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QUARTERLY STATEMENT

As of June 30, 2021

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0435, 0084 (Current Period) (Prior Period) NAIC Company Code..... 63312 Employer's ID Number..... 13-1935920

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... December 29, 1961 Commenced Business..... August 13, 1963

Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5420 .. Cincinnati .. OH .. US .. 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.massmutual.com	
Statutory Statement Contact	Robert Mayhew Earle II *(Name)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething	President	2. John Paul Gruber	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

Adrienne Susan Baglier	Executive Vice President	Michael Robert Fanning #	Chief Executive Officer
Michael Harrison Haney	Vice President	Brian Patrick Sponaugle	Vice President

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

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.

(Signature)	(Signature)	(Signature)
Mark Francis Muething	John Paul Gruber	Christopher Patrick Miliano
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of August 2021

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	29,414,165,522		29,414,165,522	27,578,284,997
2. Stocks:				
2.1 Preferred stocks	340,030,202		340,030,202	326,423,823
2.2 Common stocks	685,508,997		685,508,997	822,942,824
3. Mortgage loans on real estate:				
3.1 First liens	1,573,822,648		1,573,822,648	1,577,832,226
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)			0	66,050,992
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....93,934,363), cash equivalents ($.....768,026,170) and short-term investments ($.....2,006,140,345)	2,868,100,878		2,868,100,878	2,047,399,245
6. Contract loans (including $.....0 premium notes)	66,771,075		66,771,075	69,997,359
7. Derivatives	813,809,384		813,809,384	887,713,349
8. Other invested assets	1,017,821,291		1,017,821,291	1,408,756,597
9. Receivables for securities	13,549,937		13,549,937	4,618,011
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	36,793,579,934	0	36,793,579,934	34,790,019,423
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	258,087,254	387,547	257,699,707	257,292,198
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,097,388	12,497	1,084,891	1,367,520
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	8,447,300	2,559,687	5,887,613	6,441,432
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,238,285	825,367	4,412,918	4,067,250
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	50,506,725		50,506,725	71,034,392
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	8,660,273
18.2 Net deferred tax asset	70,263,330		70,263,330	38,970,658
19. Guaranty funds receivable or on deposit	2,092,651		2,092,651	2,135,155
20. Electronic data processing equipment and software	371,129		371,129	522,322
21. Furniture and equipment, including health care delivery assets ($.....0)	1,706,903	1,706,903	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	10,899,619		10,899,619	131,180
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	556,682,981	4,540,589	552,142,392	596,104,442
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	37,758,973,499	10,032,590	37,748,940,909	35,776,746,245
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	36,615,799		36,615,799	20,406,356
28. Total (Lines 26 and 27)	37,795,589,298	10,032,590	37,785,556,708	35,797,152,601

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Funds held as collateral	308,941,811		308,941,811	351,330,445
2502. Company-owned life insurance	209,611,848		209,611,848	206,620,087
2503. Accrued contractual fee income	33,438,733		33,438,733	35,546,150
2598. Summary of remaining write-ins for Line 25 from overflow page	4,690,589	4,540,589	150,000	2,607,760
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	556,682,981	4,540,589	552,142,392	596,104,442

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....31,911,159,316 less $.....0 included in Line 6.3 (including $.....613,785 Modco Reserve)	31,911,159,316	30,127,660,056
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	51,937,814	55,007,419
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	1,282,646,059	1,532,959,003
4.	Contract claims:		
	4.1 Life	250,859,064	216,450,014
	4.2 Accident and health	320,838	397,186
5.	Policyholders' dividends/refunds to members $.....0 and coupons $.....0 due and unpaid		
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....0 Modco)		
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $.....0 Modco)		
	6.3 Coupons and similar benefits (including $.....0 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 $.....0 discount; including $.....26,694 accident and health premiums	342,967	279,112
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $.....0 accident and health experience rating refunds of which $.....0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $.....294,639 assumed and $.....790,633 ceded	1,085,272	6,730,484
	9.4 Interest Maintenance Reserve	62,319,406	54,851,469
10.	Commissions to agents due or accrued - life and annuity contracts $.....7,361,704, accident and health $.....0 and deposit-type contract funds $.....0	7,361,704	3,668,117
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	36,306,319	24,056,093
13.	Transfers to Separate Accounts due or accrued (net) (including $.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	7,390,965	4,997,037
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	14,304,835	
15.2	Net deferred tax liability		
16.	Unearned investment income	347,482	346,657
17.	Amounts withheld or retained by reporting entity as agent or trustee	787,984	1,521,443
18.	Amounts held for agents' account, including $.....1,133,725 agents' credit balances	1,133,725	1,781,825
19.	Remittances and items not allocated	79,247,122	36,653,392
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 $.....0 and interest thereon $.....0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	474,711,593	410,701,293
	24.02 Reinsurance in unauthorized and certified ($.....0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($.....0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,202,862	1,372,595
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	362,962,696	26,865,275
	24.10 Payable for securities lending		
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	370,062,581	373,255,987
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	34,916,490,604	32,879,554,457
27.	From Separate Accounts statement	36,615,799	20,406,356
28.	Total liabilities (Lines 26 and 27)	34,953,106,403	32,899,960,813
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	814,456,961	813,960,675
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	2,016,485,844	2,081,723,613
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....0 in Separate Accounts Statement)	2,830,942,805	2,895,684,288
38.	Totals of Lines 29, 30 and 37	2,832,450,305	2,897,191,788
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	37,785,556,708	35,797,152,601

DETAILS OF WRITE-INS

2501.	Liability for funds held as collateral	308,962,796	351,355,065
2502.	Interest rate swap collateral payable	45,476,471	
2503.	Unclaimed property	15,623,314	17,458,190
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	4,442,732
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	370,062,581	373,255,987
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 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 thru 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	2,679,733,395	1,694,535,101	(2,716,039,471)
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	991,644,158	890,999,676	1,908,775,201
4. Amortization of Interest Maintenance Reserve (IMR)	7,810,197	5,550,169	11,889,274
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	(33,822,074)	7,967,165	(26,622,658)
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	1,523,513	2,195,549	4,011,873
8.3 Aggregate write-ins for miscellaneous income	59,857,453	77,467,617	480,397,951
9. Totals (Lines 1 to 8.3)	3,706,746,642	2,678,715,277	(337,587,830)
10. Death benefits	12,176,875	10,855,927	19,905,157
11. Matured endowments (excluding guaranteed annual pure endowments)	397,221	9,518	25,566
12. Annuity benefits	459,886,245	426,575,231	821,641,051
13. Disability benefits and benefits under accident and health contracts	1,979,606	1,949,837	3,826,900
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,019,151,952	989,168,385	2,106,644,410
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	61,847,314	69,058,442	123,983,050
18. Payments on supplementary contracts with life contingencies	184	184	368
19. Increase in aggregate reserves for life and accident and health contracts	1,780,429,655	498,423,092	(4,081,026,292)
20. Totals (Lines 10 to 19)	3,335,869,052	1,996,040,616	(1,004,999,790)
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	146,397,418	97,579,497	191,915,043
22. Commissions and expense allowances on reinsurance assumed	271,596	513,764	2,158,208
23. General insurance expenses and fraternal expenses	73,998,430	53,543,923	105,914,467
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,933,056	3,109,237	7,987,513
25. Increase in loading on deferred and uncollected premiums	(276,957)	195,144	435,953
26. Net transfers to or (from) Separate Accounts net of reinsurance	13,726,975	(1,769,745)	10,572,550
27. Aggregate write-ins for deductions	1,924,636	4,762,655	7,674,458
28. Totals (Lines 20 to 27)	3,579,844,206	2,153,975,091	(678,341,598)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	126,902,436	524,740,186	340,753,768
30. Dividends to policyholders and refunds to members	6,523	2,508	10,653
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	126,895,913	524,737,678	340,743,115
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	29,364,990	21,977,038	(61,943,277)
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)	97,530,923	502,760,640	402,686,392
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....96,823,195 (excluding taxes of $.....4,061,276 transferred to the IMR)	112,886,318	(163,179,103)	(218,592,712)
35. Net income (Line 33 plus Line 34)	210,417,241	339,581,537	184,093,680
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,897,191,788	2,868,113,251	2,868,113,251
37. Net income (Line 35)	210,417,241	339,581,537	184,093,680
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....3,848,223	56,715,148	(309,403,582)	66,352,275
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	35,140,895	23,751,206	21,742,846
41. Change in nonadmitted assets	(3,499,754)	(3,153,002)	12,852,229
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(64,010,300)	145,251,821	28,451,520
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			(1,005,000)
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			1,005,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(300,001,000)	(60,000,000)	(285,000,000)
53. Aggregate write-ins for gains and losses in surplus	496,287	388,015	585,987
54. Net change in capital and surplus (Lines 37 through 53)	(64,741,483)	136,415,995	29,078,537
55. Capital and surplus as of statement date (Lines 36 + 54)	2,832,450,305	3,004,529,246	2,897,191,788

DETAILS OF WRITE-INS

08.301.	Contractual rider fee income	33,480,570	33,474,709	67,387,590
08.302.	Interest on company-owned life insurance	2,991,761	3,046,585	6,105,248
08.303.	Reinsurance experience refund	23,217,731	40,936,926	70,692,453
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	167,391	9,397	336,212,660
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	59,857,453	77,467,617	480,397,951
2701.	Reinsurance fee	1,924,636	4,762,655	7,674,458
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,924,636	4,762,655	7,674,458
5301.	Employee and agent stock option contribution	496,287	388,015	585,987
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	496,287	388,015	585,987

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,680,914,230	1,756,048,238	(2,714,908,702)
2.	Net investment income	1,234,591,962	1,153,203,425	2,490,920,655
3.	Miscellaneous income	61,724,515	37,841,116	151,322,890
4.	Total (Lines 1 through 3)	3,977,230,707	2,947,092,779	(72,665,157)
5.	Benefit and loss related payments	1,444,993,369	1,400,838,354	2,978,205,193
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	13,726,975	(1,769,745)	10,572,550
7.	Commissions, expenses paid and aggregate write-ins for deductions	171,691,533	147,883,859	316,282,631
8.	Dividends paid to policyholders	6,523	2,508	10,653
9.	Federal and foreign income taxes paid (recovered) net of $.....100,884,471 tax on capital gains (losses)	107,284,353	6,092	81,541,155
10.	Total (Lines 5 through 9)	1,737,702,753	1,546,961,068	3,386,612,182
11.	Net cash from operations (Line 4 minus Line 10)	2,239,527,954	1,400,131,711	(3,459,277,339)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,089,898,952	3,101,301,562	10,795,927,416
	12.2 Stocks	301,528,512	149,621,161	309,661,609
	12.3 Mortgage loans	14,562,571	6,092,472	114,816,290
	12.4 Real estate	65,817,352	32,117,387	32,117,387
	12.5 Other invested assets	575,012,007	25,541,319	108,253,179
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			3,226,168
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,046,819,394	3,314,673,901	11,364,002,049
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,866,891,151	4,139,308,653	5,586,598,307
	13.2 Stocks	19,655,473	209,701,871	292,205,487
	13.3 Mortgage loans	10,552,993	143,341,496	322,412,488
	13.4 Real estate	1,147,246	2,134,904	4,183,505
	13.5 Other invested assets	65,412,135	154,577,441	259,132,925
	13.6 Miscellaneous applications	(99,482,078)	220,385,624	499,512,159
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,864,176,920	4,869,449,988	6,964,044,872
14.	Net increase or (decrease) in contract loans and premium notes	(3,226,284)	(3,268,855)	(17,046,309)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(814,131,242)	(1,551,507,232)	4,417,003,487
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(307,826,807)	100,453,007	(96,200,646)
	16.5 Dividends to stockholders	300,001,000	60,000,000	285,000,000
	16.6 Other cash provided (applied)	3,132,727	26,296,586	(4,016,744)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(604,695,080)	66,749,593	(385,217,390)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	820,701,633	(84,625,929)	572,508,758
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,047,399,245	1,474,890,487	1,474,890,487
	19.2 End of period (Line 18 plus Line 19.1)	2,868,100,878	1,390,264,558	2,047,399,245

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

20.0001	Maturity extensions	123,491,198	529,767,217	867,329,863
20.0002	Exchanges	65,214,180	90,396,034	232,565,722
20.0003	Transfers	29,999,965	36,459,186	37,986,369
20.0004	Capitalized interest	2,286,251	3,017,881	8,130,848
20.0005	Securities acquired from dividends/return of capital distribution	2,788,679	715,891	715,891
20.0006	Securities acquired as capital contributions	721,839		
20.0007	Maturity rollovers		101,500,000	176,500,000
20.0008	Equity reporting reclassifications			3,499,929
20.0009	Securities acquired from liquidation distribution			7,331

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	12,556,801	13,466,114	27,173,708
3. Ordinary individual annuities	3,008,947,400	1,692,850,066	3,447,762,383
4. Credit life (group and individual)			
5. Group life insurance		334	(3,117)
6. Group annuities	33,661,146	130,559,991	508,009,549
7. A&H - group	36,064	36,945	79,121
8. A&H - credit (group and individual)			
9. A&H - other	2,635,368	2,904,179	5,584,804
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	3,057,836,779	1,839,817,629	3,988,606,448
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	3,057,836,779	1,839,817,629	3,988,606,448
14. Deposit-type contracts	6,186,707	5,022,508	10,486,719
15. Total (Lines 13 and 14)	3,064,023,486	1,844,840,137	3,999,093,167

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles ("NAIC SAP") and the State of Ohio basis, as shown below:

Net Income	06/30/2021	12/31/2020
(1) State basis	$ 210,417,241	$ 184,093,680
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 210,417,241	$ 184,093,680
Surplus		
(5) Statutory surplus state basis	$ 2,832,450,305	$ 2,897,191,788
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 2,832,450,305	$ 2,897,191,788

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

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.

(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
675923AG1	$ 22,537,675	$ 22,503,488	$ 34,188	$ 22,503,488	$ 23,304,422	3/31/2021

(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	$ 17,681,490
2. 12 Months or Longer	20,313,856

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

1. Less than 12 Months	$1,493,575,348
2. 12 Months or Longer	795,804,894

(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.

NOTES TO FINANCIAL STATEMENTS

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	10	13	$ 14,778,221	$ 20,796,880	$ 19,090,365	$ 24,769,407
(2) LB&SS - AC	19	20	25,838,301	30,138,008	32,150,609	37,437,683
(3) Preferred Stock - AC	5	20	4,579,318	31,237,128	6,992,477	45,926,271
(4) Preferred Stock - FV	19	8	78,895,037	11,614,147	78,922,481	11,614,147
(5) Total (1+2+3+4)	53	61	$ 124,090,877	$ 93,786,163	$ 137,155,932	$ 119,747,508

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	36	0
(2) Aggregate amount of investment income	$ 24,896,937	$ -

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:

	06-2021			12-2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$198,512,573	$ 19,480,925	$217,993,498	$188,942,577	$ 4,231,427	$193,174,004	$ 9,569,996	$ 15,249,498	$ 24,819,494
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	198,512,573	19,480,925	217,993,498	188,942,577	4,231,427	193,174,004	9,569,996	15,249,498	24,819,494
d. Deferred tax assets nonadmitted	83,069,794	(83,069,794)	-	65,710,638	(65,710,638)	-	17,359,156	(17,359,156)	-
e. Subtotal net admitted deferred tax asset	115,442,779	102,550,719	217,993,498	123,231,939	69,942,065	193,174,004	(7,789,160)	32,608,654	24,819,494
f. Deferred tax liabilities	59,842,435	87,887,733	147,730,168	70,163,836	84,039,510	154,203,346	(10,321,401)	3,848,223	(6,473,178)
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 55,600,344	$ 14,662,986	$ 70,263,330	$ 53,068,103	$(14,097,445)	$ 38,970,658	$ 2,532,241	$ 28,760,431	$ 31,292,672

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

	06-2021			12-2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 19,480,925	$ 19,480,925	$ -	$ 4,231,427	$ 4,231,427	$ -	$ 15,249,498	$ 15,249,498
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)	55,600,344	-	55,600,344	53,068,103	-	53,068,103	2,532,241	-	2,532,241
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	55,600,344	-	55,600,344	53,068,103	-	53,068,103	2,532,241	-	2,532,241
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	414,272,377	XXX	XXX	429,818,936	XXX	XXX	(15,546,559)
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	59,842,435	83,069,794	142,912,229	70,163,836	65,710,638	135,874,474	(10,321,401)	17,359,156	7,037,755
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$115,442,779	$102,550,719	$217,993,498	$123,231,939	$69,942,065	$193,174,004	$ (7,789,160)	$ 32,608,654	$ 24,819,494

(3) Other admissibility criteria:

	06-2021	12-2020
a. Ratio percentage used to determine recovery period and threshold limitation amount	802%	810%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$2,761,815,846	$2,865,459,573

(4) Impact of tax planning strategies:

	06-2021		12-2020		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)	$198,512,573	$ 19,480,925	$188,942,577	$ 4,231,427	$ 9,569,996	$ 15,249,498
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	3.5%	0.0%	0.0%	0.0%	3.5%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	115,442,779	102,550,719	123,231,939	69,942,065	(7,789,160)	32,608,654
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	3.6%	0.0%	0.0%	0.0%	3.6%

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:

	06-2021	12-2020	Change
a. Federal	$ 29,363,499	$ (61,958,936)	$ 91,322,435
b. Foreign	1,491	15,659	(14,168)
c. Subtotal	29,364,990	(61,943,277)	91,308,267
d. Federal income tax (benefit) expense on net capital gains	100,884,471	118,024,241	(17,139,770)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$130,249,461	$ 56,080,964	$ 74,168,497

(2) Deferred tax assets:

		06-2021	12-2020	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	144,484,754	140,447,720	4,037,034
4	Investments	-	-	-
5	Deferred acquisition costs	44,603,383	39,922,427	4,680,956
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	-	28,047	(28,047)
9	Pension accrual	284,852	868,827	(583,975)
10	Receivables - nonadmitted	2,106,844	1,371,686	735,158
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	2,078,907	1,792,973	285,934
14	Accruals	4,953,833	4,510,897	442,936
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$198,512,573	$188,942,577	$ 9,569,996
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	83,069,794	65,710,638	17,359,156
d.	Admitted ordinary deferred tax assets	$115,442,779	$123,231,939	$ (7,789,160)
e.	Capital			
1	Investments	$ 19,480,925	$ 4,231,217	$ 15,249,708
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	-	210	(210)
99	Subtotal	$ 19,480,925	$ 4,231,427	$ 15,249,498
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(83,069,794)	(65,710,638)	(17,359,156)
h.	Admitted capital deferred tax assets	$102,550,719	$ 69,942,065	$ 32,608,654
i.	Admitted deferred tax assets	$217,993,498	$193,174,004	$ 24,819,494

