	746,601				0014

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154518 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		49,016,434	4153.93500000		(3,499,408)	0	(2,809,114)		0		0	690,294				0014
154535 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		58,157,626	4276.29600000		(3,221,024)	0	(2,585,644)		0		0	635,380				0014
155009 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/05/2022	08/04/2023		42,729,096	4276.17800400		(1,706,513)	0	(1,443,973)		0		0	262,540				0014
155028 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/06/2027		1,414,170	4387.26909600		0	0			0		0	0				0014
155035 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2029		2,732,774	4382.70938700		0	0			0		0	0				0014
155061 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	08/05/2022	02/06/2024		8,098,578	4331.30903100		(935,495)	0	(840,244)		0		0	95,250				0014
155069 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023		70,590,662	4226.02120500		(6,134,176)	0	(5,190,456)		0		0	943,719				0014
155087 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		58,673,295	4483.02298500		(3,092,351)	0	(2,616,605)		0		0	475,746				0014
141170 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	02/06/2023		12,100,165	4653.91000000	(612,846)		0	(145,118)		0		0	303,632				0014
142036 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026		4,218,537	4605.11000000	0		0			0		0	0				0014
142037 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028		3,983,239	4618.42000000	0		0			0		0	0				0014
155751 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2027		1,644,288	4467.81200000		0	0			0		0	0				0014
155755 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2029		1,477,052	4471.61760000		0	0			0		0	0				0014
155768 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		35,000,020	4359.14003200		(1,449,026)	0	(1,281,831)		0		0	167,195				0014
155782 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	02/20/2024		5,965,661	4398.46489600		(591,003)	0	(545,872)		0		0	45,131				0014
155784 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		60,300,180	4313.04960000		(5,196,457)	0	(4,596,865)		0		0	599,591				0014
155790 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		56,436,331	4436.09836800		(3,872,702)	0	(3,425,852)		0		0	446,850				0014
155800 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		50,076,603	4573.94681600		(2,583,688)	0	(2,285,570)		0		0	298,118				0014
141372 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/20/2021	02/17/2023		10,747,065	4672.64000000	(556,876)		0	(143,809)		0		0	277,418				0014
142038 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/20/2026		1,876,286	4606.01000000	0		0			0		0	0				0014
142039 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2028		2,228,637	4630.44000000	0		0			0		0	0				0014
141410 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	03/06/2023		8,045,626	4732.72000000	(452,132)		0	(130,122)		0		0	224,007				0014
142040 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026		1,597,923	4705.51000000	0		0			0		0	0				0014
142041 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028		2,196,401	4716.85000000	0		0			0		0	0				0014

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156459 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	03/06/2024		4,851,158	4042.63173600		(510,252)	0	(487,864)		0		0	22,388				0014
156461 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		60,193,942	3986.35380000		(5,479,941)	0	(5,119,616)		0		0	360,325				0014
156493 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/06/2022	09/06/2023		52,934,675	4168.08463500		(3,408,807)	0	(3,184,666)		0		0	224,141				0014
156499 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		35,837,571	4033.25208000		(1,636,652)	0	(1,529,036)		0		0	107,615				0014
156503 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/06/2022	09/06/2027		1,651,422	4125.87618300		0	0			0		0	0				0014
156506 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2029		1,044,140	4131.73846800		0	0			0		0	0				0014
156623 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023		52,781,811	4233.74222700		(3,093,921)	0	(2,890,485)		0		0	203,436				0014
141587 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2021	03/20/2023		7,704,467	4532.03920000	(535,381)		0	(168,655)		0		0	266,710				0014
142220 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026		1,218,385	4518.96601000	0		0			0		0	0				0014
142222 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028		1,947,129	4529.86033500	0		0			0		0	0				0014
156930 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		55,376,776	3931.12063500		(5,399,168)	0	(5,251,245)		0		0	147,922				0014
156971 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		35,743,020	3974.30705100		(1,732,533)	0	(1,685,066)		0		0	47,467				0014
156982 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2027		1,254,640	4094.22647400		0	0			0		0	0				0014
156986 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2029		964,383	4094.22647400		0	0			0		0	0				0014
156999 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	03/20/2024		7,584,884	3992.04432900		(819,888)	0	(804,899)		0		0	14,989				0014
157048 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2022	09/20/2023		50,001,310	4098.46799700		(2,226,012)	0	(2,165,025)		0		0	60,987				0014
141615 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	04/06/2023		6,816,960	4544.63732500	(446,460)		0	(154,261)		0		0	222,006				0014
141626 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		37,386,888	4450.82100000	(2,519,244)		0	(48,314)		0		0	1,877,354				0014
141630 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		50,777,776	4533.72845000	(2,846,816)		0	(54,596)		0		0	2,121,463				0014

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141635 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		56,757,735	4614.45412500	(2,623,959)		0	(50,323)		0		0	1,955,389				0014
142233 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2026		1,870,404	4527.18312500	0		0			0		0	0				0014
142234 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2028		2,368,393	4546.81910000	0		0			0		0	0				0014
142237 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		47,879,782	4507.55000000	(1,242,186)		0	(23,823)		0		0	925,684				0014
142833 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		59,278,978	4640.63542500	(2,313,188)		0	(44,363)		0		0	1,723,800				0014
142854 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		81,147,710	4527.18312500	(4,286,166)		0	(82,200)		0		0	3,194,074				0014
141919 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		67,012,260	4786.58768800	(2,373,840)		0	(136,577)		0		0	1,768,999				0014
141920 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		61,262,006	4823.78444600	(1,938,528)		0	(111,532)		0		0	1,444,602				0014
142244 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/20/2021	10/20/2026		2,221,902	4704.02903000	0		0			0		0	0				0014
142245 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	10/20/2021	10/20/2028		2,219,393	4718.99845700	0		0			0		0	0				0014