(3) Deferred tax liabilities:

		06-2021	12-2020	Change
a.	Ordinary			
1	Investments	$ 909,545	$ 1,152,660	$ (243,115)
2	Fixed assets	868,930	3,805,431	(2,936,501)
3	Deferred and uncollected premium	1,848,649	2,079,472	(230,823)
4	Policyholder reserves	5,903,197	6,888,781	(985,584)
5	Other	385,913	774,352	(388,439)
6	Policy loans	315,076	339,667	(24,591)
7	Other - Reserve transition adjustment	49,611,125	55,123,473	(5,512,348)
99	Subtotal	$ 59,842,435	$ 70,163,836	$ (10,321,401)
b.	Capital			
1	Investments	$ 87,887,733	$ 84,039,510	$ 3,848,223
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 87,887,733	$ 84,039,510	$ 3,848,223
c.	Deferred tax liabilities	$147,730,168	$154,203,346	$ (6,473,178)

(4)	Net deferred tax assets/(liabilities)	$ 70,263,330	$ 38,970,658	$ 31,292,672

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:

	06-2021	12-2020
Provision computed at statutory rate (operations and realized gains/losses)	$ 73,108,274	$ 54,470,370
Permanent differences:		
Dividend exclusion	(438,337)	(7,884,461)
Stock options	(194,307)	(129,407)
Company-owned life insurance	(628,270)	(1,282,102)
Tax exempt interest	(970,137)	(2,268,826)
Provision to return adjustments	-	(167,614)
Other	526,804	472,237
Total permanent differences	(1,704,247)	(11,260,173)
Timing adjustments:		
Investment differences	33,910,563	30,040,456
Reserves	10,534,966	11,062,881
DAC tax adjustment	4,680,956	(10,630,540)
Legal services	6,759	(95)
Deferred and uncollected premiums	172,662	358,257
Accounts payable	135,855	161,304
Provision to return (primarily investment-related items)	-	(9,253,826)
Fixed assets	274,578	(508,129)
Bonus expense	647,133	(72,931)
Other	2,586,351	419,765
Total timing adjustments	52,949,823	21,577,142
Other adjustments		
Unrealized on options	5,947,181	(8,017,527)
Tax credits	(51,570)	(637,097)
Other	-	(51,751)
Total other adjustments	5,895,611	(8,706,375)
Federal income tax expense on operations and realized gains/losses	$ 130,249,461	$ 56,080,964
Gross change in deferred tax asset:		
Timing adjustments	(52,949,823)	(21,577,142)
Impact of non-admitted assets	(734,948)	96,367
Unrealized gains/losses	3,848,223	30,367,117
Software development	2,296,509	(206,859)
Other	16,247,367	(55,212)
Total change in deferred tax asset recorded directly to surplus	(31,292,672)	8,624,271
Total statutory income tax expense	$ 98,956,789	$ 64,705,235

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
2020	$ -	$72,488,118	$ 72,488,118
2019	$ -	$15,125,700	$ 15,125,700
2018	$ -	$11,887,535	$ 11,887,535

(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.

During the period, the Company paid (received) federal income tax payments in cash to (from) GAFRI ("Great American Financial Resources, Inc.):

4/12/2021	$ (8,010,957)
4/12/2021	$ 16,499,000
5/27/2021	$ 98,794,819

The Company paid $300,001,000 in dividends to it's former parent, GAFRI, a subsidiary of American Financial Group, Inc, for the five months ended May 31, 2021.

The Company did not receive capital contributions during the period.

D. The Company reported $10,899,619 due from and $1,202,862 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 $13,299,204, 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 $55,920,000 of FHLB stock at June 30, 2021 and December 31, 2020, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,845,236,025 as of June 30, 2021. 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 300,000 shares of Class B membership stock at June 30, 2021 and December 31, 2020, respectively. The Company held 259,200 shares of activity stock at June 30, 2021 and December 31, 2020, 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 June 30, 2021 was $1,845,236,025 (fair value) and $1,731,630,486 (carrying value). The total aggregate borrowing from the FHLB at June 30, 2021 was $881,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,952,438,864 (fair value) and $1,848,994,197 (carrying value) at March 31, 2021. The amount borrowed from the FHLB at the time of maximum collateral was $981,000,000.

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. The Company has accessed a total of $881,000,000 as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB during the period was $981,000,000.

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

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 MMLIC. MMLIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees, agents and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were $4,004,590,802 as of June 30, 2021 and $3,862,452,761 as of December 31, 2020. The Company match for the qualified 401(k) thrift savings plan is limited to 5% of eligible W-2 compensation. GALIC's total matching thrift savings contributions included in general insurance expenses were $1,890,870 for the six months ended June 30, 2021 and $2,800,054 for the year ended December 31, 2020.

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:					
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential MBS	-	2,743,536	-	-	2,743,536
Commerical MBS	-	-	-	-	-
Asset backed securities	-	-	-	-	-
All other bonds	-	300,279,755	-	-	300,279,755
Total bonds	-	303,023,291	-	-	303,023,291
Non-affiliated preferred stock	-	132,616,149	97,654,751	-	230,270,900
Non-affiliated common stock	45,118,036	80,506,609	113,509,221	-	239,133,866
Equity index call options	-	744,639,303	-	-	744,639,303
Interest rate sw aps	-	69,170,082	-	-	69,170,082
Separate account assets	-	36,615,799	-	-	36,615,799
Total assets at fair value	$ 45,118,036	$ 1,366,571,233	$ 211,163,972	$ -	$ 1,622,853,241
Liabilities at fair value					
Separate account liabilities	$ -	$ 36,615,799	$ -	$ -	$ 36,615,799
Interest rate sw aps	-	-	-	-	-
Total liabilities at fair value	$ -	$ 36,615,799	$ -	$ -	$ 36,615,799

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

	Beginning Balance at 03/31/2021	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Ending Balance at 06/30/2021
Residential MBS	$ 182,396	$ -	$ (137,467)	$ (9,425)	$ 49,245	$ -	$ (84,749)	$ -
All other bonds	33,822	-	(19,055)	(12,888)	(19,977)	18,098	-	-
Non-affiliated preferred stock	98,755,402	-	-	2,452,452	(350,651)	-	(3,202,452)	97,654,751
Non-affiliated common stock	184,472,157	678,137	(75,720,805)	(76,870)	4,073,546	3,203,204	(3,120,148)	113,509,221
Total	$ 283,443,777	$ 678,137	$ (75,877,327)	$ 2,353,269	$ 3,752,163	$ 3,221,302	$ (6,407,349)	$ 211,163,972

(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.

NOTES TO FINANCIAL STATEMENTS

B. The Company has no additional fair value disclosures.

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. Government and government agencies	$ 33,891,365	$ 31,986,980	$ -	$ 18,436,750	$ 15,454,615	$ -	$ -
States, municipalities and political subdivisions	2,813,629,297	2,550,742,403	-	2,752,703,829	60,925,468	-	-
Foreign government	29,940,547	26,744,348	-	29,940,547	-	-	-
Residential MBS	2,517,410,796	2,355,120,977	-	2,517,410,796	-	-	-
Commercial MBS	603,522,373	572,285,044	-	602,129,673	1,392,700	-	-
Asset backed securities	4,463,005,299	4,347,141,562	-	4,043,447,531	419,557,768	-	-
Collateralized loan obligations	3,417,852,291	3,390,375,290	-	3,379,292,310	38,559,981		
All other bonds	17,641,627,910	16,139,768,918	-	16,072,467,283	1,569,160,627	-	-
Total bonds	$ 31,520,879,878	$ 29,414,165,522	$ -	$ 29,415,828,719	$ 2,105,051,159	$ -	$ -
Non affiliated preferred stock	358,658,467	340,030,202	-	235,819,238	122,839,229	-	-
Non affiliated common stock	306,311,887	313,303,552	45,118,036	81,305,567	179,888,284	-	-
Other investments	245,268,955	211,600,374	-	245,268,955	-	-	-
Mortgage loans	1,575,449,251	1,573,822,648	-	-	1,575,449,251	-	-
Equity index call options	744,639,303	744,639,303	-	744,639,303	-	-	-
Interest rate swaps	69,170,082	69,170,082	-	69,170,082	-	-	-
Variable annuity assets (separate accounts)	36,615,799	36,615,799	-	36,615,799	-	-	-
Cash, cash equivalents and short-term investments	2,868,100,878	2,868,100,878	2,868,100,878	-	-	-	-
Policy loans	66,771,075	66,771,075	-	-	66,771,075	-	-
Total financial instruments	$ 37,791,865,575	$ 35,638,219,435	$ 2,913,218,914	$ 30,828,647,663	$ 4,049,998,998	$ -	$ -

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

The table below shows the impact of certain non-recurring items on net income and surplus, primarily due to a reinsurance agreement and the impact of volatility in the stock market on fixed-indexed annuity ("FIA") results.

Per SSAP No. 86, changes in unrealized gains/losses for derivatives (derivative mark-to-market) that hedge against FIA reserves are recorded through surplus (Page 4, Line 38), while the mark-to-market for the corresponding reserves is recorded through net operating earnings (Page 4, Line 19). While options and reserves move up and down based on stock market performance, the impacts do not precisely offset each other; therefore there is volatility in surplus within each period reported.

	06/30/2021		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 79,764,534	$ 54,049,725	$ 133,814,259
Net realized capital gains (losses)	60,102,121	52,784,197	112,886,318
Change in net deferred income tax - ordinary	17,643,302	(17,643,302)	-
HLR reserve impact	(14,446,722)	-	(14,446,722)
Derivative mark-to-market	67,354,006	28,319,910	95,673,916
Change in net unrealized gains*	-	(29,875,151)	(29,875,151)
Change in asset valuation reserve	-	(64,010,300)	(64,010,300)
Dividends to parent	-	(300,001,000)	(300,001,000)
Other	-	1,217,197	1,217,197
As reported	$ 210,417,241	$ (275,158,724)	$ (64,741,483)

*includes common stocks, interest rate swaps and other invested assets

	06/30/2020		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 151,086,495	$ 9,879,167	$ 160,965,662
Net realized capital gains (losses)	(210,815,451)	47,636,348	(163,179,103)
Change in net deferred income tax	23,885,142	(23,885,142)	-
HLR reserve impact	139,021,280	-	139,021,280
Derivative mark-to-market	236,404,071	(308,557,148)	(72,153,077)
Change in net unrealized gains*	-	(8,238,107)	(8,238,107)
Change in asset valuation reserve	-	145,251,821	145,251,821
Dividends to parent	-	(60,000,000)	(60,000,000)
Other	-	(5,252,481)	(5,252,481)
As reported	$ 339,581,537	$ (203,165,542)	$ 136,415,995

*includes common stocks, interest rate swaps and other invested assets

Note 22 – Events Subsequent/Other items

On May 28, 2021, American Financial Group announced the closing of the sale of Great American Life Insurance Company and its two insurance subsidiaries, Annuity Investors Life Insurance Company and Manhattan National Life Insurance Company to Massachusetts Mutual Life Insurance Company.

Note 23 – Reinsurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

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 [X] No [ ]

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

Effective May 28, 2021, the Company became an indirect wholly-owned subsidiary of Massachusetts Mutual Life Insurance Company.

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]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/11/2018

6.4 By what department or departments?

State of Ohio, Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with 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 the 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
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES

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 [X] No [ ]

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

As a result of the transaction described in item 3.3 above, the senior officers became subject to the code of ethics maintained by Massachusetts Mutual Life Insurance Company.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 2,431,104

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: $ 88,706,219

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	352,465,015	372,205,445
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 352,465,015	$ 372,205,445
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

17.4 If yes, give full and complete 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

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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for 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 security was 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 reporting 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 (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$ 331,866,521
1.13	Commercial mortgages	$ 1,241,502,868
1.14	Total mortgages in good standing	$ 1,573,369,389
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	$ 453,259
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$ 453,259
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)	$ 1,573,822,648
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 reinsurance 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

Q10

NONE

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	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	124,408	128,327,251	39,100		128,490,759	
2. Alaska AK	L	5,641	1,550,783			1,556,424	
3. Arizona AZ	L	279,187	54,943,345	4,503		55,227,035	250,250
4. Arkansas AR	L	70,956	31,201,604	5,059		31,277,619	
5. California CA	L	2,771,167	218,432,957	2,898		221,207,022	115,796
6. Colorado CO	L	135,935	26,211,696	39,624		26,387,255	
7. Connecticut CT	L	207,899	49,817,112	153		50,025,164	
8. Delaware DE	L	38,440	17,909,667			17,948,107	
9. District of Columbia DC	L	20,879	1,989,966			2,010,845	
10. Florida FL	L	984,496	270,077,471	160,930		271,222,897	1,605,393
11. Georgia GA	L	468,977	115,156,117	52,159		115,677,253	
12. Hawaii HI	L	158,091	34,769,164			34,927,255	88,640
13. Idaho ID	L	49,514	11,645,489	1,042		11,696,045	
14. Illinois IL	L	517,711	85,692,161	75,999		86,285,871	
15. Indiana IN	L	116,564	78,653,194	72,890		78,842,648	405,781
16. Iowa IA	L	80,546	23,951,285	62,431		24,094,262	
17. Kansas KS	L	92,750	20,205,590	97,557		20,395,897	
18. Kentucky KY	L	105,168	43,473,218	124,578		43,702,964	
19. Louisiana LA	L	129,993	81,860,463	3,384		81,993,840	
20. Maine ME	L	53,751	8,952,051	5,349		9,011,151	
21. Maryland MD	L	328,516	39,143,209	4,053		39,475,778	
22. Massachusetts MA	L	271,567	74,308,912	619		74,581,098	1,360,125
23. Michigan MI	L	151,598	123,803,121	4,464		123,959,183	207,150
24. Minnesota MN	L	233,713	48,979,829	2,857		49,216,399	
25. Mississippi MS	L	77,331	30,631,962	3,258		30,712,551	
26. Missouri MO	L	187,963	157,917,433	95,500		158,200,896	
27. Montana MT	L	5,669	1,568,217	6,987		1,580,873	
28. Nebraska NE	L	109,431	11,206,634	37,248		11,353,313	
29. Nevada NV	L	167,507	17,350,144	5,776		17,523,427	
30. New Hampshire NH	L	42,655	19,982,619	26,821		20,052,095	712,046
31. New Jersey NJ	L	383,251	164,754,931	(42)		165,138,140	
32. New Mexico NM	L	114,100	7,010,307			7,124,407	143,413
33. New York NY	N	85,700	7,530,137	3,938		7,619,775	
34. North Carolina NC	L	547,511	131,723,321	739,159		133,009,991	
35. North Dakota ND	L	29,571	6,674,030			6,703,601	
36. Ohio OH	L	337,517	133,266,093	26,144		133,629,754	60,060
37. Oklahoma OK	L	277,388	10,523,290	59,401		10,860,079	
38. Oregon OR	L	85,967	16,135,458	31,891		16,253,316	
39. Pennsylvania PA	L	695,548	149,394,852	6,913		150,097,313	36,036
40. Rhode Island RI	L	32,584	17,291,372	734		17,324,690	
41. South Carolina SC	L	225,560	74,283,097	163,673		74,672,330	156,272
42. South Dakota SD	L	26,157	5,857,648	25		5,883,830	
43. Tennessee TN	L	243,599	137,083,285	117,914		137,444,798	
44. Texas TX	L	1,332,865	151,955,470	93,388		153,381,723	
45. Utah UT	L	90,099	18,667,437	24,221		18,781,757	
46. Vermont VT	L	17,876	5,967,428	7,561		5,992,865	
47. Virginia VA	L	514,967	52,385,895	112,162		53,013,024	
48. Washington WA	L	231,008	57,047,257	71,050		57,349,315	1,045,744
49. West Virginia WV	L	58,500	18,920,946	5,220		18,984,666	
50. Wisconsin WI	L	150,077	44,526,218	147,653		44,823,948	
51. Wyoming WY	L	10,067	1,626,967			1,637,034	
52. American Samoa AS	N					0	
53. Guam GU	N	46,472	14,047			60,519	
54. Puerto Rico PR	N	449	(20,760)			(20,311)	
55. US Virgin Islands VI	L	2,575				2,575	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	754	13,687			14,441	
58. Aggregate Other Alien OT	XXX	41,841	263,469	0	0	305,310	0
59. Subtotal	XXX	13,570,026	3,042,608,546	2,546,244	0	3,058,724,816	6,186,706
90. Reporting entity contributions for employee benefit 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	149,450		145,492		294,942	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	13,719,476	3,042,608,546	2,691,736	0	3,059,019,758	6,186,706
96. Plus Reinsurance Assumed	XXX	1,852,860	267,259	(1,338,503)		781,616	
97. Totals (All Business)	XXX	15,572,336	3,042,875,805	1,353,233	0	3,059,801,374	6,186,706
98. Less Reinsurance Ceded	XXX	7,637,831	368,557,575	2,691,736		378,887,142	8,951
99. Totals (All Business) less Reinsurance Ceded	XXX	7,934,505	2,674,318,230	(1,338,503)	0	2,680,914,232	6,177,755
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	41,841	263,469			305,310	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	41,841	263,469	0	0	305,310	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

R - Registered - Non-domiciled RRGs 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

Q12

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
New Haven Holdco LLC	04-1590850		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Private Equity Funds LLC	04-1590850		Delaware
MassMutual Private Equity Funds Subsidiary 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
Jefferies Finance LLC	27-0105644		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
Jefferies Private Credit GP LLC	None		Maryland
Jefferies Private Credit Fund LP	None		Delaware
Jefferies Private Credit BDC Inc.	None		Delaware
JFIN GP Adviser LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

Q12.1

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN Fund III LLC	None		Delaware
JFIN Fund VI LLC	None		Delaware
JFIN Asset Management 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
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II 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 High Yield Investments LLC	None		Delaware
JFIN LC Fund 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 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-III Ltd.	None		Delaware
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
Apex Credit CLO 2015-II Ltd.*	None		Cayman Islands
Apex Credit CLO 2016 Ltd.	None		Cayman Islands
Apex Credit CLO 2017 Ltd.	None		Cayman Islands
Apex Credit 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