142247 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	10/20/2021	10/20/2022		36,917,641	4681.35000000	(829,934)		0	(47,750)		0		0	618,471				0014
142669 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		57,733,231	4711.28693400	(2,626,039)		0	(151,087)		0		0	1,956,939				0014
142674 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		39,613,264	4626.00656200	(2,235,149)		0	(128,598)		0		0	1,665,645				0014
142679 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	10/20/2021	04/20/2023		7,397,784	4696.31750700	(489,470)		0	(181,650)		0		0	243,393				0014
143686 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	05/05/2023		8,723,595	4846.44170100	(574,218)		0	(229,267)		0		0	286,057				0014
143688 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		61,804,040	4791.01084700	(3,420,177)		0	(338,259)		0		0	2,555,737				0014
143696 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		57,498,425	4872.74786900	(2,601,428)		0	(257,284)		0		0	1,943,924				0014
143704 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		73,291,615	4952.13612600	(2,679,392)		0	(264,995)		0		0	2,002,183				0014
143706 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		49,314,482	4981.26081200	(1,658,844)		0	(164,061)		0		0	1,239,576				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)
143708 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		64,976,235	4998.17192000	(2,080,520)		0	(205,766)		0		0	1,554,674				0014
143734 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2028		3,354,930	4885.43120000	0		0			0		0	0				0014
143736 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2026		1,366,674	4872.75000000	0		0			0		0	0				0014
143740 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022		53,513,866	4850.19972500	(1,129,881)		0	(111,746)		0		0	844,307				0014
143710 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	05/19/2023		7,774,560	4859.10002800	(536,176)		0	(227,826)		0		0	267,106				0014
143720 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		62,663,082	4973.26045600	(2,402,694)		0	(330,040)		0		0	1,795,420				0014
143722 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		54,979,756	4998.15964400	(1,973,070)		0	(271,026)		0		0	1,474,382				0014
143816 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		45,911,439	4791.45000000	(2,826,532)		0	(388,260)		0		0	2,112,134				0014
143824 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		54,701,274	4798.03000000	(3,320,217)		0	(456,074)		0		0	2,481,041				0014
143908 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/18/2022		41,418,383	4847.82492400	(914,343)		0	(125,597)		0		0	683,245				0014
143910 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026		1,189,404	4871.78000000	0		0			0		0	0				0014
143912 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028		2,401,016	4897.15000000	0		0			0		0	0				0014
144157 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	06/06/2023		9,453,330	4726.66509800	(760,560)		0	(347,605)		0		0	378,194				0014
144161 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		43,530,960	4680.74839800	(3,112,617)		0	(579,885)		0		0	2,319,539				0014
144188 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		58,735,295	4884.62000000	(2,750,698)		0	(512,459)		0		0	2,049,835				0014
144196 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		52,457,155	4859.82000000	(2,598,572)		0	(484,118)		0		0	1,936,470				0014
144212 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		53,239,232	4833.19000000	(2,797,513)		0	(521,180)		0		0	2,084,722				0014
144236 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2021	12/04/2026		755,616	4758.35000000	0		0			0		0	0				0014
144238 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028		782,197	4772.12000000	0		0			0		0	0				0014
144244 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2021	12/06/2022		35,486,803	4732.63426900	(1,122,412)		0	(209,107)		0		0	836,427				0014
144702 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026		1,098,660	4734.30000000	0		0			0		0	0				0014
144704 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028		1,756,967	4757.14000000	0		0			0		0	0				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)
144705 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	06/20/2023		9,415,603	4707.80141200	(751,080)		0	(362,496)		0		0	373,480				0014
144709 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		76,413,839	4659.38040000	(5,270,304)		0	(1,184,014)		0		0	3,927,459				0014
144715 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		50,270,695	4742.51836400	(2,911,608)		0	(654,115)		0		0	2,169,746				0014
144717 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL O2RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022		36,041,093	4708.25821400	0		0			0		0	0				0014
144720 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		49,044,638	4808.29785200	(2,445,756)		0	(549,458)		0		0	1,822,591				0014
144724 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		50,272,339	4833.87876400	(2,359,240)		0	(530,021)		0		0	1,758,119				0014
144726 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		56,364,433	4859.00287400	(2,487,272)		0	(558,784)		0		0	1,853,529				0014
145251 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/06/2022	01/06/2023		37,159,612	175.5295787		(1,587,420)	0	(426,211)		0		0	1,161,208				0014
145264 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/06/2022	01/06/2023		1,140,544	82.053541		(25,969)	0	(6,972)		0		0	18,996				0014
145275 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/06/2022	01/06/2023		47,472,714	4795.223678		(2,946,062)	0	(790,998)		0		0	2,155,065				0014
145279 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/06/2022	01/06/2023		66,010,910	4889.697059		(3,300,735)	0	(886,225)		0		0	2,414,510				0014
145283 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/06/2022	01/06/2023		48,662,715	4915.425795		(2,150,178)	0	(577,308)		0		0	1,572,870				0014
145301 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		49,114,830	4831.504454		(2,899,811)	0	(778,579)		0		0	2,121,231				0014
145303 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		45,851,203	4844.019099		(2,618,774)	0	(703,123)		0		0	1,915,651				0014
145304 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		51,619,210	4868.704217		(2,801,934)	0	(752,300)		0		0	2,049,634				0014
145321 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/06/2022	01/06/2023		20,207,710	117.561279		(772,884)	0	(207,514)		0		0	565,370				0014
145778 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2022	01/20/2023		18,857,305	111.6019967		(772,937)	0	(237,175)		0		0	535,762				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)
145779 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023		978,662	80.50794588		(29,236)	0	(8,971)		0		0	20,265				0014
145785 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		57,768,942	4696.661967		(2,729,117)	0	(837,428)		0		0	1,891,689				0014
145874 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		30,273,100	180.6270895		(1,252,043)	0	(384,189)		0		0	867,855				0014
145880 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		49,415,494	4618.270505		(2,861,647)	0	(878,095)		0		0	1,983,553				0014