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

PART 1 – ORGANIZATIONAL CHART

Q12.2

	Federal Tax ID	NAIC Co Code	State of Domicile
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 Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
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
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina

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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 Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay Assurance Limited	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management 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

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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 Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings 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 Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Finland Oy	None		Finland
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
BREAE AIFM LLP	None		United Kingdom
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate Advisers Europe Finance LLP	98-0654412		United Kingdom
Barings Real Estate GmbH	98-1194368		Germany
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 Asset Management GmbH	98-0465031		Germany
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 Pension Trustees Limited	98-0457574		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

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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) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
Newpoint Real Estate Capital	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	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
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
Validus Pharmaceuticals LLC	None		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
Barings Alternative Investments SLP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Capital Investment LLC	None		Maryland
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings ABIF SLP, LLC	None		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

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	Federal Tax ID	NAIC Co Code	State of Domicile
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings Private Credit Corporation	None		Maryland
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BRECS VII GP LLC	None		Delaware
CCM Fund I REIT Manager LLC	None		Delaware
CEMF I GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-1	ZJX0JI.99999.SL.136		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Babson Euro CLO 2016-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 Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Private Loan Fund	None		Luxembourg
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings 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

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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 North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
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
Braemar Energy Ventures I, L.P. *	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Braselton Point LLC	04-1590850		Delaware
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
GASL Holdings, LLC	82-2932156		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	04-1590850		Massachusetts
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
Reston Arboretum LLC	75-2901061		Delaware
Rockville Town Center LLC	54-2055778		Virginia
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware

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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
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	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:			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Hotel Opportunity Venture	87-0977058		Delaware
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Island Member LLC	04-1590850		Delaware
NoHo West Venture LLC	83-0881588		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Raleigh Crossing Phase I Holdings LLC	None		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		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
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
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

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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 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
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	Massachusetts Mutual Life Insurance Company	OWNERSHIP	....100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	....100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	NIA	Massachusetts Mutual Life Insurance Company	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			04-1590850..				New Haven Holdco LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	....100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	....100.000	MMLIC		
0000			47-5322979..				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	....100.000	MMLIC		
0000			47-5322979..				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP		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	Timberland Forest Holding LLC	OWNERSHIP	....100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Timberland Forest Holding LLC	OWNERSHIP	....100.000	MMLIC		
0000			04-1590850..				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	....100.000	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			04-1590850..				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc	VT	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			04-1590850..				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			04-1590850..				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850..				MassMutual Private Equity Funds LLC	DE	NIA	MassMutual Trad Private Equity LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850..				MassMutual Private Equity Funds Subsidiary LLC	DE	NIA	MassMutual Private Equity Funds LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850..				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	OWNERSHIP	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	OWNERSHIP	100.000	MMLIC		
0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000							HITPS LLC	DE	NIA	ITPS Holding LLC	OWNERSHIP	100.000	MMLIC		
0000			27-0105644..				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	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							Apex Credit Partners 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							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	OWNERSHIP	100.000	MMLIC		
0000							Jefferies Private Credit GP LLC	DE	NIA	Jefferies Credit Management LLC	OWNERSHIP	100.000	MMLIC		
0000							Jefferies Private Credit Fund LP	DE	NIA	Jefferies Private Credit GP LLC	OWNERSHIP	100.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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							JFIN Fund VI LLC	DE	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							JFIN Asset Management LLC	DE	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	JFIN Asset Management, LLC	OWNERSHIP	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	JFIN Asset Management, LLC	OWNERSHIP	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFIN Asset Management, LLC	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							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 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 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 CLO 2012 Ltd.	CYM	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Jefferies Finance LLC	OWNERSHIP	44.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	OWNERSHIP	56.000	MMLIC		
0000							JFIN Revolver CLO 2014 Ltd.	CYM	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-III Ltd.	DE	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	OWNERSHIP	90.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000							JFIN Revolver Funding 2021 Ltd	DE	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd	CYM	NIA	Jefferies Finance LLC	OWNERSHIP	33.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd	CYM	NIA	Apex Credit Partners LLC	OWNERSHIP	53.000	MMLIC		
0000							Apex Credit CLO 2016 Ltd	CYM	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							Apex Credit CLO 2017 Ltd	CYM	NIA	Jefferies Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							Apex Credit CLO 2017-II Ltd	CYM	NIA	Jefferies Finance 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 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	Y	
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 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	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	OWNERSHIP	100.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		

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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	Y	
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	MML Private Equity Fund Investor LLC	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	Y	
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							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 Holding LLC	OWNERSHIP	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	OWNERSHIP	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	OWNERSHIP	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	OWNERSHIP	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	OWNERSHIP	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	OWNERSHIP	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	OWNERSHIP	100.000	MMLIC		
0000							Open Alternatives LLC	DE	NIA	MassMutual Ventures Holding LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	OWNERSHIP	100.000	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	OWNERSHIP	100.000	MMLIC		

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0000							Rothesay Assurance Limited	GBR	NIA	Rothesay Life PLC	OWNERSHIP	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	OWNERSHIP	100.000	MMLIC		
0000							Rothesay MA No.2 Limited	GBR	NIA	Rothesay Life PLC	OWNERSHIP	100.000	MMLIC		
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	OWNERSHIP	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	OWNERSHIP	100.000	MMLIC		
0000							LT Mortgage Finance Limited	GBR	NIA	Rothesay Limited	OWNERSHIP	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Limited	OWNERSHIP	100.000	MMLIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	OWNERSHIP	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	OWNERSHIP	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	OWNERSHIP	100.000	MMLIC		
0000							Rothesay Asset Management US LLC	DE	NIA	Rothesay Asset Management UK Limited	OWNERSHIP	100.000	MMLIC		
0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	OWNERSHIP	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	OWNERSHIP	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	OWNERSHIP	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	DE	NIA	MassMutual Holding LLC	OWNERSHIP	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	OWNERSHIP	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	OWNERSHIP	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	OWNERSHIP	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	OWNERSHIP	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	OWNERSHIP	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) 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 Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	OWNERSHIP	100.000	MMLIC		

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0000			98-0457456..				Barings Australia Pty Ltd	AUS	NIA	Baring Australia Holding Company Pty Ltd	OWNERSHIP	100.000	MMLIC		
0000			80-0875475..				Barings Finance LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	OWNERSHIP	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	OWNERSHIP	100.000	MMLIC		
0000			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 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 Finland Oy	FIN	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							BREAE AIFM LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	OWNERSHIP	100.000	MMLIC		
0000			98-0654401..				Barings Real Estate Advisers (Continental Europe) Limited	GBR	NIA	Barings Real Estate UK Holdings Limited	OWNERSHIP	100.000	MMLIC		
0000			98-0654388..				Barings Real Estate Advisers Europe LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	OWNERSHIP	100.000	MMLIC		
0000			98-0654412..				Barings Real Estate Advisers Europe Finance LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	OWNERSHIP	100.000	MMLIC		
0000			98-1194368..				Barings Real Estate GmbH	DEU	NIA	Barings Real Estate UK Holdings Limited	OWNERSHIP	100.000	MMLIC		
0000			98-0241935..				Baring Asset Management Limited	GBR	NIA	MassMutual Holdings (Bermuda) 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		
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			98-0465031..				Baring Asset Management GmbH	DEU	NIA	Baring Asset Management UK Holdings Limited	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		

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0000			98-0497550				Baring France SAS	FRA	NIA	Baring Asset Management UK Holdings Limited	OWNERSHIP	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	OWNERSHIP	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	OWNERSHIP	100.000	MMLIC		
0000			98-0457574				Baring Pension Trustees Limited	GBR	NIA	Baring Asset Management 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			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Guernsey Limited	OWNERSHIP	100.000	MMLIC		
0000							Newpoint Real Estate Capital	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings Real Estate Advisers 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			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Barings LLC	INFLUENCE		MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	INFLUENCE		MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	26.700	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	18.000	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.700	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	17.100	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	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.300	MMLIC		

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0000			81-4065378..				Remington L & W Holdings LLC	CT	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Tamiami Citurus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	15.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	15.600	MMLIC		
0000							Techquity, LP	DE	NIA	Barings LLC	INFLUENCE		MMLIC		
0000			46-0687392..				Validus Holdings Company LLC	DE	NIA	Barings LLC	OWNERSHIP	40.400	MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.000	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 Investment Series LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Barings Capital Investment LLC	MD	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Barings Emerging Generation Fund 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 ABIF SLP, 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	73.500	MMLIC		
0000			84-3784245..				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		

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0000							Barings North American Private Loan Fund Management II, 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							Barings Private Credit Corporation	MD	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	42.300	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							BRECS VII GP LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							CCM Fund I REIT Manager LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							CHY Venture GP LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850				Loan Strategies Management LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	OWNERSHIP	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	OWNERSHIP	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			04-1590850				Somerset Special Opportunities Management LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	24.500	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC	Y	
0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	OWNERSHIP	100.000	MMLIC		
0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual International 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		

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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	98.100	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	100.000	MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	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	77.800	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	INFLUENCE		MMLIC		

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0000			98-1206017..				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	23.600	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	57.200	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	MANAGEMENT.		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		3
0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		4
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		5
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000			98-1473665..				Barings CLO 2019-II	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	INFLUENCE		MMLIC		
0000							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							Babson Euro CLO 2016-I BV	NLD	NIA	Barings LLC	INFLUENCE		MMLIC		
0000			36-03726OH.				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		

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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			81-0841854.				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MMLIC		
0000			81-0841854.				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	69.900	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	OWNERSHIP	6.100	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.700	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	OWNERSHIP	5.000	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	100.000	MMLIC		
0000			85-3449260.				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	OWNERSHIP		MMLIC		
0000			85-3449260.				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			82-5330194.				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			98-1332384.				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MMLIC		
0000			98-1332384.				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	MANAGEMENT		MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	12.300	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			82-3867745.				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.700	MMLIC		
0000			82-3867745.				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	7.500	MMLIC		
0000			82-3867745.				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	16.000	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	67.600	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	3.600	MMLIC		

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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	17.400	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 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			38-4010344				Barings North American Private Loan Fund LP.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	43.700	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP.	DE	NIA	Baring Asset Management Limited	MANAGEMENT.		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.000	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	MANAGEMENT.		MMLIC		
0000							Braemar Energy Ventures I, L.P	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.800	MMLIC		
0000							Braemar Energy Ventures I, L.P	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	1.300	MMLIC		
0000							Braemar Energy Ventures I, L.P	DE	NIA	Barings LLC	MANAGEMENT.		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.800	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			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			04-1590850				Braselton Point LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	20.200	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	25.300	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	2.800	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	MANAGEMENT.		MMLIC		

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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..		1597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.....33.000	MMLIC		
0000			90-0991195..		1597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	.....4.900	MMLIC		
0000			82-2932156..				GASL Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.....11.300	MMLIC		
0000			90-0991195..		1597511		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			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	....100.000	MMLIC		
0000			46-4255307..				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	....100.000	MMLIC		
0000			04-1590850..				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			04-1590850..				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	.....5.500	MMLIC		
0000			04-1590850..				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			04-1590850..				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP		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..				MM BIG Peninsula Co-Invest Member LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	.....91.300	MMLIC		
0000			04-1590850..				MM BIG Peninsula Co-Invest Member LLC	MA	NIA	C.M. Life Insurance Company	OWNERSHIP	.....3.000	MMLIC		
0000			85-3886824..				NYDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	....100.000	MMLIC		

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0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	OWNERSHIP		MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			75-2901061				Reston Arboretum LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			54-2055778				Rockville Town Center LLC	VA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	1.900	MMLIC		
0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	OWNERSHIP	100.000	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	15.900	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	85.100	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			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	88.700	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	83.700	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	11.400	MMLIC		
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		

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0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	MANAGEMENT.		MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	MANAGEMENT.		MMLIC		
0000							Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	22.500	MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	MANAGEMENT.		MMLIC		
0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	51.600	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	11.200	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	1.000	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	40.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	65.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	5.800	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Ventures	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	50.000	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	26.100	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		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	5.900	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	MANAGEMENT		MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	94.400	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	66.200	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 Island Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	49.000	MMLIC		
0000			83-0881588				NoHo West Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	94.800	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	76.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	6.000	MMLIC		
0000			04-1590850				PACO France Logistices 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	95.000	MMLIC		
0000							Raleigh Crossing Phase I Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	90.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	INFLUENCE		MMLIC		

SCHEDULE Y

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0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	84.200	MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	15.800	MMLIC		
0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	50.000	MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	95.100	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	65.000	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	OWNERSHIP	35.000	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	90.700	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	OWNERSHIP	4.800	MMLIC		
0000			51-0529328		927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	91.900	MMLIC		
0000			26-3229251		927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	3.300	MMLIC		
0000			01-0821120		916053	OQ	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	0.800	MMLIC		
0000			04-3512593		916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	2.800	MMLIC		
0000			42-1710935		916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	23.000	MMLIC		
0000			02-0769954		916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			04-3584140		916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	9.900	MMLIC		
0000			82-3347422		916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	5.700	MMLIC		
0000			82-3355639		916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			82-3382389		916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			82-3396442		916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		

SCHEDULE Y

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0000			82-3417420		916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			82-3430358		916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			82-3439837		916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			82-3451779		916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			82-3472295		916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			82-3481715		916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			82-3502011		916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			82-3525148		916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			82-3533944		916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		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	OWNERSHIP		MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	95.000	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	97.400	MMLIC		
0000			27-1933389		916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	3.000	MMLIC		
0000			27-1932769		916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	8.300	MMLIC		
0000			46-3289207		916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	24.300	MMLIC		
0000			47-5326235		916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	55.800	MMLIC		
0000			45-1618155		916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		

SCHEDULE Y

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0000			45-1618222		916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			03-0532464		916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP	1.700	MMLIC		
0000			45-1618262		916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		
0000			45-1618046		916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	OWNERSHIP		MMLIC		

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	YES

Explanations:

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.
4.
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.
8.

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Accounts receivable	4,690,589	4,540,589	150,000	786,524
2505. Interest rate swap collateral receivable			0	1,821,236
2597. Summary of remaining write-ins for Line 25	4,690,589	4,540,589	150,000	2,607,760

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable		4,442,732
2597. Summary of remaining write-ins for Line 25	0	4,442,732

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	167,391	9,397	16,599
08.305. Adjustment to IMR for reinsurance			336,196,061
08.397. Summary of remaining write-ins for Line 8.3	167,391	9,397	336,212,660

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	66,050,992	97,704,800
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	1,147,246	4,183,505
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals	65,817,352	32,117,387
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	3,719,925
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	66,050,992
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	0	66,050,992

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	1,577,832,226	1,370,236,028
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,672,716	246,224,613
	2.2 Additional investment made after acquisition	3,880,277	76,187,875
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	14,562,571	114,816,290
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
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)	1,573,822,648	1,577,832,226
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,573,822,648	1,577,832,226
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,573,822,648	1,577,832,226

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	1,408,757,597	1,264,539,976
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	11,254,720	111,336,989
	2.2 Additional investment made after acquisition	54,157,415	147,795,936
3.	Capitalized deferred interest and other		
4.	Accrual of discount	99	303
5.	Unrealized valuation increase (decrease)	9,077,816	60,617,706
6.	Total gain (loss) on disposals	114,133,787	10,791,611
7.	Deduct amounts received on disposals	575,012,007	108,253,179
8.	Deduct amortization of premium and depreciation	995,647	1,936,045
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other-than-temporary impairment recognized	3,552,488	76,135,701
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,017,821,291	1,408,757,597
12.	Deduct total nonadmitted amounts		1,000
13.	Statement value at end of current period (Line 11 minus Line 12)	1,017,821,291	1,408,756,597

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	28,727,651,645	33,561,208,979
2.	Cost of bonds and stocks acquired	4,914,591,123	6,094,653,227
3.	Accrual of discount	37,255,654	102,485,809
4.	Unrealized valuation increase (decrease)	56,070,788	17,106,762
5.	Total gain (loss) on disposals	119,798,389	547,754,055
6.	Deduct consideration for bonds and stocks disposed of	3,444,368,901	11,349,624,911
7.	Deduct amortization of premium	(5,051,673)	38,692,825
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized	1,242,587	235,425,906
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	24,896,937	28,186,455
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	30,439,704,722	28,727,651,645
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	30,439,704,722	28,727,651,645

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	18,249,348,107	1,697,471,181	1,888,661,992	(31,742,625)	18,249,348,107	18,026,414,671		17,656,546,839
2. NAIC 2 (a)	10,544,606,073	3,402,292,670	1,569,204,984	32,407,500	10,544,606,073	12,410,101,260		9,901,905,632
3. NAIC 3 (a)	684,451,923	33,065,108	67,877,851	(2,155,405)	684,451,923	647,483,775		724,069,189
4. NAIC 4 (a)	204,017,347	32,312,536	11,727,440	7,634,757	204,017,347	232,237,200		185,667,414
5. NAIC 5 (a)	88,121,038	1,174,036	4,233,201	823,509	88,121,038	85,885,383		97,132,914
6. NAIC 6 (a)	3,448,653	74,069	498,575	15,159,433	3,448,653	18,183,580		16,047,035
7. Total Bonds	29,773,993,141	5,166,389,601	3,542,204,042	22,127,169	29,773,993,141	31,420,305,869	0	28,581,369,023
PREFERRED STOCK								
8. NAIC 1	26,071,186			(123,407)	26,071,186	25,947,779		26,193,433
9. NAIC 2	208,324,087			199,432	208,324,087	208,523,519		243,583,608
10. NAIC 3			750,000	750,000		0		
11. NAIC 4	1,927,520				1,927,520	1,927,520		4,344,895
12. NAIC 5	104,715,740			(1,084,356)	104,715,740	103,631,384		52,301,887
13. NAIC 6						0		
14. Total Preferred Stock	341,038,533	0	750,000	(258,331)	341,038,533	340,030,202	0	326,423,823
15. Total Bonds and Preferred Stock	30,115,031,674	5,166,389,601	3,542,954,042	21,868,838	30,115,031,674	31,760,336,071	0	28,907,792,846

(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 $.....798,040,983; NAIC 2 $.....1,207,715,939; NAIC 3 $.....97,837; NAIC 4 $.....105,098; NAIC 5 $.....180,488; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	2,006,140,345	XXX	2,005,320,845	6,304,027	39,024