145882 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		57,089,093	4641.389676		(3,134,640)	0	(961,862)		0		0	2,172,778				0014
145885 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		52,756,937	4668.755473		(2,706,620)	0	(830,525)		0		0	1,876,096				0014
145887 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		38,898,167	4686.5262		(1,860,528)	0	(570,902)		0		0	1,289,626				0014
146416 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023		29,333,625	111.259079		(1,168,283)	0	(410,650)		0		0	757,633				0014
146419 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2023		1,754,133	79.477936		(62,150)	0	(21,846)		0		0	40,305				0014
146422 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		46,337,349	177.742036		(2,004,608)	0	(704,617)		0		0	1,299,991				0014
146430 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		85,707,643	4632.845582		(5,309,646)	0	(1,866,333)		0		0	3,443,313				0014
146435 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		64,765,642	4659.398709		(3,796,461)	0	(1,334,451)		0		0	2,462,010				0014
146437 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		56,359,771	4699.003373		(3,077,730)	0	(1,081,818)		0		0	1,995,912				0014
146439 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		43,541,683	4681.901359		(2,419,173)	0	(850,336)		0		0	1,568,837				0014
146446 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		54,790,352	4723.306235		(2,701,258)	0	(949,489)		0		0	1,751,770				0014
147079 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/17/2023		25,246,700	107.225013		(1,395,369)	0	(536,680)		0		0	858,688				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)
147087 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		41,405,463	186.259392		(1,913,095)	0	(735,806)		0		0	1,177,289				0014
147089 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2022	02/17/2023		1,453,373	78.54543		(49,229)	0	(18,934)		0		0	30,295				0014
147112 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		64,283,675	4447.154462		(4,592,407)	0	(1,766,310)		0		0	2,826,096				0014
147128 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		58,724,397	4479.3361		(3,923,051)	0	(1,508,866)		0		0	2,414,185				0014
147134 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		53,774,550	4501.515337		(3,439,084)	0	(1,322,725)		0		0	2,116,359				0014
147136 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		48,143,138	4525.869009		(2,910,600)	0	(1,119,461)		0		0	1,791,138				0014
147138 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		55,791,239	4548.91802		(3,090,539)	0	(1,188,669)		0		0	1,901,870				0014
147141 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		46,979,277	4561.094856		(2,419,290)	0	(930,496)		0		0	1,488,794				0014
147823 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/04/2022	03/03/2023		1,822,255	72.025902		(82,543)	0	(34,922)		0		0	47,621				0014
147828 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023		44,973,598	4506.35367		(2,972,919)	0	(1,257,773)		0		0	1,715,146				0014
147830 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/04/2022	03/03/2023		82,040,744	4458.7361		(5,928,196)	0	(2,508,083)		0		0	3,420,113				0014
147843 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		60,355,397	4521.071828		(3,888,754)	0	(1,645,242)		0		0	2,243,512				0014
147851 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		51,556,762	4529.729568		(3,304,661)	0	(1,398,126)		0		0	1,906,535				0014
147900 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023		47,229,154	193.212992		(2,847,849)	0	(1,204,859)		0		0	1,642,990				0014
147902 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023		29,470,047	110.425602		(1,583,165)	0	(669,801)		0		0	913,364				0014
147906 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/04/2022	03/03/2023		56,691,696	4422.806479		(4,287,891)	0	(1,814,108)		0		0	2,473,783				0014
148443 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/18/2022	03/20/2023		45,723,831	188.55188		(2,780,740)	0	(1,295,658)		0		0	1,485,082				0014
148462 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/18/2022	03/20/2023		65,208,058	4624.684944		(4,133,455)	0	(1,925,942)		0		0	2,207,513				0014
148481 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2022	03/20/2023		32,880,052	111.640067		(1,582,779)	0	(737,480)		0		0	845,299				0014
148487 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023		1,256,128	76.919979		(51,636)	0	(24,059)		0		0	27,577				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)
148491 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		49,652,639	4555.952896		(3,407,067)	0	(1,587,489)		0		0	1,819,578				0014
148499 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		84,697,006	4596.567288		(5,326,533)	0	(2,481,845)		0		0	2,844,688				0014
148503 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		55,523,470	4643.430048		(3,113,119)	0	(1,450,527)		0		0	1,662,592				0014
148505 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		59,612,310	4659.050968		(3,186,513)	0	(1,484,724)		0		0	1,701,789				0014
148510 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL 02RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		58,822,516	4674.225576		(3,273,494)	0	(1,525,252)		0		0	1,748,242				0014
149310 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		52,944,582	189.020286		(3,165,832)	0	(1,630,620)		0		0	1,535,212				0014
149326 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		42,615,594	116.87346		(2,160,269)	0	(1,112,686)		0		0	1,047,582				0014
149328 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		1,375,374	76.36408		(52,665)	0	(27,126)		0		0	25,539				0014
149337 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		41,725,780	4636.19779		(2,614,232)	0	(1,346,509)		0		0	1,267,724				0014
149340 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		49,419,198	4662.18846		(3,058,964)	0	(1,575,576)		0		0	1,483,388				0014
149341 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	04/06/2022	04/06/2023		82,437,540	4612.89581		(5,835,177)	0	(3,005,516)		0		0	2,829,661				0014
149344 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		55,602,692	4672.495105		(3,366,582)	0	(1,734,021)		0		0	1,632,562				0014
149347 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		51,974,125	4682.353635		(2,983,417)	0	(1,536,664)		0		0	1,446,753				0014
149351 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		53,526,978	4695.34897		(2,925,861)	0	(1,507,019)		0		0	1,418,842				0014
149947 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		52,826,288	4553.99034		(3,874,789)	0	(2,144,404)		0		0	1,730,385				0014
149950 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		62,165,179	4604.82807		(4,080,689)	0	(2,258,354)		0		0	1,822,335				0014
149957 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		68,725,654	4643.625285		(4,193,802)	0	(2,320,954)		0		0	1,872,849				0014
149971 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2022	04/20/2023		41,277,271	192.868676		(2,330,970)	0	(1,290,016)		0		0	1,040,954				0014