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,002,537,349	772,544,405
2. Cost of short-term investments acquired	3,003,438,552	1,603,949,241
3. Accrual of discount	1,029,753	3,383,999
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(81,693)	2,526,002
6. Deduct consideration received on disposals	2,000,589,818	1,379,697,041
7. Deduct amortization of premium	187,313	169,257
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized	6,486	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,006,140,345	1,002,537,349
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,006,140,345	1,002,537,349

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)	887,713,349
2.	Cost paid/(consideration received) on additions	223,271,434
3.	Unrealized valuation increase/(decrease)	(297,175,399)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	813,809,384
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	813,809,384

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, 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		0		
	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		0	0	
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		0		
	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		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
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		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
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 the 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)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

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	813,809,384	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		813,809,384
4.	Part D, Section 1, Column 6	813,809,384	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	813,809,384	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		813,809,384
10.	Part D, Section 1, Column 9	813,809,384	
11.	Part D, Section 1, Column 10		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,084,926,782	717,455,225
2. Cost of cash equivalents acquired	9,968,576,866	5,091,989,583
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		700,166
6. Deduct consideration received on disposals	10,285,462,149	4,725,218,192
7. Deduct amortization of premium	15,329	
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	768,026,170	1,084,926,782
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	768,026,170	1,084,926,782

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Georgetown	MD..	07/30/1999	Skipjack Cove Resort				15,324
Building, Land, and Improvements	Palm Beach	FL...	07/16/2004	Sailfish Marina Resort				96,516
Building, Land, and Improvements	Charleston	SC...	05/01/2002	Charleston Harbor Resort and Marina				200,894
0199999. Totals					0	0	0	312,734
0399999. Totals					0	0	0	312,734

QE01

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Building, Land, and Improvements	Georgetown	MD.	05/28/2021	AFG Real Estate Holding Company, LLC.	10,280,789		3,190,236	32,716			(32,716)		3,172,844	3,172,844			0	470,834	469,781
Building, Land, and Improvements	Palm Beach	FL...	05/28/2021	AFG Real Estate Holding Company, LLC.	49,871,316		35,046,227	406,132			(406,132)		35,327,854	35,327,854			0	7,480,493	4,828,269
Building, Land, and Improvements	Charleston	SC..	05/28/2021	AFG Real Estate Holding Company, LLC.	42,065,101		27,814,527	942,038			(942,038)		27,316,654	27,316,654			0	3,926,262	2,831,530
0199999. Totals					102,217,206	0	66,050,990	1,380,886	0	0	(1,380,886)	0	65,817,352	65,817,352	0	0	0	11,877,589	8,129,580
0399999. Totals					102,217,206	0	66,050,990	1,380,886	0	0	(1,380,886)	0	65,817,352	65,817,352	0	0	0	11,877,589	8,129,580

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
57163ZZZ1	Portland	OR		09/17/2019	4.392		534,300	28,700,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	534,300	28,700,000
Mortgages in Good Standing - Mezzanine Loans								
86612ZZZ7	New York	NY		04/20/2021	5.000	6,672,716		8,896,954
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	6,672,716	0	8,896,954
0899999. Total - Mortgages in Good Standing				XXX	XXX	6,672,716	534,300	37,596,954
3399999. Total Mortgages				XXX	XXX	6,672,716	534,300	37,596,954

SCHEDULE B - PART 3

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

QE02

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
019999ZZ7	West Bloomfield	MI		03/31/2017		108,796					0		108,796	108,796			0
030211ZZ2	Lehi	UT		09/22/2016		158,855					0		158,855	158,855			0
11373ZZZ4	Clearwater	FL		09/30/2019		1,094,526					0		1,094,526	1,094,526			0
114840ZA2	Coral Gables	FL		08/12/2016		180,748					0		180,748	180,748			0
165421ZZ4	Cape Cod	MA		05/06/2016		146,529					0		146,529	146,529			0
212555ZA7	Philadelphia	PA		01/31/2012		82,831					0		82,831	82,831			0
275222ZZ3	Austin	TX		04/26/2017		83,399					0		83,399	83,399			0
290600ZB4	Jacksonville	FL		08/22/2018		86,339					0		86,339	86,339			0
290700AB9	Memphis	TN		11/07/2019		112,631					0		112,631	112,631			0
380555ZZ8	Indianapolis	IN		02/22/2019		77,679					0		77,679	77,679			0
440555ZZ6	Houston	TX		06/28/2018		140,500					0		140,500	140,500			0
494266ZZ5	The Woodlands	TX		03/25/2015		116,282					0		116,282	116,282			0
502413ZZ3	Salt Lake City	UT		11/08/2013		100,031					0		100,031	100,031			0
517777ZZ4	Prescott	AZ		05/28/2015		125,413					0		125,413	125,413			0
560222ZA2	Lincolnshire	IL		01/24/2019		66,031					0		66,031	66,031			0
624999ZZ4	Tucson	AZ		06/30/2014		101,550					0		101,550	101,550			0
696551ZZ6	Carlsbad	CA		10/17/2013		111,839					0		111,839	111,839			0
74951ZZY5	Pearland	TX		12/06/2013		74,072					0		74,072	74,072			0
797240ZA9	Destin	FL		12/19/2013		321,590					0		321,590	321,590			0
797241ZB5	Miramar Beach	FL		06/17/2019		111,984					0		111,984	111,984			0
816849ZZ9	Orlando	FL		05/17/2013		91,319					0		91,319	91,319			0
86612ZZZ7	New York	NY		04/20/2021							0		12,134	12,134			0
90399ZZZ8	Indianapolis	IN		08/27/2019		84,387					0		84,387	84,387			0
934432ZZ1	Burbank	CA		11/12/2013		73,676					0		73,676	73,676			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
983444ZZ6	Lehi	UT		02/24/2014		172,126					0		172,126	172,126			0
Old Standard	Cincinnati	OH		01/01/2006		19,398					0		19,398	19,398			0
0299999. Total - Mortgages With Partial Repayments						3,842,530	0	0	0	0	0	0	3,854,663	3,854,663	0	0	0
0599999. Total Mortgages						3,842,530	0	0	0	0	0	0	3,854,663	3,854,663	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 and SVO Administrative Symbol/ Market Indicator	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
000000 00 0	Cyprium Parallel Investors V, LP	Cleveland	OH	Cyprium V Management LLC		08/15/2019			279,476			3.660
000000 00 0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Gryphon Mezzanine Partners, GP, L.P.		11/30/2017			300,426			6.200
000000 00 0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Gryphon Mezzanine Partners II, L.P.		12/20/2019			6,610			18.440
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.		06/07/2017			17,264			0.830
000000 00 0	Northcreek Mezzanine Fund II, LP	Cincinnati	OH	NMF GP II, LLC		01/31/2014	2		231,164			3.400
000000 00 0	Sagard Credit Partners, LP	Toronto	CAN	Sagard Credit Partners (Cayman) GP, Inc		10/09/2018			430,481			1.300
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-I MMF GP LLC		12/18/2017			747,602			
000000 00 0	TTGA SBIC Pioneer Feeder Fund, LP	New York	NY	TTGA SBIC Feeder GP, LLC		05/25/2021			93,000			2.400
000000 00 0	Yukon Capital Partners II, LP	Minneapolis	MN	Yukon Partners II, LLC,		07/17/2014	2		26,281			2.190
000000 00 0	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners III, LLC,		07/18/2017	2		126,230			1.150
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							0	2,258,535	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	A&M Capital Partners II, LP	Greenwhich	CT	A&M Capital-GP II, LP		05/25/2018	3		2,283,514			0.800
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	A&M Capital Opportunities-GP, L.P.		10/21/2016	3		262,188			1.470
000000 00 0	ALLOS III-Q, LP	Cincinnati	OH	ALLOS Ventures III LLC		12/19/2018			280,000			4.250
000000 00 0	Bridge Growth Partners, LP	New York	NY	Bridge Growth Partners GP L.P.		07/15/2014	3		848,750			3.900
000000 00 0	Bridge Growth Partners II, LP	New York	NY	Bridge Growth Partners GP L.P.		04/29/2021	3	784,592				1.250
000000 00 0	Cincy Tech Fund V, LLC	Cincinnati	OH	CincyTech, LLC		11/20/2019	1		300,000			8.220
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II, LLC		09/18/2017	1		140,510			4.460
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Management, LP		06/25/2018			736,246			1.340
000000 00 0	Cross Creek Capital III, LP	Salt Lake City	UT	Cross Creek Capital III GP, LP		03/09/2021			50,000			3.090
000000 00 0	Energy Impact Fund II LP	New York	NY	Energy Impact Fund II GP LLC		03/20/2020			693,484			0.800
000000 00 0	Foresite Capital Fund V, LP	San Francisco	CA	Foresite Capital Management V, LLC		06/08/2020			880,000			1.220
000000 00 0	Foresite Capital Opportunity Fund V, LP	San Francisco	CA	Foresite Capital Opportunity Management V, LLC,		06/29/2020			150,000			1.220
000000 00 0	Goldner Hawn Fund VII L.P.	Minneapolis	MN	Goldner Hawn GP, LLC		04/29/2019			714,982			1.730
000000 00 0	Greenspring Opportunities VI, LP	Owings Mills	MD	Greenspring Opportunities VI, L.P.		01/21/2020	1		225,000			0.300
000000 00 0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Opportunities VIII, L.P.		07/14/2017	1		168,216			10.540
000000 00 0	Greenspring Global Partners IX-B, LP	Owings Mills	MD	Greenspring General Partner IX, L.P.		02/08/2019	1		123,790			0.270
000000 00 0	GreyLion Capital II LP	New York	NY	GreyLion Capital II GP LLP		02/28/2018	3		40,436			1.150
000000 00 0	LLR Equity Partners VI, LP	Philadelphia	PA	LLR Capital VI, L.P.,		05/13/2021	3	300,000				0.140
000000 00 0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory GP1, LLC		03/23/2017			150,889			2.310
000000 00 0	Narya Capital Fund I, L.P.	Cincinnati	OH	Narya Capital Fund I, L.P.		03/20/2020			540,000			1.790
000000 00 0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal Associates IV, LP		06/11/2018	3		528,051			0.270
000000 00 0	NB Secondary Opportunities Fund IV LP	New York	NY	NB Secondary Opportunities Associates IV L.P.		04/19/2017	3		570,499			0.420
000000 00 0	NB Strategic Capital LP	New York	NY	NB Strategic Capital Associates LP		03/05/2020	3		1,300,000			1.000
000000 00 0	NB Strategic Co-Investment Partners II LP	New York	NY	NB Strategic Co-Investment Associates II GP LLC		10/01/2012	3		49,377			0.950

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 and SVO Administrative Symbol/ Market Indicator	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	NB Strategic Co-Investment Partners III LP	New York	NY	NB Strategic Co-Investment Associates III GP LLC		01/28/2016	3		36,842			0.850
000000 00 0	NB Strategic Co-Investment Partners IV L.P.	New York	NY	NB Alternatives Advisors, LLC		01/29/2020	3		510,409			0.400
000000 00 0	Nutraceutical Investco, LP	Riverside	CT	M&S GP LLC		10/18/2019			6,534			2.150
000000 00 0	OBIP, LP (Bolt Topco, LLC)	Cincinnati	OH	Orchard Investment Management, LLC		06/27/2019			17,489			49.960
000000 00 0	OLG Investment Partners, LP (Lucas Group)	Atlanta	GA	Orchard Investment Management III LLC		09/27/2013			29,878			66.400
000000 00 0	OTAIP, LP (Trew Holdings, LLC)	Hilton Head Island	SC	Orchard Investment Management, LLC		02/01/2019			8,993			49.960
000000 00 0	OVIP, L.P.	Cincinnati	OH	Orchard Investment Management, LLC		07/27/2017			29,400			70.000
000000 00 0	Private Equity Solutions SCSp	Munsbach	LUX	DWS Investment S.A.		12/16/2019			205,671			1.430
000000 00 0	Refinery Venture Fund II, LP	Cincinnati	OH	Refinery Management, LLC		02/19/2021			53,522			2.350
000000 00 0	Revelstoke Single Asset Fund I, LP	Denver	CO	RCP Single Asset Fund I GP, LLC		11/19/2019			4,223			0.420
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Management V, LLC		12/31/2012	3		105,000			1.480
000000 00 0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Management VI, LLC		02/15/2018	3		560,000			3.100
000000 00 0	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital III L.P.		03/27/2020			1,439,109			0.800
000000 00 0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP		11/01/2018			198,687			0.130
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, GP LP		08/19/2013	3		200,670			1.740
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, GP LP		08/19/2013	3		31,381			1.790
000000 00 0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III GP, LP		11/20/2018	3		1,571,243			1.410
000000 00 0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners Associates VI L.P.		07/25/2018			714,256			0.490
000000 00 0	Tritium Partners II, LLC	Austin	TX	Tritium II GP, LLC		11/13/2019	3		169,266			1.970
000000 00 0	VICOF II Feeder, LP	Austin	TX	Vida Management I, LLC		08/02/2017			1,141,927			3.620
000000 00 0	Vivo Capital Fund IX, LP	Palo Alto	CA	Vivo Capital IX, LLC		09/09/2019			836,166			0.350
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,084,592	18,906,596	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	BIG Peninsula Co-Invest Member, LLC	Detroit	MI	Peninsula Capital Partners		06/30/2021		9,866,753				
000000 00 0	Hillpointe Workforce Housing Partnership II, LP	Charlotte	NC	Hillpointe Fund II GP, LLC		11/03/2020			681,818			2.700
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	Lubert Adler Laramar Urban Neighborhood Group, L.P.		10/15/2015			1,470,000			3.470
000000 00 0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P.		08/23/2019			59,188			0.080
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Group VII-B, LLC		04/07/2017			833,333			4.180
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities Associates, LP		12/05/2018			745,585			1.660
000000 00 0	PRCP-CO Spyglass Creek, LP	Denver	CO	PRCP-CO Spyglass Creek Managers, LP		10/23/2019			80,400			
000000 00 0	PRCP-CO Stone Mountain, LP	Northglenn	CO	PRCP-CO Stone Mountain Managers, LP		03/24/2020			68,000			
000000 00 0	PRCP-Everett Partners, L.P.	Seattle	WA	PRCP-Everett Partners Managers, LP		07/21/2016			68,688			
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I Managers, LP		02/08/2017			63,200			
000000 00 0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	PRCP-Orlando Sanford Landing Partners Managers, LP		12/18/2019			110,000			
000000 00 0	PRCP-Orlando UCF Partners, LP	Orlando	FL	PRCP-Orlando UCF Partners Managers, LP		04/12/2019			68,800			
000000 00 0	PRCP-Stuart Partners, L.P.	Stuart	FL	PRCP-Stuart Partners Managers, LP		12/06/2016			54,000			

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 and SVO Administrative Symbol/ Market Indicator	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	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners Managers, LP		05/15/2018			149,600			
000000 00 0	PRCP-Union Heights	Colorado Springs	CO	PRCP-Union Heights Manages, LP		06/18/2018			77,600			
000000 00 0	PRCP – University Village, LP	Colorado Springs	CO	PRCP – University Village Managers, LP		09/11/2018			78,400			
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								9,866,753	4,608,612	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
000000 00 0	Bay Bridge Holding Company, LLC	Stevensville	MD	Bay Bridge Holding Company, LLC		04/01/2020			98,316			
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	98,316	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
000000 00 0	Pretium Mortgage Credit Partners I, LP	New York	NY	Pretium Mortgage Credit Partners I GP, LLC		12/04/2014			79,712			1.000
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	79,712	0	0	XXX
4899999. Subtotal - Unaffiliated								10,951,345	25,853,456	0	0	XXX
4999999. Subtotal - Affiliated								0	98,316	0	0	XXX
5099999. Totals								10,951,345	25,951,772	0	0	XXX