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149972 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		55,315,731	4687.77384		(3,069,871)	0	(1,698,942)		0		0	1,370,929				0014
149975 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023		31,762,345	119.302608		(1,472,448)	0	(814,889)		0		0	657,559				0014
149977 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023		1,653,619	76.33068		(57,067)	0	(31,583)		0		0	25,485				0014
149981 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		56,964,881	4707.841365		(2,961,361)	0	(1,638,890)		0		0	1,322,471				0014
149983 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		75,173,751	4727.90889		(3,750,565)	0	(2,075,655)		0		0	1,674,910				0014
150385 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		50,387,944	185.383856		(3,042,326)	0	(1,813,694)		0		0	1,228,632				0014
150387 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		38,215,117	105.799834		(2,330,581)	0	(1,389,385)		0		0	941,196				0014
150389 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023		1,336,523	70.942942		(62,884)	0	(37,489)		0		0	25,396				0014
150414 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		55,598,586	4365.792392		(3,573,616)	0	(2,130,425)		0		0	1,443,191				0014
150423 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/06/2022	05/05/2023		53,613,728	4289.098268		(3,351,170)	0	(1,997,813)		0		0	1,353,357				0014
151001 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		42,039,200	182.541033		(2,439,075)	0	(1,547,875)		0		0	891,201				0014
151039 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023		32,537,243	100.847952		(1,856,449)	0	(1,178,131)		0		0	678,318				0014
151041 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		62,622,761	4049.61168		(4,912,720)	0	(3,117,688)		0		0	1,795,032				0014
151043 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		41,697,933	4063.656576		(3,168,602)	0	(2,010,843)		0		0	1,157,758				0014
151051 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		48,487,235	4110.08276		(3,391,643)	0	(2,152,389)		0		0	1,239,254				0014
151053 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		60,954,241	4128.809288		(4,027,829)	0	(2,556,122)		0		0	1,471,707				0014
151055 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		53,352,973	4141.683776		(3,257,868)	0	(2,067,493)		0		0	1,190,375				0014
151056 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		1,503,294	71.585451		(50,615)	0	(32,121)		0		0	18,494				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)
151064 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		44,219,575	4019.961344		(3,631,783)	0	(2,304,785)		0		0	1,326,998				0014
151632 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		48,856,477	182.232292		(2,635,600)	0	(1,797,985)		0		0	837,615				0014
151635 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		1,514,821	73.534984		(49,735)	0	(33,929)		0		0	15,806				0014
151643 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		51,719,454	4274.335053		(3,751,084)	0	(2,558,959)		0		0	1,192,125				0014
151645 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		48,868,373	4286.699343		(3,471,290)	0	(2,368,085)		0		0	1,103,204				0014
151655 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		32,301,502	104.194431		(1,777,573)	0	(1,212,645)		0		0	564,927				0014
151657 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		42,990,173	4245.485043		(3,344,201)	0	(2,281,386)		0		0	1,062,814				0014
151676 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		50,719,387	4339.86579		(3,296,895)	0	(2,249,115)		0		0	1,047,780				0014
151683 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		71,014,353	4363.770084		(4,392,609)	0	(2,996,602)		0		0	1,396,007				0014
151686 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		54,088,415	4375.310088		(3,095,072)	0	(2,111,433)		0		0	983,639				0014
153012 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2023		29,268,157	92.972196		(1,782,896)	0	(1,274,189)		0		0	508,707				0014
153017 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023		1,822,118	64.381856		(67,056)	0	(47,923)		0		0	19,133				0014
153021 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023		58,071,712	3752.746608		(5,412,643)	0	(3,868,275)		0		0	1,544,368				0014
153025 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023		69,535,611	3802.724432		(5,857,179)	0	(4,185,973)		0		0	1,671,206				0014
153047 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		44,003,356	181.083771		(2,663,660)	0	(1,903,649)		0		0	760,012				0014
153051 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		52,349,051	3821.098632		(4,201,453)	0	(3,002,669)		0		0	1,198,784				0014
153053 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		52,893,442	3832.85812		(4,154,062)	0	(2,968,800)		0		0	1,185,262				0014
153055 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		62,685,237	3845.72006		(4,788,252)	0	(3,422,039)		0		0	1,366,213				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)
153059 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		63,913,552	3897.16782		(4,317,824)	0	(3,085,836)		0		0	1,231,988				0014
153062 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		50,114,234	3915.174536		(3,290,674)	0	(2,351,759)		0		0	938,915				0014
153799 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2022	07/06/2023		2,058,036	64.718115		(71,862)	0	(54,930)		0		0	16,932				0014
153830 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023		42,934,203	3965.431004		(3,504,527)	0	(2,678,803)		0		0	825,724				0014
153833 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		56,187,080	3992.731072		(4,398,549)	0	(3,362,178)		0		0	1,036,370				0014
153836 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		54,225,214	4000.036724		(4,201,432)	0	(3,211,505)		0		0	989,926				0014
153840 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		50,695,197	4009.264916		(3,785,544)	0	(2,893,608)		0		0	891,936				0014
153842 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		64,090,232	4018.493108		(4,769,023)	0	(3,645,363)		0		0	1,123,660				0014
153846 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		66,162,522	4032.335396		(4,783,753)	0	(3,656,622)		0		0	1,127,131				0014
153849 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		65,711,990	4069.632672		(4,320,155)	0	(3,302,256)		0		0	1,017,900				0014
153852 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023		58,337,591	4088.858072		(3,675,720)	0	(2,809,660)		0		0	866,060				0014
153902 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/06/2022	07/06/2023		50,345,366	172.306178		(2,922,542)	0	(2,233,943)		0		0	688,599				0014
153908 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023		32,852,903	99.113882		(1,939,845)	0	(1,482,785)		0		0	457,059				0014
154481 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023		36,524,396	167.348556		(2,159,016)	0	(1,733,128)		0		0	425,888				0014
154488 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/20/2022	07/20/2023		23,571,104	99.437868		(1,332,005)	0	(1,069,253)		0		0	262,752				0014
154496 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2022	07/20/2023		1,815,489	66.319722		(82,037)	0	(65,854)		0		0	16,183				0014