QE03.2

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	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000 00 0	Cyprium Parallel Investors V, LP	Cleveland	OH	Return of Capital	08/15/2019	04/23/2021	48,823					0		48,823	48,823			0	
000000 00 0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Return of Capital	01/12/2018	04/23/2021	130,674					0		130,674	130,674			0	142,024
000000 00 0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Return of Capital	11/30/2017	06/29/2021	1,079,060					0		1,079,060	1,079,060			0	363,240
000000 00 0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Return of Capital	12/20/2019	06/29/2021	26,894					0		26,894	26,894			0	
000000 00 0	Monarch Capital Partners III LP	New York	NY	Return of Capital	01/12/2015	04/15/2021	3,485,080					0		3,485,080	3,485,080			0	(896,532)
000000 00 0	Monarch Capital Partners IV, L.P.	New York	NY	Return of Capital	10/30/2017	05/18/2021	955,966					0		955,966	955,966			0	
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	Return of Capital	06/07/2017	06/30/2021	201,325					0		201,325	201,325			0	108,669
000000 00 0	Northcreek Mezzanine Fund II, LP	Cincinnati	OH	Return of Capital	01/31/2014	05/21/2021	37,050					0		37,050	37,050			0	
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	Return of Capital	11/28/2018	06/30/2021	50,971					0		50,971	50,971			0	
000000 00 0	SAAS Capital Fund III	Cincinnati	OH	Return of Capital	08/09/2018	04/12/2021	140,776					0		140,776	140,776			0	81,114
000000 00 0	SAAS Capital Fund III (B) LP	Cincinnati	OH	Return of Capital	08/26/2020	04/12/2021	21,350					0		21,350	21,350			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	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	Sagard Credit Partners, LP	Toronto	CAN	Return of Capital	10/09/2018	05/21/2021	1,035,916					0		1,035,916	1,035,916			0	
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH.	Dissolution	12/18/2017	05/17/2021	7,660,263					0		7,660,263	7,676,387		16,124	16,124	244,725
000000 00 0	World Trade Finance, LLC	Burbank	CA.	Return of Capital	04/20/2020	06/30/2021	776,584					0		776,584	776,584			0	
000000 00 0	Yukon Capital Partners II, LP	Minneapolis	MN.	Return of Capital	07/17/2014	04/21/2021	481,538					0		481,538	481,538			0	190,787
000000 00 0	Yukon Capital Partners III, LP	Minneapolis	MN.	Return of Capital	07/18/2017	04/27/2021	587,885					0		587,885	587,885			0	234,033
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							16,720,155	0	0	0	0	0	0	16,720,155	16,736,278	0	16,124	16,124	468,061
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners II, LP	Greenwhich	CT.	Return of Capital	05/25/2018	06/30/2021	408,457					0		408,457	408,457			0	164,257
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwhich	CT.	Return of Capital	10/21/2016	05/07/2021	613,905					0		613,905	613,905			0	882,330
000000 00 0	Blackstone Tactical Opportunities III, LP	New York	NY.	Return of Capital	02/08/2019	06/14/2021	596,651					0		596,651	596,651			0	(162,599)
000000 00 0	Bridge Growth Partners, LP	New York	NY.	Return of Capital	07/15/2014	04/29/2021	160,592					0		160,592	160,592			0	184,252
000000 00 0	CCA Life Settlements Fund II, LP	Dublin	IRL.	Return of Capital	12/16/2019	06/30/2021	197,996					0		197,996	197,996			0	
000000 00 0	Channel 51, LLC	Washington	DC.	Return of Capital	04/29/2016	06/08/2021	20,455					0		20,455	20,455			0	
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY.	Return of Capital	06/25/2018	04/30/2021	124,193					0		124,193	124,193			0	(120,207)
000000 00 0	DecoPac, Inc.	Anoka	MN.	Dissolution	10/27/2017	05/17/2021	5,000,000					0		5,000,000	9,105,091		4,105,091	4,105,091	311,063
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA.	Return of Capital	04/16/2018	04/29/2021	331,073					0		331,073	331,073			0	1,090,941
000000 00 0	Foresite Capital Opportunity Fund V, LP	San Francisco	CA.	Return of Capital	06/29/2020	04/21/2021	65,770					0		65,770	65,770			0	
000000 00 0	GreyLion Capital II LP	New York	NY.	Return of Capital	02/28/2018	04/07/2021	56,000					0		56,000	56,000			0	
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA.	Return of Capital	12/06/2016	06/29/2021	565,483					0		565,483	565,483			0	1,796,512
000000 00 0	LLR Equity Partners IV, LP	Philadelphia	PA.	Return of Capital	03/14/2014	06/03/2021	221,922					0		221,922	221,922			0	687,759
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY.	Return of Capital	07/15/2016	05/25/2021	530,552					0		530,552	530,552			0	
000000 00 0	NB Dyal IV US Investors, LP	New York	NY.	Return of Capital	06/11/2018	04/16/2021	51,248					0		51,248	51,248			0	
000000 00 0	NB Secondary Opportunities Fund IV LP	New York	NY.	Return of Capital	04/19/2017	06/29/2021	419,896					0		419,896	419,896			0	
000000 00 0	NB Strategic Capital LP	New York	NY.	Return of Capital	03/05/2020	06/14/2021	179,159					0		179,159	179,159			0	
000000 00 0	NB Strategic Co-Investment Partners II LP	New York	NY.	Return of Capital	10/01/2012	06/14/2021	39,747					0		39,747	39,747			0	17,378
000000 00 0	NB Strategic Co-Investment Partners III LP	New York	NY.	Return of Capital	01/28/2016	05/12/2021	121,312					0		121,312	121,312			0	495,920
000000 00 0	Patriot Financial Partners II, LP	Philadelphia	PA.	Return of Capital	04/30/2014	06/01/2021	963,319					0		963,319	963,319			0	86,681
000000 00 0	Quibi Holdings, LLC (Class A)	Beverly Hills	CA.	Return of Capital	08/24/2018	06/15/2021	499,002					0		499,002	499,002			0	
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH.	Return of Capital	12/31/2012	05/18/2021	99,250					0		99,250	99,250			0	99,608
000000 00 0	River Cities Capital Fund VI, LP	Cincinnati	OH.	Return of Capital	02/15/2018	05/12/2021	443,205					0		443,205	443,205			0	2,006,795
000000 00 0	Roark Capital Partners Fund V, LP	Atlanta	GA.	Return of Capital	11/01/2018	06/09/2021	410,960					0		410,960	410,960			0	
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE.	Return of Capital	06/08/2016	05/19/2021	895,124					0		895,124	895,124			0	594,391
000000 00 0	Solamere Capital Fund II, LP	Boston	MA.	Return of Capital	08/19/2013	06/30/2021	156,634					0		156,634	156,634			0	1,165,627
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA.	Return of Capital	08/19/2013	06/30/2021	796,408					0		796,408	796,408			0	
000000 00 0	Solamere Capital Fund III, LP	Boston	MA.	Return of Capital	11/20/2018	06/30/2021	1,031,551					0		1,031,551	1,031,551			0	197,353
000000 00 0	Trilantic Capital Partners VI, LP	New York	NY.	Return of Capital	07/25/2018	04/13/2021	417					0		417	417			0	
000000 00 0	Tritium Partners II, LLC	Austin	TX.	Return of Capital	11/13/2019	05/27/2021	1,362					0		1,362	1,362			0	
000000 00 0	Vida Longevity Fund, LP	Austin	TX.	Return of Capital	04/01/2015	05/11/2021	111,731					0		111,731	111,731			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							15,113,373	0	0	0	0	0	0	15,113,373	19,218,465	0	4,105,091	4,105,091	9,498,062
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	Brother's Management, LLC	Kansas City	MO.	Dissolution	12/31/2017	05/31/2021	1,000					0		1,000	1,000			0	
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							1,000	0	0	0	0	0	0	1,000	1,000	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Cornerstone Office Partners, LLC	Cincinnati	OH.	Transferred to Great American Insurance Company	06/22/2018	05/25/2021	7,077,600					0		7,077,600	7,503,503		425,903	425,903	94,329
000000 00 0	Kaleb Grove Investors, LLC	Colorado Springs	CO.	Transferred to Great American Insurance Company	11/30/2016	05/25/2021	7,651,072					0		7,651,072	16,505,010		8,853,938	8,853,938	262,800
000000 00 0	Kelly Co, Investors, LLC	Colorado Springs	CO.	Transferred to Great American Insurance Company	12/17/2019	05/25/2021	5,565,359					0		5,565,359	8,581,203		3,015,844	3,015,844	59,500
000000 00 0	L-A Battery QOF Fund, LP	Philadelphia	PA.	Transferred to Great American Insurance Company	12/24/2019	05/25/2021	5,000,000					0		5,000,000	4,888,694		(111,306)	(111,306)	
000000 00 0	L-A Delray QOF Fund, LP	Delray Beach	FL.	Transferred to Great American Insurance Company	12/24/2019	05/25/2021	3,125,000					0		3,125,000	3,008,758		(116,242)	(116,242)	
000000 00 0	LCN NA Fund III-D, LP	New York	NY.	Return of Capital	08/23/2019	05/06/2021	5,336					0		5,336	5,336			0	2,060
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA.	Return of Capital	04/07/2017	06/03/2021	1,825,079					0		1,825,079	1,825,079			0	315,010
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	New York	NY.	Return of Capital	12/05/2018	06/07/2021	169,569					0		169,569	169,569			0	25,585
000000 00 0	Osprey Pointe Sandestin, LLC	Miramar Beach	FL.	Transferred to Great American Insurance Company	12/19/2018	05/25/2021	5,752,859					0		5,752,859	5,305,360		(447,499)	(447,499)	
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO.	Transferred to Great American Insurance Company	02/28/2017	05/25/2021	11,538,403					0		11,538,403	20,913,196		9,374,793	9,374,793	78,800
000000 00 0	PRCP-Abacoa Investment, LLC	Jupiter	FL.	Transferred to Great American Insurance Company	12/09/2015	05/25/2021	7,054,250					0		7,054,250	7,837,853		783,603	783,603	27,978
000000 00 0	PRCP-AFG LA New Orleans Partners, LP	New Orleans	LA.	Transferred to Great American Insurance Company	12/08/2020	05/25/2021	6,479,543					0		6,479,543	5,986,495		(493,048)	(493,048)	
000000 00 0	PRCP-Arcadia Partners, LP	Seattle	WA.	Transferred to Great American Insurance Company	10/26/2016	05/25/2021	4,394,387					0		4,394,387	8,841,106		4,446,719	4,446,719	61,388
000000 00 0	PRCP-Atlanta Canopy Partners, LP	Norcross	GA.	Transferred to Great American Insurance Company	04/02/2019	05/25/2021	955,836					0		955,836	970,957		15,122	15,122	14,719
000000 00 0	PRCP-Aurora Partners, LP	Denver	CO.	Transferred to Great American Insurance Company	08/22/2016	05/25/2021	8,472,018					0		8,472,018	11,488,339		3,016,321	3,016,321	49,007
000000 00 0	PRCP-Avondale Partners, LP	Phoenix	AZ.	Transferred to Great American Insurance Company	09/23/2016	05/25/2021	12,813,898					0		12,813,898	19,801,125		6,987,227	6,987,227	197,406
000000 00 0	PRCP-AZ Arcadia Cove Partners, LP	Phoenix	AZ.	Transferred to Great American Insurance Company	08/05/2020	05/25/2021	11,375,930					0		11,375,930	11,375,931		0	0	84,852
000000 00 0	PRCP-Boca Raton Partners, LP	Boca Raton	FL.	Transferred to Great American Insurance Company	11/27/2017	05/25/2021	8,465,458					0		8,465,458	12,218,775		3,753,317	3,753,317	42,625
000000 00 0	PRCP-Bucks Partners, LP	Philadelphia	PA.	Transferred to Great American Insurance Company	04/25/2017	05/25/2021	6,944,237					0		6,944,237	8,350,918		1,406,680	1,406,680	44,609
000000 00 0	PRCP-CO Deer Crest Partners, LP	Broomfield	CO.	Transferred to Great American Insurance Company	05/15/2019	05/25/2021	8,024,644					0		8,024,644	8,255,918		231,274	231,274	33,230
000000 00 0	PRCP-CO Governor's Park, LP	Fort Collins	CO.	Transferred to Great American Insurance Company	11/18/2019	05/25/2021	7,515,246					0		7,515,246	7,709,923		194,678	194,678	28,986
000000 00 0	PRCP-CO Lakewood, LP	Lakewood	CO.	Transferred to Great American Insurance Company	08/09/2019	05/25/2021	10,288,556					0		10,288,556	11,455,246		1,166,690	1,166,690	43,519
000000 00 0	PRCP-CO Spyglass Creek, LP	Denver	CO.	Transferred to Great American Insurance Company	10/23/2019	05/25/2021	10,669,911					0		10,669,911	11,970,352		1,300,441	1,300,441	34,509
000000 00 0	PRCP-CO Stone Mountain, LP	Northglenn	CO.	Transferred to Great American Insurance Company	03/24/2020	05/25/2021	11,711,711					0		11,711,711	11,711,711		(0)	(0)	40,799
000000 00 0	PRCP-CS Partners II, LP	Colorado Springs	CO.	Transferred to Great American Insurance Company	09/15/2017	05/25/2021	4,954,913					0		4,954,913	7,544,469		2,589,555	2,589,555	39,509
000000 00 0	PRCP-Dallas Four Partners, LP	Lewisville	TX.	Transferred to Great American Insurance Company	11/06/2015	05/25/2021	12,433,793					0		12,433,793	19,190,709		6,756,916	6,756,916	42,113
000000 00 0	PRCP-Del Coronado Partners, LP	Phoenix	AZ.	Transferred to Great American Insurance Company	05/15/2018	05/25/2021	7,464,964					0		7,464,964	9,444,934		1,979,970	1,979,970	48,574
000000 00 0	PRCP-Everett Partners, L.P.	Seattle	WA.	Transferred to Great American Insurance Company	07/21/2016	05/25/2021	2,794,065					0		2,794,065	6,343,880		3,549,815	3,549,815	33,031
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL.	Transferred to Great American Insurance Company	02/08/2017	05/25/2021	5,448,131					0		5,448,131	8,860,218		3,412,087	3,412,087	27,995
000000 00 0	PRCP-KY Park Place Partners, LP	Louisville	KY.	Transferred to Great American Insurance Company	04/29/2020	05/25/2021	3,677,996					0		3,677,996	3,677,996		(0)	(0)	23,923
000000 00 0	PRCP-MD Montclair Partners, LP	Silver Spring	MD.	Transferred to Great American Insurance Company	10/05/2020	05/25/2021	7,345,408					0		7,345,408	7,345,429		21	21	52,559
000000 00 0	PRCP-MD Water's Landing Partners, LP	Germantown	MD.	Transferred to Great American Insurance Company	8/5/819	05/25/2021	6,876,623					0		6,876,623	7,537,804		661,181	661,181	42,787
000000 00 0	PRCP-Murietta Partners, LP	Phoenix	AZ.	Transferred to Great American Insurance Company	05/15/2018	05/25/2021	5,316,260					0		5,316,260	6,340,189		1,023,929	1,023,929	41,003
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO.	Transferred to Great American Insurance Company	10/22/2015	05/25/2021	6,903,327					0		6,903,327	11,291,644		4,388,317	4,388,317	28,718
000000 00 0	PRCP-NC Greensboro Partners, LP	Greensboro	NC.	Transferred to Great American Insurance Company	03/19/2020	05/25/2021	6,963,902					0		6,963,902	6,970,720		6,818	6,818	41,637
000000 00 0	PRCP-NC University Ridge Partners, LP	Durham	NC.	Transferred to Great American Insurance Company	12/23/2020	05/25/2021	7,595,678					0		7,595,678	7,595,678		(0)	(0)	147,869
000000 00 0	PRCP-NC Wilmington Partners II, LP	Wilmington	NC.	Transferred to Great American Insurance Company	05/08/2018	05/25/2021	1,885,510					0		1,885,510	2,329,114		443,603	443,603	10,021
000000 00 0	PRCP-NV Hidden Valley Partners, LP	Reno	NV.	Transferred to Great American Insurance Company	12/29/2020	05/25/2021	1,267,433					0		1,267,433	1,286,212		18,779	18,779	
000000 00 0	PRCP-Ohio Partners II, L.P.	Cincinnati	OH.	Transferred to Great American Insurance Company	04/06/2016	05/25/2021	4,768,405					0		4,768,405	6,775,442		2,007,037	2,007,037	44,220
000000 00 0	PRCP-Oregon Partners I, LP	Oregon City	OR.	Transferred to Great American Insurance Company	04/08/2016	05/25/2021	2,850,716					0		2,850,716	4,744,654		1,893,938	1,893,938	
000000 00 0	PRCP-Orlando Parkway Partners, LP	Orlando	FL.	Transferred to Great American Insurance Company	02/27/2020	05/25/2021	12,156,831					0		12,156,831	12,156,832		0	0	70,280
000000 00 0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL.	Transferred to Great American Insurance Company	12/18/2019	05/25/2021	6,171,471					0		6,171,471	6,192,335		20,863	20,863	7,284

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	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	PRCP-Orlando UCF Partners, LP	Orlando	FL	Transferred to Great American Insurance Company	04/12/2019	05/25/2021	5,348,030					0		5,348,030	5,373,999		25,969	25,969	24,472
000000 00 0	PRCP-Orlando Whisper Lake Partners, LP	Orlando	FL	Transferred to Great American Insurance Company	12/18/2019	05/25/2021	10,388,468					0		10,388,468	10,967,169		578,701	578,701	47,280
000000 00 0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	Transferred to Great American Insurance Company	08/03/2017	05/25/2021	12,798,380					0		12,798,380	26,065,380		13,267,000	13,267,000	100,325
000000 00 0	PRCP-Raleigh I Partners LP	Raleigh	NC	Transferred to Great American Insurance Company	04/20/2017	05/25/2021	2,501,539					0		2,501,539	2,949,202		447,663	447,663	14,298
000000 00 0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	Transferred to Great American Insurance Company	03/20/2019	05/25/2021	849,613					0		849,613	879,296		29,683	29,683	4,591
000000 00 0	PRCP-Stuart Partners, L.P	Stuart	FL	Transferred to Great American Insurance Company	12/06/2016	05/25/2021	6,048,675					0		6,048,675	9,858,644		3,809,969	3,809,969	53,773
000000 00 0	PRCP-Sunrise Water's Edge Partners, LP	Sunrise	FL	Transferred to Great American Insurance Company	08/29/2018	05/25/2021	9,250,757					0		9,250,757	10,418,769		1,168,012	1,168,012	57,646
000000 00 0	PRCP-Tampa Arbor Partners, LP	Tampa	FL	Transferred to Great American Insurance Company	08/29/2018	05/25/2021	5,333,146					0		5,333,146	5,855,697		522,550	522,550	20,050
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	Transferred to Great American Insurance Company	05/15/2018	05/25/2021	8,592,539					0		8,592,539	10,573,713		1,981,174	1,981,174	63,221
000000 00 0	PRCP-TX Kingwood, LP	Houston	TX	Transferred to Great American Insurance Company	11/15/2019	05/25/2021	4,322,620					0		4,322,620	4,434,873		112,253	112,253	19,299
000000 00 0	PRCP-Union Heights	Colorado Springs	CO	Transferred to Great American Insurance Company	06/18/2018	05/25/2021	4,449,768					0		4,449,768	5,693,418		1,243,650	1,243,650	31,780
000000 00 0	PRCP – University Village, LP	Colorado Springs	CO	Transferred to Great American Insurance Company	09/11/2018	05/25/2021	6,885,703					0		6,885,703	9,271,903		2,386,200	2,386,200	33,597
000000 00 0	PRCP-Woodland Hills, LP	Colorado Springs	CO	Transferred to Great American Insurance Company	11/13/2018	05/25/2021	3,694,175					0		3,694,175	5,264,657		1,570,482	1,570,482	25,682
000000 00 0	Residences ORC, LLC	Sunrise	FL	Transferred to Great American Insurance Company	05/03/2019	05/25/2021	5,000,000					0		5,000,000	4,600,911		(399,089)	(399,089)	
000000 00 0	Righetti Ranch, LP	San Luis Obispo	CA	Transferred to Great American Insurance Company	06/16/2015	05/25/2021	9,458,566					0		9,458,566	11,451,179		1,992,613	1,992,613	
000000 00 0	TRG Southgate II, L.P	Dallas	TX	Transferred to Great American Insurance Company	03/08/2018	05/25/2021	1					0		1	1			0	
000000 00 0	Water Street O'Connor Venture, LLC	Atlanta	GA	Transferred to Great American Insurance Company	10/22/2015	05/25/2021	10,228,188					0		10,228,188	17,371,911		7,143,723	7,143,723	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							374,901,499	0	0	0	0	0	0	374,901,499	483,339,335	0	108,437,837	108,437,837	2,739,252
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	Bay Bridge Holding Company, LLC	Stevensville	MD	Transferred to Great American Insurance Company	04/01/2020	05/25/2021	17,173,688					0		17,173,688	17,173,688			0	128,461
000000 00 0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Transferred to Great American Insurance Company	06/01/2020	05/25/2021	14,414,659					0		14,414,659	14,414,659			0	(311,397)
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							31,588,347	0	0	0	0	0	0	31,588,347	31,588,347	0	0	0	(182,936)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Pretium Mortgage Credit Partners I, LP	New York	NY	Return of Capital	12/04/2014	06/29/2021	1,543,615					0		1,543,615	1,543,615			0	344,300
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							1,543,615	0	0	0	0	0	0	1,543,615	1,543,615	0	0	0	344,300
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Monza Energy, LLC	Houston	TX	Return of Capital	04/17/2018	06/29/2021	131,574					0		131,574	131,574			0	
4699999. Total - Any Other Class of Asset - Unaffiliated							131,574	0	0	0	0	0	0	131,574	131,574	0	0	0	0
4899999. Subtotal - Unaffiliated							408,410,216	0	0	0	0	0	0	408,410,216	520,969,268	0	112,559,052	112,559,052	13,049,675
4999999. Subtotal - Affiliated							31,589,347	0	0	0	0	0	0	31,589,347	31,589,347	0	0	0	(182,936)
5099999. Totals							439,999,563	0	0	0	0	0	0	439,999,563	552,558,615	0	112,559,052	112,559,052	12,866,739