154541 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		37,957,661	4081.4689		(3,018,803)	0	(2,423,313)		0		0	595,490				0014
154548 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		37,382,802	4108.0003		(2,902,842)	0	(2,330,226)		0		0	572,615				0014
154554 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		56,799,697	4115.9201		(4,360,735)	0	(3,500,535)		0		0	860,200				0014
154560 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		46,568,068	4121.0679		(3,534,272)	0	(2,837,100)		0		0	697,171				0014

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154568 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		48,216,534	4192.7421		(3,113,320)	0	(2,499,186)		0		0	614,134				0014
154575 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/20/2022	07/20/2023		53,971,219	4216.5015		(3,291,241)	0	(2,642,010)		0		0	649,231				0014
155014 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023		67,690,188	4310.1686		(5,011,263)	0	(4,240,300)		0		0	770,964				0014
155021 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023		2,305,869	68.54		(91,179)	0	(77,152)		0		0	14,028				0014
155026 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023		64,771,331	4272.861852		(5,133,690)	0	(4,343,891)		0		0	789,798				0014
155056 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		27,228,595	104.36445		(1,478,898)	0	(1,251,376)		0		0	227,523				0014
155100 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		64,617,649	4296.904		(4,921,334)	0	(4,164,206)		0		0	757,128				0014
155109 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		53,993,163	4320.946056		(3,929,136)	0	(3,324,653)		0		0	604,482				0014
155117 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		54,735,767	4332.9671		(3,895,653)	0	(3,296,321)		0		0	599,331				0014
155123 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		52,008,914	4351.205943		(3,579,616)	0	(3,028,906)		0		0	550,710				0014
155130 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		54,600,488	4390.170729		(3,358,373)	0	(2,841,700)		0		0	516,673				0014
155138 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023		66,850,324	4417.114464		(3,947,219)	0	(3,339,954)		0		0	607,264				0014
155147 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/05/2022	08/04/2023		44,125,547	175.240458		(2,432,666)	0	(2,058,410)		0		0	374,256				0014
155159 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/05/2022	08/04/2023		59,239,739	4231.409952		(5,031,443)	0	(4,257,375)		0		0	774,068				0014
155781 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023		33,401,601	172.532016		(1,762,640)	0	(1,559,258)		0		0	203,382				0014
155795 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/19/2022	08/18/2023		21,975,762	106.729798		(1,187,418)	0	(1,050,408)		0		0	137,010				0014
155806 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023		1,301,878	68.461427		(60,175)	0	(53,232)		0		0	6,943				0014
155825 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		48,758,604	4317.27808		(4,169,614)	0	(3,688,504)		0		0	481,109				0014
155846 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		52,147,635	4363.368512		(4,054,308)	0	(3,586,503)		0		0	467,805				0014
155855 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		48,091,927	4387.048		(3,611,544)	0	(3,194,827)		0		0	416,717				0014
155866 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		52,457,764	4393.813568		(3,893,488)	0	(3,444,240)		0		0	449,249				0014
155879 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		54,885,786	4411.996032		(3,940,344)	0	(3,485,689)		0		0	454,655				0014
155885 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		48,908,820	4474.154688		(3,057,436)	0	(2,704,655)		0		0	352,781				0014
155891 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023		53,281,040	4504.176896		(3,025,814)	0	(2,676,681)		0		0	349,132				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)
156454 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/06/2022	09/06/2023		37,460,768	168.003963		(2,035,720)	0	(1,901,864)		0		0	133,856				0014
156466 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2023		25,927,393	99.899088		(1,631,043)	0	(1,523,796)		0		0	107,247				0014
156486 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023		1,940,995	63.342032		(111,864)	0	(104,509)		0		0	7,355				0014
156522 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		51,095,363	3991.83		(4,587,832)	0	(4,286,167)		0		0	301,666				0014
156529 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		31,037,985	4030.907166		(2,590,012)	0	(2,419,710)		0		0	170,302				0014
156537 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		56,777,403	4055.528763		(4,540,176)	0	(4,241,644)		0		0	298,532				0014
156546 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		51,594,557	4062.56		(4,074,502)	0	(3,806,589)		0		0	267,912				0014
156555 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		77,441,176	4075.851351		(5,971,630)	0	(5,578,975)		0		0	392,655				0014
156563 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		49,154,087	4096.173939		(3,632,492)	0	(3,393,643)		0		0	238,849				0014
156573 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		68,595,378	4107.50769		(4,882,759)	0	(4,561,700)		0		0	321,058				0014
156584 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/06/2022	09/06/2023		47,730,724	4150.49778		(3,064,243)	0	(2,862,759)		0		0	201,484				0014
156939 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023		65,350,393	3994.74348		(5,782,974)	0	(5,624,536)		0		0	158,438				0014
156949 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023		40,869,977	4008.239235		(3,569,060)	0	(3,471,278)		0		0	97,782				0014
156963 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/20/2023		66,804,937	4168.26033		(4,057,282)	0	(3,946,123)		0		0	111,158				0014
156995 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		31,391,388	164.095074		(1,816,319)	0	(1,766,557)		0		0	49,762				0014
157005 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		64,780,241	3950.014692		(4,221,462)	0	(4,105,806)		0		0	115,657				0014
157019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		52,669,575	4020.578211		(2,882,759)	0	(2,803,780)		0		0	78,980				0014

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157034 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		58,948,147	4037.544303		(3,103,025)	0	(3,018,011)		0		0	85,014				0014
157043 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2022	09/20/2023		48,482,690	4074.175638		(2,304,445)	0	(2,241,309)		0		0	63,135				0014
157070 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/20/2022	09/20/2023		21,881,157	94.402608		(1,214,818)	0	(1,181,535)		0		0	33,283				0014
157078 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		1,179,714	62.374302		(66,012)	0	(64,203)		0		0	1,809				0014
141628 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	10/06/2022		54,353,196	4455.18455	(3,607,841)		0	(69,191)		0		0	2,688,583				0014
141631 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	10/06/2022		64,564,844	4546.8191	(3,506,595)		0	(67,250)		0		0	2,613,134				0014
141633 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	10/06/2022		55,148,533	4557.727975	(2,912,474)		0	(55,856)		0		0	2,170,392				0014
142835 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		39,159,646	173.28	(1,613,937)		0	(30,952)		0		0	1,202,715				0014
141917 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2021	10/20/2022		57,193,191	4726.70998	(2,395,377)		0	(137,816)		0		0	1,785,048				0014
141918 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2021	10/20/2022		64,536,216	4745.308359	(2,496,178)		0	(143,616)		0		0	1,860,165				0014
142685 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2022		1,941,893	84.03	(19,615)		0	(1,129)		0		0	14,617				0014
143633 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		35,471,690	178.518824	(1,463,437)		0	(144,736)		0		0	1,093,557				0014
143674 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/05/2021	11/04/2022		24,993,222	116.41344	(809,570)		0	(80,067)		0		0	604,954				0014
143676 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/05/2021	11/04/2022		1,240,514	85.160481	(30,152)		0	(2,982)		0		0	22,531				0014
143690 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		69,173,196	4803.694178	(3,697,993)		0	(365,736)		0		0	2,763,335				0014
143692 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		67,738,383	4838.4559	(3,340,580)		0	(330,387)		0		0	2,496,258				0014
143694 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		51,001,083	4857.24602	(2,371,366)		0	(234,531)		0		0	1,772,010				0014

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143698 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		56,177,057	4884.961447	(2,445,768)		0	(241,889)		0		0	1,827,607				0014
143700 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		56,312,111	4896.705272	(2,377,926)		0	(235,180)		0		0	1,776,912				0014
143702 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		75,640,755	4911.737368	(2,974,024)		0	(294,134)		0		0	2,222,347				0014
143643 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		35,071,942	181.344066	(1,474,139)		0	(202,492)		0		0	1,101,555				0014
143712 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		54,690,268	4883.059624	(2,625,599)		0	(360,659)		0		0	1,961,986				0014
143714 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		78,429,623	4901.851464	(3,596,521)		0	(494,028)		0		0	2,687,510				0014
143716 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		54,018,553	4910.777588	(2,384,323)		0	(327,517)		0		0	1,781,692				0014
143718 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		59,738,743	4937.086164	(2,419,922)		0	(332,407)		0		0	1,808,293				0014
143796 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2021	11/18/2022		1,460,596	83.931198	(31,803)		0	(4,369)		0		0	23,765				0014
143833 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		39,663,995	4834.67	(2,196,485)		0	(301,715)		0		0	1,641,330				0014
143838 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		65,485,467	4850.17	(3,530,614)		0	(484,974)		0		0	2,638,261				0014
144154 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2021	12/06/2022		34,956,066	174.78033	(1,526,926)		0	(284,468)		0		0	1,137,874				0014
144164 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2021	12/06/2022		58,693,022	4695.441742	(4,075,744)		0	(759,317)		0		0	3,037,267				0014
144166 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2021	12/06/2022		50,141,587	4730.338434	(3,226,404)		0	(601,084)		0		0	2,404,334				0014
144209 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022		1,358,664	81.03634	(37,236)		0	(6,937)		0		0	27,748				0014
144221 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2021	12/06/2022		19,970,724	116.05	(835,942)		0	(155,737)		0		0	622,949				0014
144228 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		84,201,558	4791.87	(4,824,415)		0	(898,795)		0		0	3,595,180				0014
144230 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		46,395,098	4776.714301	(2,738,645)		0	(510,213)		0		0	2,040,853				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)
144232 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		56,704,303	4752.84	(3,523,351)		0	(656,405)		0		0	2,625,620				0014
144668 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2021	12/20/2022		31,273,579	175.528045	(1,381,140)		0	(310,284)		0		0	1,029,233				0014
144672 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2021	12/20/2022		19,255,897	116.531016	(749,015)		0	(168,272)		0		0	558,170				0014
144675 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2022		1,320,006	79.975136	(40,175)		0	(9,026)		0		0	29,939				0014
144684 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		59,117,709	4716.48065	(3,637,756)		0	(817,249)		0		0	2,710,876				0014
144685 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		57,958,661	4754.395216	(3,295,999)		0	(740,471)		0		0	2,456,196				0014
144686 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		53,094,080	4766.72887	(2,853,801)		0	(641,128)		0		0	2,126,668				0014
144712 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		48,889,874	4700.949382	(3,081,528)		0	(692,289)		0		0	2,296,372				0014
144718 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		50,232,917	4784.087346	(2,571,020)		0	(577,599)		0		0	1,915,938				0014
142831 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		23,739,077	109.93000000	(799,242)		0	(15,328)		0		0	595,599				0014
142837 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2022		908,040	80.41000000	(38,366)		0	(736)		0		0	28,590				0014
142839 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/06/2021	10/06/2022		54,202,134	4579.55000000	(2,470,620)		0	(47,382)		0		0	1,841,120				0014
142846 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		55,175,497	4492.27000000	(3,167,437)		0	(60,745)		0		0	2,360,391				0014
142850 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		50,498,624	4509.73000000	(2,780,233)		0	(53,320)		0		0	2,071,845				0014
142652 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/20/2021	10/20/2022		18,713,268	115.29000000	(599,959)		0	(34,518)		0		0	447,093				0014
142653 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/20/2021	10/20/2022		30,563,038	175.46000000	(1,268,121)		0	(72,960)		0		0	945,011				0014
142670 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		60,848,037	4695.86000000	(2,882,615)		0	(165,849)		0		0	2,148,141				0014
142672 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		45,384,496	4672.28000000	(2,284,272)		0	(131,424)		0		0	1,702,252				0014
142673 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		55,932,932	4638.25000000	(3,065,595)		0	(176,377)		0		0	2,284,498				0014
143783 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2021	11/18/2022		19,158,630	115.90142400	(677,490)		0	(93,062)		0		0	506,256				0014
144224 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		49,315,115	4807.01930000	(2,742,974)		0	(511,020)		0		0	2,044,079				0014