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
Bonds - U.S. Special Revenue and Special Assessment									
3133N3 X2 5	FH RE6097 - RMBS		04/23/2021	Various		114,764,063	115,000,000	119,167	1.A
3133N3 X3 3	FH RE6098 - RMBS		04/09/2021	Bank of America Merrill Lynch		27,649,688	27,000,000	24,375	1.A
3140JS EP 0	FN BN9141 - RMBS		04/12/2021	JP Morgan		29,831,189	29,934,087	21,619	1.A
3140K2 LK 8	FN BO6629 - RMBS		04/23/2021	JP Morgan		50,242,188	50,000,000	80,556	1.A
3140K2 PV 0	FN BO6735 - RMBS		04/26/2021	JP Morgan		50,113,281	50,000,000	77,778	1.A
31418D YR 7	FN MA4319 - RMBS		04/12/2021	Amherst Securities Group LLC		19,856,435	19,943,689	14,404	1.A
914119 4F 6	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/23/2021	EXCHANGE		3,723,449	3,985,000	9,741	4.B Z
914119 4P 4	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/23/2021	EXCHANGE		14,015	15,000	37	1.D FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					296,194,307	295,877,776	347,676	XXX
Bonds - Industrial and Miscellaneous									
00287Y CA 5	ABBVIE INC		04/29/2021	Bank of America Merrill Lynch		4,467,480	4,000,000	72,900	2.B FE
00511B AA 5	ACURIS FINANCE US INC		06/16/2021	Various		4,100,000	4,100,000	19,931	4.B FE
00817Y AF 5	AETNA INC		06/04/2021	Citigroup (SSB)		15,602,570	10,848,000	345,366	2.B FE
008513 AC 7	AGREE LP		06/08/2021	Various		23,380,896	23,645,000	41,872	2.B FE
023135 CA 2	AMAZON.COM INC		06/08/2021	Various		20,139,400	20,000,000	44,722	1.D FE
026874 AZ 0	AMERICAN INTERNATIONAL GROUP INC		06/03/2021	GOLDMAN		8,155,668	5,952,000	37,200	2.A FE
031162 BE 9	AMGEN INC		04/27/2021	MORGAN STANLEY CO		7,719,609	6,135,000	23,620	2.A FE
03329F AN 4	ANCHC 15R AR - CDO	C	06/18/2021	Citigroup (SSB)		50,000,000	50,000,000		1.A Z
03331F AJ 9	ANCHF 7R BR - CDO		04/13/2021	GREENSLEDGE CAPITAL MARKETS LLC		9,000,000	9,000,000		1.C FE
03522A AH 3	ANHEUSER-BUSCH COMPANIES LLC		06/09/2021	Various		20,072,256	16,649,000	279,191	2.B FE
03523T BU 1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/03/2021	GOLDMAN		11,718,949	9,222,000	187,079	2.B FE
03524B AF 3	ANHEUSER-BUSCH INBEV FINANCE INC		06/03/2021	Various		12,203,520	10,390,000	168,188	2.B FE
037833 BX 7	APPLE INC		06/03/2021	WELLS FARGO SECURITIES LLC		14,594,106	11,462,000	153,973	1.B FE
03880V AA 8	ARCLO 2019-FL2 A - CDO	C	04/13/2021	MORGAN STANLEY CO		32,085,000	32,000,000		1.A FE
03880W AA 6	ARCLO 2020-FL1 A - CDO	C	04/14/2021	Various		49,572,188	49,500,000	562	1.A FE
038923 AU 2	ARBOR REALTY TRUST, INC		04/30/2021	AFG Private Placement		7,500,000	7,500,000		1.F Z
04018V AA 1	ARES FINANCE CO III LLC		06/24/2021	GOLDMAN		7,830,000	7,830,000		2.C FE
053807 AU 7	AVNET INC		06/03/2021	J P MORGAN SECURITIES		9,815,500	10,000,000	25,833	2.C FE
05608W AN 4	BX 2021-SOAR E - CMBS		06/11/2021	Citigroup (SSB)		10,000,000	10,000,000		2.C FE
05683H AN 5	BCC 172RR AR2 - CDO		06/09/2021	Citigroup (SSB)		50,000,000	50,000,000		1.A Z
05683H AS 4	BCC 172RR CR2 - CDO		06/09/2021	Citigroup (SSB)		5,625,000	5,625,000		1.F Z
06760W AC 0	BARINGS MIDDLE MARKET CLO LIMITED 2021-I	C	06/30/2021	Bank of New York/Natixis, New		40,000,000	40,000,000		1.A Z
06849R AG 7	BARRICK NORTH AMERICA FINANCE LLC		06/09/2021	MERRILL LYNCH PROF CLRING CORP		6,763,400	5,000,000	8,708	2.B FE
071734 AK 3	BAUSCH HEALTH COMPANIES INC	C	06/09/2021	Various		7,335,506	7,500,000	150,174	4.B FE
075887 BG 3	BECTON DICKINSON AND CO		04/29/2021	US BANCORP		2,473,105	2,071,000	37,193	2.C FE
088555 ZE 0	BIDTELLECT INC 10.00 06/30/2022		06/01/2021	Various		7,564	7,564	1	5.B GI
08888# AA 4	BIDTELLECT, INC		06/01/2021	Various		45,933	45,933		5.B GI
09069Z ZF 1	Biowish Tech Intl TI 12.00 03/31/2022		04/01/2021	Various		919,303	921,571	39,781	5.B Z
09069Z ZF 1	Biowish Tech Intl TI 12.00 03/31/2022		05/01/2021	NON-CASH BROKER		(459,652)	(460,785)	(18,585)	5.B GI
10240# AA 3	BOWHUNTER HOLDINGS, LLC		06/17/2021	Capitalized Interest		277,664	277,664		5.B GI
11135F BL 4	BROADCOM INC		04/01/2021	Adjustment				(73,306)	2.C FE
12189L AU 5	BURLINGTON NORTHERN SANTA FE LLC		04/29/2021	US BANCORP		5,580,461	4,601,000	36,054	1.G FE
12543X AD 8	CWHL 2006-19 1A4 - CMO/RMBS		06/01/2021	Direct			582		1.D FM
125523 BD 1	CIGNA CORP		06/08/2021	RAYMOND JAMES & ASSOCIATES		7,660,817	5,529,000	23,613	2.A FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
12565E AE 1	CIFC 215 C - CDO	C	06/15/2021	MM Private Placement		7,000,000	7,000,000		1.F Z
126307 BD 8	CSC HOLDINGS LLC		06/29/2021	MITSUBISHI UFJ SECURITIES		2,936,250	3,000,000	11,563	4.C FE
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS		04/01/2021	Direct			105		1.D FM
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS		04/01/2021	Direct			92		6. FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		04/01/2021	Direct			590		1.D FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS		04/01/2021	Direct			44		5.B FM
12641P CK 8	CSMC 2009-R 9A5 - CMO/RMBS		06/01/2021	Direct			56		1.D FM
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS		05/01/2021	Direct			5,293		1.D FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS		05/01/2021	Direct			3		1.D FM
126650 CY 4	CVS HEALTH CORP		06/03/2021	Various		11,938,127	10,000,000	95,600	2.B FE
143133 AE 6	CGMS 216 B - CDO	C	06/30/2021	BARCLAYS CAPITAL INC FIXED INC		8,500,000	8,500,000		1.D Z
143133 AG 1	CGMS 216 C - CDO	C	06/30/2021	BARCLAYS CAPITAL INC FIXED INC		7,000,000	7,000,000		1.F Z
14448C AR 5	CARRIER GLOBAL CORP		06/09/2021	GOLDMAN		10,393,100	10,000,000	61,912	2.C FE
15186P AA 6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD	C	04/08/2021	GREENSLEDGE CAPITAL MARKETS LLC		10,000,000	10,000,000		1.A FE
15674@ AA 9	CERBERUS SWC II TL L+225 11/20/2026		04/15/2021	AFG Private Placement		650,000	650,000		1.B Z
15674@ AA 9	CERBERUS SWC II TL L+225 11/20/2026		06/28/2021	AFG Private Placement		18,450,000	18,450,000	34,836	1.D
15674P AA 5	CERB 33 A - CDO	C	06/23/2021	WELLS FARGO SECURITIES LLC		45,000,000	45,000,000		1.A Z
166756 AT 3	CHEVRON USA INC		06/09/2021	BNY/SUNTRUST CAPITAL MARKETS		4,065,244	2,795,000	46,583	1.D FE
19425A AD 6	CASL 21B C - ABS		06/23/2021	BARCLAYS CAPITAL INC		3,633,464	3,634,000		1.F FE
19425A AE 4	CASL 21B D - ABS		06/23/2021	BARCLAYS CAPITAL INC		2,998,627	3,000,000		2.B FE
205768 AT 1	COMSTOCK RESOURCES INC		06/16/2021	Various		1,859,300	1,846,000		4.B FE
205887 CE 0	CONAGRA BRANDS INC		04/29/2021	JP Morgan		11,749,720	9,000,000	134,700	2.C FE
224044 CF 2	COX COMMUNICATIONS INC		06/09/2021	BNY/SUNTRUST CAPITAL MARKETS		11,820,970	9,818,000	170,179	2.B FE
25255D AA 8	DCLO 1R A1A - CDO	C	06/29/2021	J P MORGAN SECURITIES		45,875,000	45,875,000		1.A Z
25255D AE 0	DCLO 1R A2 - CDO	C	06/29/2021	J P MORGAN SECURITIES		7,700,000	7,700,000		1.D Z
25402J AA 7	DIGITALBRIDGE ISSUER LLC - ABS		06/30/2021	BARCLAYS CAPITAL INC FIXED INC		8,275,000	8,275,000		2.B Z
254687 EV 4	WALT DISNEY CO		04/29/2021	CREDIT SUISSE SECURITIES (USA)		4,996,120	4,000,000	25,333	2.A FE
25470D AJ 8	DISCOVERY COMMUNICATIONS LLC		06/02/2021	RBC CAPITAL MARKETS		1,154,870	1,000,000	8,531	2.C FE
260543 CG 6	DOW CHEMICAL CO		04/27/2021	JP Morgan		9,526,358	8,250,000	164,427	2.C FE
26884T AS 1	ERAC USA FINANCE LLC		06/03/2021	US BANCORP INVESTMENTS INC		2,287,360	2,000,000	8,400	2.A FE
277432 AP 5	EASTMAN CHEMICAL CO		04/27/2021	BARCLAYS CAPITAL INC FIXED INC		11,902,900	10,000,000	18,083	2.C FE
286661 ZG 1	ELLINGTON MTGE/CRESCENT II LIBOR+187.5 0		04/14/2021	NON-CASH BROKER		38,756,001	38,802,097	67,204	1.D Z
28853R AL 3	ECLO 4R AR - CDO		05/19/2021	BARCLAYS CAPITAL INC FIXED INC		8,000,000	8,000,000		1.A FE
28853R AN 9	ECLO 4R BR - CDO		05/19/2021	BARCLAYS CAPITAL INC FIXED INC		4,000,000	4,000,000		1.B FE
29336U AG 2	ENLINK MIDSTREAM PARTNERS LP		06/22/2021	BARCLAYS CAPITAL INC FIXED INC		2,534,400	2,880,000	10,028	3.A FE
29379V BA 0	ENTERPRISE PRODUCTS OPERATING LLC		06/03/2021	BANC OF AMERICA/FIXED INCOME		7,838,028	6,600,000	72,912	2.A FE
30227F AJ 9	ESA 21ESH D - CMBS		06/24/2021	J P MORGAN SECURITIES		15,000,000	15,000,000		2.C FE
30260G AA 4	FCITL 211 A - ABS		04/06/2021	Amherst Securities Group LLC		16,999,255	17,000,000		1.A FE
31428X AW 6	FEDEX CORP		06/03/2021	US BANCORP INVESTMENTS INC		5,303,860	4,252,000	85,536	2.B FE
31428X CE 4	FEDEX CORP		04/26/2021	BARCLAYS CAPITAL INC FIXED INC		10,017,200	10,000,000		2.B FE
33835N AE 1	MORGN 183R CR - CDO	C	06/25/2021	J P MORGAN SECURITIES		5,000,000	5,000,000		1.F FE
341081 FF 9	FLORIDA POWER & LIGHT CO		06/08/2021	WELLS FARGO SECURITIES LLC		14,373,000	12,000,000	177,375	1.E FE
34417R AA 4	FOCUS BRANDS FUNDING LLC - 2017-1 - CMO		04/01/2021	Adjustment		3,850,000	3,850,000	14,024	2.B FE
375558 AX 1	GILEAD SCIENCES INC		04/29/2021	CREDIT SUISSE SECURITIES (USA)		4,832,280	4,000,000	17,067	2.A FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
38138T AG 6	GLM 10 C - CDO	C	06/25/2021	MORGAN STANLEY & COMPANY		3,850,000	3,850,000		1.F Z
38178E AA 3	GOCAP 16RR 1R2 - CDO	C	06/08/2021	Bank of New York/Natixis, New		17,600,000	17,600,000		1.A FE
38178E AC 9	GOCAP 16RR 2R2 - CDO	C	06/22/2021	Bank of New York/Natixis, New		13,000,000	13,000,000		1.A FE
406216 BK 6	HALLIBURTON CO		06/07/2021	BARCLAYS CAPITAL INC FIXED INC		17,796,600	15,000,000	50,000	2.A FE
416515 AP 9	HARTFORD FINANCIAL SERVICES GROUP INC		06/09/2021	DAIWA CAPITAL MARKETS AMERICA		3,784,723	2,695,000	31,966	2.A FE
416515 AS 3	HARTFORD FINANCIAL SERVICES GROUP INC		06/08/2021	RAYMOND JAMES & ASSOCIATES		6,339,420	4,652,000	42,288	2.A FE
43284M AB 4	HILTON GRAND VACATIONS BORROWER ESCROW L		06/22/2021	Various		1,839,625	1,846,000		4.B FE
437076 BF 8	HOME DEPOT INC		06/03/2021	Jefferies		4,823,385	3,950,000	39,588	1.F FE
45074J AA 2	ITT HOLDINGS LLC		06/23/2021	Jefferies		2,219,000	2,219,000		4.B FE
451102 CA 3	ICAHN ENTERPRISES LP		06/28/2021	BANC OF AMERICA/FIXED INCOME		1,985,000	2,000,000	39,132	3.C FE
45686@ AB 0	INFRASTRIPE LLC		06/30/2021	MM Private Placement		2,000,000	2,000,000		2.B Z
459506 AR 2	INTERNATIONAL FLAVORS & FRAGRANCES INC		06/07/2021	Various		10,011,005	10,000,000	21,787	2.B FE
47048H AQ 0	JTWN 10R A2R - CDO	C	04/23/2021	ROYAL BANK OF CANADA		4,000,000	4,000,000	4,080	1.B FE
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS		04/01/2021	Direct			9,704		1.D FM
47232A AC 2	JMAC 2008-R3 1A3 - CMO/RMBS		06/01/2021	Direct		2,382	2,382		1.D FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/01/2021	Direct			524		1.D FM
47232D AV 4	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021	Direct			10,631		1.D FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/01/2021	Direct			83		1.D FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021	Direct			3,007		1.D FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/01/2021	Direct			4,434		1.D FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/01/2021	Direct			758		4.B FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2021	Direct			826		1.D FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/26/2021	Direct			131		1.D FM
47232V CP 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2021	Direct			6,232		1.D FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/01/2021	Direct			283		1.D FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/01/2021	Direct			72		1.D FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/01/2021	Direct			36		1.D FM
47232V DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/01/2021	Direct			196		1.D FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2021	Direct			154		4.B FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2021	Direct			34		5.B FM
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/01/2021	Direct			1,962		1.D FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/01/2021	Direct			5,062		1.D FM
494550 AV 8	KINDER MORGAN ENERGY PARTNERS LP		06/08/2021	BAIRD, ROBERT W., & COMPANY IN		4,040,760	3,000,000	69,875	2.B FE
494550 AW 6	KINDER MORGAN ENERGY PARTNERS LP		06/07/2021	Citigroup (SSB)		1,966,434	1,395,000	38,781	2.B FE
49456B AG 6	KINDER MORGAN INC		06/03/2021	BARCLAYS CAPITAL INC		12,182,100	10,000,000	8,833	2.B FE
501044 CR 0	KROGER CO		06/07/2021	J P MORGAN SECURITIES		5,257,675	4,250,000	31,875	2.A FE
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP		06/28/2021	AFG Private Placement		532,706	532,706		1.F PL
53079E AZ 7	LIBERTY MUTUAL GROUP INC		06/09/2021	Amherst Pierpont Securities		4,625,308	3,269,000	23,609	2.B FE
55281F AN 0	MCFCL 7R AR - CDO		05/26/2021	Natixis		14,000,000	14,000,000		1.A FE
55281F AP 5	MCFCL 7R BR - CDO		05/26/2021	Natixis		2,750,000	2,750,000		1.C FE
55283A AA 7	MCA FUND III HOLDING LLC - ABS		06/01/2021	BARCLAYS CAPITAL INC FIXED INC		(11,692)	(11,683)	(11)	1.F FE
55820B AL 1	MADISON PARK FUNDING XLV LTD. - CDO	C	06/16/2021	BANC OF AMERICA/FIXED INCOME		6,000,000	6,000,000		1.D Z
56577L AA 6	MARANON LOAN FUNDING 2021-1 LTD. - CDO	C	04/27/2021	MORGAN STANLEY CO		8,500,000	8,500,000		1.A FE
56577L AC 2	MARANON LOAN FUNDING 2021-1 LTD. - CDO	C	04/27/2021	MORGAN STANLEY CO		12,000,000	12,000,000		1.A FE
56577L AJ 7	MARANON LOAN FUNDING 2021-1 LTD. - CDO	C	04/27/2021	MORGAN STANLEY CO		4,000,000	4,000,000		1.C FE