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(203,628,550)	(848,921,233)	0	(566,500,052)	XXX	0	0	0	458,111,509	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(203,628,550)	(848,921,233)	0	(566,500,052)	XXX	0	0	0	458,111,509	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

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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										(203,628,550)	(848,921,233)	0	(566,500,052)	XXX	0	0	0	458,111,509	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										(203,628,550)	(848,921,233)	0	(566,500,052)	XXX	0	0	0	458,111,509	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
Interest Rate Swap /140377	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	06/04/2015	06/23/2030		81,000,000	2.434% [LIBOR]	0		753,265	(6,485,159)		(6,485,159)	(11,626,850)				1,126,017		0001
Interest Rate Swap /140456	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/06/2016	06/23/2030		187,000,000	1.618% [LIBOR]	0		602,021	(21,649,380)		(21,649,380)	(23,727,460)				2,599,569		0001
Interest Rate Swap /140458	LIABILITY HEDGE	Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	11/10/2016	12/25/2023		18,000,000	1.385% [LIBOR]	0		68,195	(507,176)		(507,176)	(744,355)				100,220		0001
Interest Rate Swap /140462	LIABILITY HEDGE	Exhibit 5	Interest	BANK OF AMERICA, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	07/14/2017	04/15/2024		280,000,000	2.005% [LIBOR]	0		2,294,379	(7,335,729)		(7,335,729)	(15,083,698)				1,737,354		0001
Interest Rate Swap /140467	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & COMPANY / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/25/2017	06/23/2030		74,000,000	2.4175% [LIBOR]	0		689,381	(5,826,684)		(5,826,684)	(9,727,073)				1,028,706		0001
Interest Rate Swap /140473	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & COMPANY / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/25/2017	10/25/2025		110,000,000	2.233% [LIBOR]	0		997,215	(4,078,764)		(4,078,764)	(8,607,247)				965,246		0001
Interest Rate Swap /140474	LIABILITY HEDGE	Exhibit 5	Interest	BANK OF AMERICA, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	07/23/2018	04/15/2024		271,000,000	2.9741% [LIBOR]	0		3,743,637	(4,975,928)		(4,975,928)	(17,822,523)				1,681,511		0001
Interest Rate Swap /140476	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	09/11/2018	04/15/2024		150,000,000	2.998% [LIBOR]	0		2,400,974	(2,465,816)		(2,465,816)	(9,913,441)				930,726		0001
Interest Rate Swap /140488	LIABILITY HEDGE	Exhibit 5	Interest	BANK OF AMERICA, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/05/2018	05/15/2024		74,000,000	3.1675% [LIBOR]	0		1,317,630	(1,125,540)		(1,125,540)	(5,002,214)				472,384		0001
Interest Rate Swap /145139	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/15/2021	05/15/2024		7,551,020	LIBOR [3.1675%]	(402,000)		(134,452)	114,851		114,851	471,993				48,202		0001

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Interest Rate Swap /145478	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTSO7KV3UQJZQ078	01/13/2022	01/18/2030		286,000,000	1.481% [SOFR]		0	896,103	(39,656,121)		(39,656,121)	(39,656,121)				3,863,647		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(402,000)	0	13,628,348	(93,991,446)	XXX	(93,991,446)	(141,438,989)	0	0	0	14,553,582	XXX	XXX
Currency Swap /154919	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2022	08/20/2027		22,972,500	5.214% [3.33%]		0	57,755	1,242,820		1,242,820	1,244,388	(1,568)			253,999		0002
Currency Swap /156715	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/09/2022	09/20/2032		19,669,000	6.78% [6.66%]		0	2,652	1,950,664		1,950,664	1,950,255	409			310,527		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	60,407	3,193,483	XXX	3,193,483	3,194,643	(1,160)	0	0	564,526	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(402,000)	0	13,688,755	(90,797,962)	XXX	(90,797,962)	(138,244,346)	(1,160)	0	0	15,118,108	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										(402,000)	0	13,628,348	(93,991,446)	XXX	(93,991,446)	(141,438,989)	0	0	0	14,553,582	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	60,407	3,193,483	XXX	3,193,483	3,194,643	(1,160)	0	0	564,526	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	13,688,755	(90,797,962)	XXX	(90,797,962)	(138,244,346)	(1,160)	0	0	15,118,108	XXX	XXX
REC 102991.06 USD PAY [101000.00] EUR /154778	Asset Hedge	Schedule D	Currency	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/28/2022	10/20/2022		102,991	1.01971347		0	0	3,877		3,877	3,877				126		0002
REC 204966.25 USD PAY [201000.00] EUR /154728	Asset Hedge	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/26/2022	10/19/2022		204,966	1.01973259		0	0	7,639		7,639	7,639				229		0002
REC 221068.68 USD PAY [183000.00] GBP /154756	Asset Hedge	Schedule D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/27/2022	10/13/2022		221,069	1.20802557		0	0	16,563		16,563	16,563				221		0002
REC 244306.48 USD PAY [202000.00] GBP /154819	Asset Hedge	Schedule D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	07/29/2022	10/13/2022		244,306	1.20943802		0	0	18,568		18,568	18,568				244		0002
REC 411857.38 USD PAY [403000.00] EUR /154816	Asset Hedge	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2022	10/20/2022		411,857	1.02197861		0	0	16,176		16,176	16,176				504		0002
REC 476604.16 USD PAY [403000.00] GBP /155661	Asset Hedge	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/19/2022	10/13/2022		476,604	1.18264060		0	0	26,351		26,351	26,351				477		0002
REC 925335.91 USD PAY [907000.00] EUR /155434	Asset Hedge	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/17/2022	10/20/2022		925,336	1.02021600		0	0	35,532		35,532	35,532				1,133		0002
REC 1486842.65 USD PAY [1234000.00] GBP /154732	Asset Hedge	Schedule D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	07/26/2022	10/13/2022		1,486,843	1.20489680		0	0	113,545		113,545	113,545				1,487		0002
REC 2398980.04 USD PAY [2018000.00] GBP /154029	Asset Hedge	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/13/2022	10/13/2022		2,398,980	1.18879090		0	0	144,060		144,060	144,060				2,399		0002
REC 3468890.45 USD PAY [3404000.00] EUR /154758	Asset Hedge	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	10/20/2022		3,468,890	1.01906300		0	0	129,435		129,435	129,435				4,249		0002
REC 5554068.20 USD PAY [5448000.00] EUR /154730	Asset Hedge	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/26/2022	10/20/2022		5,554,068	1.01946920		0	0	205,224		205,224	205,224				6,802		0002
REC 5696928.00 USD PAY [5000000.00] GBP /156887	Asset Hedge	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/16/2022	10/13/2022		5,696,928	1.13938560		0	0	109,794		109,794	109,794				5,697		0002

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1439999999. Subtotal - Forwards - Hedging Other										0	0	0	826,764	XXX	826,764	826,764	0	0	0	23,568	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	826,764	XXX	826,764	826,764	0	0	0	23,568	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										108,479,208	371,184,976	13,688,755	156,772,048	XXX	37,873,044	(591,784,841)	(1,160)	(218,292,318)	0	15,141,676	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										108,479,208	371,184,976	13,688,755	156,772,048	XXX	37,873,044	(591,784,841)	(1,160)	(218,292,318)	0	15,141,676	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	0		11,720,931	(4,521,508)	7,199,423	4,328,149		4,328,149	1,487	1,487