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573874 AG 9	MARVELL TECHNOLOGY INC		04/05/2021	JP Morgan		9,981,100	10,000,000		2.C FE
573874 AM 6	MARVELL TECHNOLOGY INC		05/04/2021	EXCHANGE		16,997,084	17,000,000	303,875	2.C FE
57430U 30 1	MDIBS 2006-1 A - ABS		04/10/2021	Direct			505,271		5.A FE
57701R AM 4	MATTAMY GROUP CORP	C	06/22/2021	Jefferies		2,500,000	2,500,000	36,293	4.A FE
581557 BC 8	MCKESSON CORP		04/29/2021	JP Morgan		4,903,830	4,060,000	26,433	2.B FE
60871R AD 2	MOLSON COORS BEVERAGE CO		04/27/2021	JP Morgan		11,830,100	10,000,000	247,222	2.C FE
61033R AJ 2	MONROE CAPITAL MML CLO 2017-1, LTD. - CD		04/22/2021	BNP Paribas		18,500,000	18,500,000	19,250	1.A FE
61759X AC 6	MORGAN STANLEY RE-REMIC TRUST 2010-R8 -		06/01/2021	Direct			1,099,110		1.D FM
62922L AA 6	NGL ENERGY OPERATING LLC		06/17/2021	Various		2,591,250	2,500,000	68,390	4.A FE
637417 AM 8	NATIONAL RETAIL PROPERTIES INC		06/03/2021	WELLS FARGO SECURITIES LLC		8,425,690	7,000,000	48,533	2.A FE
649604 AE 5	NEW YORK MORTGAGE TRUST INC		04/27/2021	AFG Private Placement		7,500,000	7,500,000		2.A PL
65473Q BD 4	NISOURCE INC		06/04/2021	GOLDMAN		10,709,392	8,024,000	159,934	2.B FE
655422 AV 5	GLENCORE CANADA CORP	C	06/04/2021	DEUTSCHE BANC ALEX. BROWN INST		8,710,953	6,733,000	200,606	2.A FE
67079B AE 0	NUTRITION & BIOSCIENCES INC		04/27/2021	GOLDMAN		9,919,800	10,000,000	202,434	2.B FE
67113X AB 6	OBX 21J1 A2 - CMO/RMBS		04/27/2021	Bank of America Merrill Lynch		49,695,315	50,000,000	80,556	1.A FE
67114* AA 0	ORCC FINANCING IV LLC		05/26/2021	Various		7,022,222	7,022,222		1.D PL
67114* AA 0	ORCC FINANCING IV LLC		06/29/2021	AFG Private Placement		12,400,000	12,400,000		1.D PL
674135 EM 6	OAK 1999-A M2 - ABS		06/01/2021	Direct		2,714	2,714		6. FE
681919 BD 7	OMNICOM GROUP INC		04/28/2021	CITIGROUP		11,978,760	12,000,000		2.A FE
682691 AA 8	ONEMAIN FINANCE CORP		06/23/2021	RBC CAPITAL MARKETS		1,975,000	2,000,000	22,222	3.C FE
68389X BZ 7	ORACLE CORP		06/03/2021	Various		23,516,360	23,000,000	131,704	2.A FE
69331C AJ 7	PG&E CORP		06/23/2021	Various		3,879,163	3,885,000	98,200	3.C FE
693436 AA 5	PLP 201 A - RMBS		06/30/2021	MESIROW FINANCIAL		211,856	211,856		1.E FE
69506Y SC 4	PACIFIC WESTERN BANK		04/27/2021	PIPR		10,000,000	10,000,000		2.A FE
707569 AV 1	PENN NATIONAL GAMING INC		06/24/2021	J P MORGAN SECURITIES		3,000,000	3,000,000		4.C FE
74041N AL 9	PRETSL XII A1 - CDO	C	04/01/2021	Adjustment		(136)	(136)		1.A FE
74387Y AD 5	PFMT 2021-1 A2A - CMO/RMBS		04/09/2021	Amherst Securities Group LLC		24,787,838	24,943,737	18,015	1.A FE
744448 CG 4	PUBLIC SERVICE COMPANY OF COLORADO		06/08/2021	WELLS FARGO SECURITIES LLC		4,764,677	4,298,000	36,533	1.F FE
78449R AL 9	SLG 21OVA E - CMBS		06/15/2021	WELLS FARGO SECURITIES LLC		14,167,994	14,686,000	26,746	2.C FE
78449R AN 5	SLG 21OVA F - CMBS		06/15/2021	WELLS FARGO SECURITIES LLC		9,125,143	10,000,000	18,212	3.C FE
79588T AD 2	SAMMONS FINANCIAL GROUP INC		06/03/2021	BANC OF AMERICA/FIXED INCOME		6,324,614	6,240,000	29,614	2.A FE
805564 EM 9	SAST 1999-3 BFA - RMBS		06/01/2021	Direct		815	815		1.D FM
85571B AU 9	STARWOOD PROPERTY TRUST INC		06/29/2021	J P MORGAN SECURITIES		3,905,000	3,905,000		3.C FE
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS		04/01/2021	Direct			30		1.D FM
863667 AG 6	STRYKER CORP		04/27/2021	BARCLAYS CAPITAL INC FIXED INC		5,980,550	5,000,000	99,653	2.A FE
87299Z ZZ 5	TTGA SBIC Feeder Fund		06/09/2021	AFG Private Placement		527,000	527,000		2.B Z
878742 AW 5	TECK RESOURCES LTD	C	06/07/2021	J P MORGAN SECURITIES		19,527,900	15,000,000	375,000	2.C FE
896517 AB 5	TRINITY HEALTH CORP		06/04/2021	Various		8,225,056	8,539,000	4,370	1.D FE
89656G AB 0	TRL 211 B - ABS		06/22/2021	WELLS FARGO SECURITIES LLC		3,499,514	3,500,000		2.B FE
90265E AS 9	UDR INC		06/08/2021	Citigroup (SSB)		8,510,699	8,197,000	27,528	2.A FE
91324P EE 8	UNITEDHEALTH GROUP INC		06/09/2021	Various		25,679,300	25,000,000	43,208	1.G FE
92277G AB 3	VENTAS REALTY LP		06/09/2021	Amherst Pierpont Securities		4,014,417	3,068,000	34,489	2.A FE
92277G AF 4	VENTAS REALTY LP		06/08/2021	GOLDMAN		4,551,335	4,081,000	63,978	2.A FE
92852L AB 5	VITERRA FINANCE BV	C	06/04/2021	Various		19,830,632	20,000,000	82,569	2.C FE

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92857W BL 3	VODAFONE GROUP PLC	C	06/09/2021	Various		24,647,800	20,000,000	26,389	2.B FE
92858R AB 6	VMED O2 UK FINANCING I PLC	C	06/22/2021	J P MORGAN SECURITIES		1,667,000	1,667,000		3.C FE
92936U AH 2	WP CAREY INC		06/08/2021	Various		26,118,336	27,652,000	178,216	2.B FE
95058X AL 2	WEN 211 A2I - RMBS		06/15/2021	PERSHING DIV OF DLJ SEC LNDING		6,000,000	6,000,000		2.B FE
98417E AC 4	GLENCORE FINANCE CANADA LTD	C	06/07/2021	Citigroup (SSB)		2,922,497	2,103,000	9,674	2.A FE
98887T AQ 1	ZAIS CLO 6, LIMITED - CDO	C	04/23/2021	Jefferies		45,000,000	45,000,000		1.B FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,501,525,681	1,428,428,966	5,950,015	XXX
Bonds - SVO Identified Funds									
464288 64 6	ISHARES:1-5 IG CORP BD		06/09/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC		450,675,257			2.A
8099999.	Total - Bonds - SVO Identified Funds					450,675,257	0	0	XXX
Bonds - Unaffiliated Bank Loans									
13054P AW 2	CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S		06/23/2021	PAYMENT IN KIND		9,213	9,213		5.C Z
13054P AW 2	CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S		06/30/2021	Exchange		257,500	257,500		5.C Z
74309# AC 3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		06/21/2021	Ares Capital Management		30,667	30,667		5.C PL
05464Z ZZ 6	ANAQUA PARENT HOLDINGS, INC. - TERM LOAN		06/23/2021	DIRECT		148,707	148,707		3.B Z
56610Z ZZ 2	MARCONE YELLOWSTONE BUYER INC. - TERM LO		06/23/2021	DIRECT		320,025	326,556		3.B Z
79400Z ZZ 8	SALDON HOLDINGS, INC. - SECOND AMENMENT		06/24/2021	DIRECT		187,500	187,500		3.B Z
82565# AA 9	SHUR-CO ACQUISITION, INC. - TERM LOAN		06/28/2021	DIRECT		1,687,500	1,687,500		2.C Z
00216C AE 3	AQ SUNSHINE, INC. - DELAYED DRAW TERM LO		05/28/2021	DIRECT		49,597	49,597		3.B PL
00216C AF 0	AQ SUNSHINE, INC. - TERM LOAN B		06/28/2021	DIRECT		151,210	151,210		3.B PL
00452# AA 7	Accommodations Plus Technologies LLC/Ter		06/30/2021	CAPITALIZED INTEREST		26,349	26,349		2.C PL
00843@ AC 3	AFFINIPAY MIDCO, LLC - 2ND AMENDMENT TL		06/04/2021	DIRECT		187,500	187,500		3.A Z
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo		06/24/2021	Ares Capital Management		145,345	145,345		3.B PL
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan		05/17/2021	DIRECT		55,937	55,937		3.C PL
14886M AN 1	Checkout Holding Dip - Catalina Last Out		06/28/2021	PAYMENT IN KIND		6,556	6,556		5.C PL
15644G A# 1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		06/21/2021	CAPITALIZED INTEREST		173,890	184,730		4.C PL
23363# AC 3	DRS HOLDINGS III, INC. - 2021 TERM LOAN		05/28/2021	DIRECT		476,999	476,999		3.A Z
24360@ AC 6	DECOPAC, INC. - TERM B LOAN		05/13/2021	DIRECT		847,759	847,759		3.B Z
25403# AU 0	DILIGENT CORPORATION (FKA DIAMOND MERGER		03/30/2021	DIRECT		187,500	187,500		3.C PL
26888* AA 0	EPS NASS PARENT, INC. - INITIAL TERM LOA		04/16/2021	Ares Capital Management		456,952	456,952		2.C PL
28622@ AB 3	ELEVATION SERVICES PARENT HOLDINGS, LLC		04/30/2021	DIRECT		12,009	12,009		3.B Z
29668# AB 4	ESSENTIAL SERVICES HOLDING CORPORATION -		06/01/2021	DIRECT		384,362	384,362		3.B PL
29668# AC 2	ESSENTIAL SERVICES HOLDING CORPORATION -		04/29/2021	DIRECT		174,347	174,347		3.B PL
29668# AC 2	ESSENTIAL SERVICES HOLDING CORPORATION -		06/04/2021	DIRECT		90,660	90,660		3.B Z
30282# AA 0	FWR Holding Corporation/Initial Term Loa		06/25/2021	PAYMENT IN KIND		7,397	7,397		3.C PL
30282# AB 8	FWR Holding Corporation/Initial Delayed		06/25/2021	PAYMENT IN KIND		985	985		3.C PL
30282# AC 6	FWR Holding Corporation/Delayed Draw Ter		06/25/2021	PAYMENT IN KIND		1,558	1,558		3.C PL
30282# AE 2	FWR Holding Corporation/New Delayed Draw		06/25/2021	PAYMENT IN KIND		932	932		3.B Z
30282# AG 7	FWR Holding Corporation/Delayed Draw Ter		06/25/2021	PAYMENT IN KIND		928	928		3.C PL
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter		06/25/2021	PAYMENT IN KIND		1,240	1,240		3.C PL
30282# AJ 1	FWR Holding Corporation/Second Amendment		06/25/2021	PAYMENT IN KIND		3,282	3,282		3.C PL
36147@ AC 0	GB AUTO SERVICE, INC. - DELAYED DRAW TER		05/28/2021	DIRECT		43,150	43,150		3.C Z
36850@ AB 9	Gehl Foods, LLC/Term Loan 1/18		06/01/2021	CAPITALIZED INTEREST		7,701	7,701		4.A PL
40481# AA 8	HH - STELLA, INC. - INITIAL TERM LOAN		04/20/2021	DIRECT		481,443	481,443		3.A PL
42983# AA 7	HIGH STREET BUYER, INC. - TERM LOAN B		04/15/2021	DIRECT		279,882	279,882		3.B PL

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42983# AB 5	HIGH STREET BUYER, INC. - DELAYED DRAW T		05/07/2021	DIRECT		43,013	43,013		3.B PL
42983# AB 5	HIGH STREET BUYER, INC. - DELAYED DRAW T		06/01/2021	DIRECT		117,698	117,698		3.B PL
45266Z ZA 7	INFRASTRIPE LLC DDTL L+600 09/30/2024		06/30/2021	AFG Private Placement		2,000,000	2,000,000		2.B Z
48773# AC 4	KELLERMEYER BERGENSONS SERVICES, LLC - 2		05/28/2021	DIRECT		12,599	12,599		4.A PL
51206# AB 7	LAKERS BUYER, INC. - INITIAL DELAYED DRA		04/19/2021	DIRECT		52,960	52,960		3.B PL
53173# AA 4	LIDO ADVISORS, LLC - INITIAL TERM LOAN		06/14/2021	DIRECT		223,321	223,321		2.C Z
55371* AY 1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		06/22/2021	Ares Capital Management		11,943	11,943		4.A PL
57780@ AA 2	MAVERICK ACQUISITION, INC. - TERM LOAN		06/01/2021	DIRECT		312,136	312,136		3.A Z
62900* AA 9	NCWS INTERMEDIATE, INC. - DELAYED DRAW T		06/28/2021	DIRECT		28,500	28,500		3.A PL
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18		06/30/2021	CAPITALIZED INTEREST		10,788	10,788		5.B PL
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa		06/30/2021	PAYMENT IN KIND		3,006	3,006		5.B PL
65658# AA 2	NORTH HAVEN FALCON BUYER, LLC - TERM LOA		05/18/2021	DIRECT		283,313	283,313		3.A Z
68144# AA 8	OLYMPIA ACQUISITION, INC. - PIK TERM LOA		06/30/2021	PAYMENT IN KIND		2,736	2,736		3.B Z
71571E AD 1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT		04/30/2021	PAYMENT IN KIND		18,098	18,098		6. *
74309# AA 7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		06/21/2021	CAPITALIZED INTEREST		3,953	3,953		5.C PL
74309# AB 5	PRG 9/20 Last Out		04/15/2021	Various		29,348	29,348		6. PL
74354# AA 1	PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN		04/19/2021	DIRECT		375,000	375,000		3.C PL
74719# AA 1	Pyramid Management Advisors, LLC/Term Lo		06/30/2021	CAPITALIZED INTEREST		4,616	4,616		3.B Z
74719# AB 9	Pyramid Management Advisors, LLC/Delayed		06/30/2021	CAPITALIZED INTEREST		1,746	1,746		3.C PL
74719# AC 7	Pyramid Management Advisors, LLC/Delayed		06/30/2021	CAPITALIZED INTEREST		397	397		3.C PL
76028@ AA 4	REPAIRIFY, INC. - INITIAL TERM LOAN		06/11/2021	DIRECT		375,000	375,000		1.G Z
76252@ AB 9	RIALTO MANAGEMENT GROUP, LLC - TERM LOAN		04/29/2021	DIRECT		653,017	653,017		2.B PL
84756# AA 4	Spectra Finance, LLC/Initial Term Loan 0		06/30/2021	CAPITALIZED INTEREST		4,185	4,185		2.C PL
85789# AB 0	STEALTH HOLDING LLC - DELAYED DRAW TERM		05/25/2021	DIRECT		7,267	7,267		3.C PL
87300* AE 4	THG ACQUISITION, LLC - DELAYED TERM LOAN		05/10/2021	Ares Capital Management		35,593	35,593		3.A Z
87326# AA 8	TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR		06/29/2021	DIRECT		586,829	586,829		3.B Z
91839* AE 6	VPROP OPERATING, LLC - TRANCHE A		06/01/2021	CAPITALIZED INTEREST		4,450	4,450		6. PL
91839* AF 3	VPROP OPERATING, LLC - TRANCHE B LOAN		06/01/2021	PAYMENT IN KIND		3,509	3,509		6. PL
91839* AG 1	VPROP OPERATING, LLC - TRANCHE C LOAN		06/01/2021	PAYMENT IN KIND		15,950	15,950		6. PL
92215* AB 4	VARDIMAN BLACK HOLDINGS, LLC - DELAYED D		06/17/2021	DIRECT		656,000	656,000		3.C PL
92840@ AC 3	VistaPharm, Inc./Term B-1 Loans 10/17		02/01/2021	CAPITALIZED INTEREST		41,927	41,927		3.B PL
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0		05/28/2021	CAPITALIZED INTEREST		8,462	8,462		5.A PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra		05/28/2021	CAPITALIZED INTEREST		9,412	9,412		5.A PL
92974* AB 5	WSHP FC ACQUISITION LLC - SECOND AMENDMENT DDTL		05/10/2021	DIRECT		436,902	436,902		3.B PL
92975@ AB 2	TA/WEG Holdings, LLC/Initial Delayed Dra		05/28/2021	DIRECT		2,230	2,230		3.B PL
94184# AA 5	WATERMILL EXPRESS, LLC - TERM LOAN FACIL		04/19/2021	DIRECT		342,392	342,392		3.B PL
97383* AA 1	WINEBOW HOLDINGS, INC. (VINTNER GROUP, I		04/16/2021	DIRECT		375,000	375,000		3.C PL
8299999. Total - Bonds - Unaffiliated Bank Loans						13,989,877	14,007,248	0	XXX
8399997. Total - Bonds - Part 3						2,262,385,122	1,738,313,990	6,297,690	XXX
8399999. Total - Bonds						2,262,385,122	1,738,313,990	6,297,690	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00166B 10 5	ALX ONCOLOGY HOLDINGS ORD		04/29/2021	NON-CASH BROKER	5,613.000	402,228	XXX		XXX
09062W 20 4	BIOLIFE SOLUTIONS ORD		05/03/2021	EXCHANGE	91,316.000	3,202,452	XXX		XXX
492327 10 1	KEROS THERAPEUTICS ORD		04/29/2021	NON-CASH BROKER	10,105.000	708,462	XXX		XXX