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	8,530,000		153,162,883	(106,509,474)	38,123,409	23,091,646		14,561,646	2,903	2,903
BNP Paribas London	ROMUWSFPU8MPRO8K5P83	Y	Y	0		28,792,803	(20,162,439)	8,630,364	1,874,777		1,874,777	126	126
Citibank N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	18,614,884		102,068,870	(76,309,035)	7,144,951	16,576,630		0	0	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	0				0			0	0	0
Goldman Sachs International	KD3XUN7C6T14HNAYLU02	Y	Y	4,080,000		22,739,514	(15,437,086)	3,222,428	4,286,598		206,598	0	0
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	10,160,000		21,290,939	(3,557,739)	7,573,200	6,338,716		0	0	0
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	10,385,000		66,728,557	(51,224,211)	5,119,346	9,116,389		0	0	0
Morgan Stanley Capital Services	4PQUHN3JPFGFNF3BB653	Y	Y	320,000		239,214		0	239,214		0	7,508	0
MORGAN STANLEYCBO	4PQUHN3JPFGFNF3BB653	Y	Y			343,262,060	(257,117,424)	86,144,636	52,038,117		52,038,117	0	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	0		25,300,394	(17,797,721)	7,502,673	3,131,906		3,131,906	5,382	5,382
Societe General	O2RNE8IBXP4R0TD8PU41	Y	Y	0		10,762,127	(7,004,390)	3,757,737	735,751		735,751	465	465
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	3,830,000		9,509,899	(1,178,131)	4,501,769	2,309,085		0	0	0
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	7,890,000		21,685,354	(5,680,895)	8,114,459	7,797,513		0	570,223	570,223
0299999999. Total NAIC 1 Designation				63,809,884	0	817,263,545	(566,500,052)	187,034,395	131,864,490	0	76,876,944	588,094	580,586
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						114,851	(94,106,297)	0		(93,991,446)	0	14,553,582	
0999999999 - Gross Totals				63,809,884	0	817,378,396	(660,606,349)	187,034,395	131,864,490	(93,991,446)	76,876,944	15,141,676	580,586
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						817,378,396	(660,606,349)						

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		Cash Collateral	(91,110,292)		(91,110,292)		V
Bank Of America NA B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	(4,720,000)	(4,720,000)	(4,720,000)		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	(3,550,000)	(3,550,000)	(3,550,000)		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	(12,200,000)	(12,200,000)	(12,200,000)		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	(3,190,000)	(3,190,000)	(3,190,000)		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	(29,638,719)		(29,638,719)		I
0199999999 - Total				(144,409,010)	(23,660,000)	(144,409,010)	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 W22LRQWP2IHZNBB6K528	Cash		Cash Collateral	4,080,000	4,080,000	XXX		V
Barclays Bank Plc G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	8,530,000	8,530,000	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	18,614,884	18,614,884	XXX		V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	320,000	320,000	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	10,385,000	10,385,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	3,830,000	3,830,000	XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	10,160,000	10,160,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	7,890,000	7,890,000	XXX		V
0299999999 - Total				63,809,884	63,809,884	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					60,906,325	(3,520,753)	59,398,879	XXX
PNC Bank ..... Pittsburgh, PA					(51,833,806)	(68,270,152)	(62,445,985)	XXX
Wells Fargo Bank / Norwest Bank ..... Phoenix, AZ					360,821	623,377	295,136	XXX
Huntington Bank ..... Columbus, OH					35,084	33,751	32,357	XXX
FHLB ..... Cincinnati, OH		2.450			17,419,371	10,741,312	12,273,738	XXX
State Street Global Services . Kansas City, MO						4,616,910	7,287,955	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	237,987,201	155,323,851	227,941,486	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	237,987,201	155,323,851	227,941,486	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	237,987,201	155,323,851	227,941,486	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
	AMCOR FINANCE USA INC COMMERCIAL PAPER		09/16/2022	0.000	10/11/2022	6,978,199	0	10,177
	AMPHENOL CORP COMMERCIAL PAPER		09/22/2022	0.000	10/05/2022	14,994,329	0	12,745
	AMPHENOL CORP COMMERCIAL PAPER		09/26/2022	0.000	10/12/2022	14,185,241	0	6,699
	AVERY DENNISON CORP COMMERCIAL PAPER		09/27/2022	0.000	10/26/2022	4,987,843	0	1,940
	BECTON DICKINSON AND CO COMMERCIAL PAPER		09/27/2022	0.000	10/12/2022	9,989,608	0	2,830
	CINTAS CORP NO 2 COMMERCIAL PAPER		09/27/2022	0.000	10/25/2022	9,976,991	0	3,825
	DUPONT DE NEMOURS INC COMMERCIAL PAPER		09/27/2022	0.000	10/28/2022	18,950,391	0	7,327
	FISERV INC COMMERCIAL PAPER		09/16/2022	0.000	10/12/2022	8,940,689	0	12,666
	FISERV INC COMMERCIAL PAPER		09/21/2022	0.000	10/13/2022	9,988,322	0	9,711
	GENERAL MILLS INC COMMERCIAL PAPER		09/26/2022	0.000	10/13/2022	26,470,370	0	17,818
	HEWLETT PACKARD ENTERPRISE CO COMMERCIAL		09/22/2022	0.000	10/12/2022	27,970,029	0	24,474
	MARSH & MCLENNAN COS INC COMMERCIAL PAPE		09/28/2022	0.000	10/04/2022	22,816,722	0	6,275
	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		09/26/2022	0.000	10/26/2022	14,963,527	0	5,819
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		09/21/2022	0.000	10/19/2022	11,979,581	0	11,314
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		09/27/2022	0.000	10/03/2022	1,999,619	0	762
	RELX INC COMMERCIAL PAPER		09/22/2022	0.000	10/24/2022	14,966,429	0	13,096
	SPIRE INC COMMERCIAL PAPER		09/26/2022	0.000	11/01/2022	3,987,595	0	1,595
	TAMPA ELECTRIC CO COMMERCIAL PAPER		09/14/2022	0.000	10/14/2022	9,987,521	0	16,271
	VF CORP COMMERCIAL PAPER		09/22/2022	0.000	11/02/2022	14,952,625	0	13,270
	VW CREDIT INC COMMERCIAL PAPER		09/26/2022	0.000	10/27/2022	14,962,065	0	7,273
	WPP CP LLC COMMERCIAL PAPER		09/30/2022	0.000	10/04/2022	24,993,020	0	2,326
	XCEL ENERGY INC COMMERCIAL PAPER		09/28/2022	0.000	10/05/2022	14,994,332	0	4,248
	ROGERS COMMUNICATIONS INC COMMERCIAL PAP		09/21/2022	0.000	10/27/2022	6,980,264	0	6,806
	SUNCOR ENERGY INC COMMERCIAL PAPER		09/26/2022	0.000	10/26/2022	9,974,987	0	4,987
	SUNCOR ENERGY INC COMMERCIAL PAPER		09/29/2022	0.000	10/31/2022	27,914,816	0	5,661
	TRANSCANADA PIPELINES LTD COMMERCIAL PAP		08/04/2022	0.000	10/03/2022	16,797,281	0	78,481
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						365,702,396	0	288,396
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						365,702,396	0	288,396
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						365,702,396	0	288,396
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						365,702,396	0	288,396
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		09/30/2022	2.810		128,000,000	0	0
825252-40-6	INVESCO ADVISERS TREASURY PORT INSTL CL		09/28/2022	2.850		38,165,624	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						166,165,624	0	0
8609999999 - Total Cash Equivalents						531,868,020	0	288,396