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
75943R 10 2	RELAY THERAPEUTICS ORD		04/29/2021	NON-CASH BROKER	7,484.000	249,217	XXX		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,562,358	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
156440 ZZ 5	Centric Brands Inc		06/21/2021	DIRECT	369.000	369	XXX		XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					369	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
56313@ 10 2	MANHATTAN NATIONAL HOLDING CORPORATION		04/23/2021	CAPITAL CONTRIBUTION		5,000,000	XXX		XXX
38985@ ZZ 3	GAA, INC		05/28/2021	CAPITAL CONTRIBUTION	100.000	721,839	XXX		XXX
38985@ ZZ 3	GAA, INC		06/30/2021	CAPITAL CONTRIBUTION		100,000	XXX		XXX
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					5,821,839	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					10,384,566	XXX	0	XXX
9799999.	Total - Common Stocks					10,384,566	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					10,384,566	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,272,769,688	XXX	6,297,690	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
312931 A6 5	FH A84529 - RMBS	..	06/01/2021.	Paydown		5,600	5,600	5,675	5,636		(35)		(35)		5,600			0	119	02/01/2039.	1.A
31371K LU 3	FN 254239 - RMBS	..	06/01/2021.	Paydown		156	156	181	171		(15)		(15)		156			0	4	03/01/2032.	1.A
31388T QZ 9	FN 614372 - RMBS	..	06/01/2021.	Paydown		366	366	418	398		(33)		(33)		366			0	11	01/01/2032.	1.A
31416K WP 9	FN AA2453 - RMBS	..	06/01/2021.	Paydown		177	177	180	179		(2)		(2)		177			0	3	02/01/2039.	1.A
36296J FT 7	GN 692378 - RMBS	..	06/01/2021.	Paydown		282	282	285	284		(2)		(2)		282			0	5	02/15/2039.	1.A
36296T DP 5	GN 700410 - RMBS	..	06/01/2021.	Paydown		297	297	305	303		(6)		(6)		297			0	6	03/15/2039.	1.A
690353 XM 4	US INTERNATIONAL DEVELOPMENT FINANCE COR...	..	06/15/2021.	Paydown		114,286	114,286	114,286	114,286		(1)		(1)		114,286			0	2,051	12/15/2030.	1.A
83190A AB 9	SBA 523402 - MBS	..	06/02/2021.	Paydown		16,718	16,718	18,591	17,893		(1,175)		(1,175)		16,718			0	505	09/20/2034.	1.A
0599999.	Total - Bonds - U.S. Government					137,883	137,883	139,921	139,150	0	(1,268)	0	(1,268)	0	137,883	0	0	0	2,704	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
686053 GG 8	OREGON SCH BRDS ASSN	..	06/30/2021.	Redemption @ 100.00		2,088,809	2,088,809	2,311,142	2,225,367		(7,885)		(7,885)		2,217,481		(128,672)	(128,672)	49,703	06/30/2028.	1.C FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,088,809	2,088,809	2,311,142	2,225,367	0	(7,885)	0	(7,885)	0	2,217,481	0	(128,672)	(128,672)	49,703	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
013595 QD 8	ALBUQUERQUE N MEX MUN SCH DIST NO 012	..	04/19/2021.	Call @ 100.00		2,000,000	2,000,000	1,997,820	1,999,325		52		52		1,999,377		623	623	59,483	08/01/2024.	1.D FE
057507 HU 2	BAKERSFIELD CALIF CITY SCH DIST	..	05/03/2021.	Direct		205,000	205,000	205,000	205,000				0		205,000			0	4,500	05/01/2026.	1.E FE
25476F LH 9	DISTRICT COLUMBIA	..	06/01/2021.	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	54,700	06/01/2021.	1.B FE
662523 WZ 8	NORTH SLOPE BORO ALASKA	..	06/30/2021.	Maturity @ 100.00		2,500,000	2,500,000	2,575,000	2,504,468		(4,468)		(4,468)		2,500,000			0	65,325	06/30/2021.	1.C FE
68583R BR 2	OREGON CMNTY COLLEGE DISTS - MBS	..	06/30/2021.	Paydown		2,100,323	2,100,323	2,519,169	2,210,160		(109,837)		(109,837)		2,100,323			0	57,129	06/30/2023.	1.F FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					8,805,323	8,805,323	9,296,989	8,918,952	0	(114,252)	0	(114,252)	0	8,804,700	0	623	623	241,137	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
041083 VB 9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M	..	06/01/2021.	Paydown		186,780	186,780	186,780	186,780				0		186,780			0	2,395	07/01/2043.	1.B FE
130795 Z6 7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	..	05/17/2021.	Direct		265,000	265,000	366,694	266,032		(1,032)		(1,032)		265,000			0	10,004	05/15/2040.	1.C FE
196479 F9 5	COLORADO HSG & FIN AUTH - MBS	..	06/01/2021.	Paydown		1,016,986	1,016,986	1,047,271	1,039,510		(22,524)		(22,524)		1,016,986			0	15,965	03/01/2048.	1.A FE
196479 V4 8	COLORADO HSG & FIN AUTH - MBS	..	06/01/2021.	Paydown		1,746,087	1,746,087	1,797,335	1,786,677		(40,590)		(40,590)		1,746,087			0	31,458	11/01/2048.	1.A FE
196479 XM 6	COLORADO HSG & FIN AUTH	..	05/03/2021.	Direct		150,000	150,000	150,000	150,000		(0)		(0)		150,000			0	2,577	11/01/2027.	1.A FE
196480 EX 1	COLORADO HSG & FIN AUTH	..	06/01/2021.	Paydown		927,985	927,985	927,985	927,985				0		927,985			0	12,013	01/01/2050.	1.A FE
196480 GC 5	COLORADO HSG & FIN AUTH	..	05/03/2021.	Direct		190,000	190,000	190,000	190,000				0		190,000			0	2,811	11/01/2033.	1.A FE
196480 GD 3	COLORADO HSG & FIN AUTH	..	05/03/2021.	Direct		205,000	205,000	205,000	205,000				0		205,000			0	3,396	11/01/2036.	1.A FE
20281P BQ 4	COMMONWEALTH FING AUTH PA REV	..	06/01/2021.	Call @ 100.00		500,000	500,000	582,835	542,634		(2,422)		(2,422)		540,212		(40,212)	(40,212)	14,350	06/01/2027.	1.E FE
20775C YE 8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	..	06/16/2021.	Call @ 100.00		445,000	445,000	445,000	444,991				0		444,991		9	9	8,791	05/15/2033.	1.A FE
20775C YF 5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	..	06/16/2021.	Call @ 100.00		20,000	20,000	20,000	20,000				0		20,000		0	0	363	05/15/2035.	1.A FE
25477P NF 8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL	..	06/15/2021.	Paydown		37,460	37,460	37,460	37,460				0		37,460			0	605	06/15/2045.	1.B FE
296122 UT 9	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA	..	06/01/2021.	Call @ 100.00		153,083	153,083	153,083	153,083				0		153,083		0	0	1,851	11/01/2038.	1.A FE
312909 3W 2	FHR 1250 J - CMO/RMBS	..	06/01/2021.	Paydown		249	249	256	248		2		2		249			0	7	05/15/2022.	1.A
312915 QG 9	FHR 1491 I - CMO/RMBS	..	06/01/2021.	Paydown		2,391	2,391	2,535	2,398		(7)		(7)		2,391			0	75	04/15/2023.	1.A
313398 P7 8	FHR 2334F TD - CMO/RMBS	..	06/01/2021.	Paydown		1,407	1,407	1,472	1,425		(18)		(18)		1,407			0	38	07/15/2031.	1.A
31339D 2V 9	FHR 2418 MB - CMO/RMBS	..	06/01/2021.	Paydown		4,304	4,304	4,583	4,310		(6)		(6)		4,304			0	106	02/15/2022.	1.A
31339D QZ 4	FHR 2416D PG - CMO/RMBS	..	06/01/2021.	Paydown		17,875	17,875	19,180	17,897		(22)		(22)		17,875			0	442	02/15/2022.	1.A
3133JL UE 7	FH QU7781 - RMBS	..	04/01/2021.	Paydown		142,035	142,035	143,144			(1,110)		(1,110)		142,035			0	237	03/01/2051.	1.A FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3133JL UE 7	FH QU7781 - RMBS		06/01/2021.	Paydown		253,889	253,889	255,873			(1,984)		(1,984)		253,889			0	1,056	03/01/2051.	1.A
3133N3 U9 3	FH RE6008 - RMBS		06/01/2021.	Paydown		2,405,116	2,405,116	2,445,165	2,436,140		(31,024)		(31,024)		2,405,116			0	33,053	11/01/2049.	1.A
3133N3 VG 6	FH RE6015 - RMBS		06/01/2021.	Paydown		1,888,008	1,888,008	1,915,444	1,909,275		(21,266)		(21,266)		1,888,008			0	26,712	09/01/2049.	1.A
3133N3 X2 5	FH RE6097 - RMBS		05/01/2021.	Paydown		316,181	316,181	315,532			649		649		316,181			0	527	05/01/2051.	1.A FE
3133N3 X2 5	FH RE6097 - RMBS		06/01/2021.	Paydown		428,682	428,682	427,803			880		880		428,682			0	1,429	05/01/2051.	1.A
3133N3 X3 3	FH RE6098 - RMBS		05/01/2021.	Paydown		164,459	164,459	168,416			(3,957)		(3,957)		164,459			0	343	05/01/2051.	1.A FE
3133N3 X3 3	FH RE6098 - RMBS		06/01/2021.	Paydown		94,310	94,310	96,579			(2,269)		(2,269)		94,310			0	393	05/01/2051.	1.A
3133N3 XX 7	FH RE6094 - RMBS		04/01/2021.	Paydown		316,022	316,022	313,588			2,434		2,434		316,022			0	527	04/01/2051.	1.A FE
3133N3 XX 7	FH RE6094 - RMBS		06/01/2021.	Paydown		806,654	806,654	800,441			6,213		6,213		806,654			0	3,481	04/01/2051.	1.A
3133T3 BU 1	FHR 1644 K - CMO/RMBS		06/01/2021.	Paydown		2,274	2,274	2,487	2,294		(20)		(20)		2,274			0	64	12/15/2023.	1.A
3133TB 4G 2	FHR 1991 PG - CMO/RMBS		06/01/2021.	Paydown		4,455	4,455	4,620	4,484		(29)		(29)		4,455			0	113	09/15/2027.	1.A
3133TC HE 1	FHR 2018 PG - CMO/RMBS		06/01/2021.	Paydown		1,213	1,213	1,280	1,232		(19)		(19)		1,213			0	32	01/15/2028.	1.A
3133TD 3A 2	FHR 2037 HB - CMO/RMBS		06/01/2021.	Paydown		2,799	2,799	3,061	2,885		(86)		(86)		2,799			0	102	03/15/2028.	1.A
3133TH S8 1	FHR 2118 PE - CMO/RMBS		06/01/2021.	Paydown		10,245	10,245	10,757	10,415		(169)		(169)		10,245			0	256	01/15/2029.	1.A
3133TS F2 4	FHR 2303 CK - CMO/RMBS		06/01/2021.	Paydown		2,998	2,998	3,096	3,035		(37)		(37)		2,998			0	71	04/15/2031.	1.A
3133TU S7 4	FHR 2357B QH - CMO/RMBS		06/01/2021.	Paydown		5,800	5,800	6,083	5,923		(123)		(123)		5,800			0	157	09/15/2031.	1.A
31358G 5J 2	FNR 9165 Z - CMO/RMBS		04/26/2021.	Paydown		13	13	14	13		0		0		13			0	1	06/25/2021.	1.A
31358N H3 9	FNR G9229 J - CMO/RMBS		06/01/2021.	Paydown		2,107	2,107	2,132	2,097		10		10		2,107			0	70	07/25/2022.	1.A
31358N M5 8	FNR 92119 Z - CMO/RMBS		06/01/2021.	Paydown		2,315	2,315	2,335	2,359		(43)		(43)		2,315			0	76	07/25/2022.	1.A
31358P EE 3	FNR 92117 M - CMO/RMBS		06/01/2021.	Paydown		2,114	2,114	2,268	2,092		22		22		2,114			0	62	07/25/2022.	1.A
31358Q ZE 8	FNR G9259 D - CMO/RMBS		06/01/2021.	Paydown		269	269	287	269		0		0		269			0	7	10/25/2022.	1.A
31358R Y7 2	FNR 1992-G66 KB - CMO/RMBS		06/01/2021.	Paydown		4,047	4,047	4,392	4,048		(0)		(0)		4,047			0	117	12/25/2022.	1.A
31359D H5 5	FNR 93155 PJ - CMO/RMBS		06/01/2021.	Paydown		8,050	8,050	8,912	8,107		(58)		(58)		8,050			0	237	09/25/2023.	1.A
31359H NW 0	FNR 1994-63 PK - CMO/RMBS		06/01/2021.	Paydown		2,771	2,771	3,062	2,798		(26)		(26)		2,771			0	82	04/25/2024.	1.A
31359H QP 2	FNR 9476 KA - CMO/RMBS		06/01/2021.	Paydown		956	956	963	911		45		45		956			0	26	04/25/2024.	1.A
31359L ZF 5	FNR 9519 ED - CMO/RMBS		06/01/2021.	Paydown		808	808	864	807		1		1		808			0	22	01/25/2022.	1.A
31359N 2W 0	FNR 9719A PG - CMO/RMBS		06/01/2021.	Paydown		4,507	4,507	4,857	4,541		(34)		(34)		4,507			0	128	04/18/2027.	1.A
31359V GF 4	FNR 1999-1 PJ - CMO/RMBS		06/01/2021.	Paydown		14,784	14,784	15,722	15,076		(292)		(292)		14,784			0	407	02/25/2029.	1.A
3137BL AR 9	FMMV M-036 A - CMBS		06/15/2021.	Call @ 100.00		135,000	135,000	138,713	136,673		(68)		(68)		136,605		(1,605)	(1,605)	2,756	12/15/2029.	1.A
313921 JK 5	FNR 0157B PD - CMO/RMBS		06/01/2021.	Paydown		2,869	2,869	3,025	2,935		(66)		(66)		2,869			0	78	10/25/2031.	1.A
31392B SC 1	FNR 026D L - CMO/RMBS		06/01/2021.	Paydown		1,160	1,160	1,206	1,176		(16)		(16)		1,160			0	29	01/25/2032.	1.A
31392C EM 2	FNW 2002-W2 AF5 - CMO/RMBS		06/01/2021.	Paydown		3,796	3,796	3,646	3,635		161		161		3,796			0	103	06/25/2032.	1.A
31392E PC 8	FNR 0258F PG - CMO/RMBS		06/01/2021.	Paydown		22,229	22,229	23,428	22,715		(487)		(487)		22,229			0	547	09/25/2032.	1.A
31392H FC 2	FNR 0297E SR - CMO/RMBS		06/30/2021.	Direct				97,517	(2,800)				0		(2,800)		2,800	2,800		01/25/2033.	1.A
31392K 5C 6	FHR 2455 GK - CMO/RMBS		06/01/2021.	Paydown		12,124	12,124	12,892	12,457		(333)		(333)		12,124			0	321	05/15/2032.	1.A
31392K LR 5	FHR 2450A PH - CMO/RMBS		06/01/2021.	Paydown		40,378	40,378	43,093	40,443		(64)		(64)		40,378			0	1,010	05/15/2022.	1.A
31392M 5R 9	FHR 2448R TX - CMO/RMBS		06/01/2021.	Paydown		12,376	12,376	13,000	12,631		(255)		(255)		12,376			0	313	05/15/2032.	1.A
3140HN LY 6	FN BK8442 - RMBS		04/01/2021.	Paydown		301,417	301,417	302,171			(754)		(754)		301,417			0	502	01/01/2051.	1.A FE
3140HN LY 6	FN BK8442 - RMBS		06/01/2021.	Paydown		608,496	608,496	610,017			(1,521)		(1,521)		608,496			0	2,947	01/01/2051.	1.A
3140JS EP 0	FN BN9141 - RMBS		05/01/2021.	Paydown		73,444	73,444	73,192			252		252		73,444			0	122	04/01/2051.	1.A FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140JS EP 0	FN BN9141 - RMBS	..	06/01/2021.	Paydown		68,710	68,710	68,474			236		236		68,710			0	229	04/01/2051.	1.A
3140JX EE 4	FN BO2832 - RMBS	..	06/01/2021.	Paydown		251,590	251,590	256,936	256,462		(4,872)		(4,872)		251,590			0	2,542	09/01/2049.	1.A
3140K0 EL 8	FN BO4638 - RMBS	..	06/01/2021.	Paydown		888,341	888,341	889,868	889,470		(1,129)		(1,129)		888,341			0	9,204	11/01/2049.	1.A
3140K2 LK 8	FN BO6629 - RMBS	..	05/01/2021.	Paydown		143,178	143,178	143,871			(694)		(694)		143,178			0	239	04/01/2051.	1.A FE
3140K2 LK 8	FN BO6629 - RMBS	..	06/01/2021.	Paydown		151,542	151,542	152,276			(734)		(734)		151,542			0	505	04/01/2051.	1.A
3140K2 PV 0	FN BO6735 - RMBS	..	05/01/2021.	Paydown		109,763	109,763	110,011			(249)		(249)		109,763			0	183	05/01/2051.	1.A FE
3140K2 PV 0	FN BO6735 - RMBS	..	06/01/2021.	Paydown		252,232	252,232	252,803			(571)		(571)		252,232			0	841	05/01/2051.	1.A
3140QB N5 3	FN CA4011 - RMBS	..	06/01/2021.	Paydown		1,280,657	1,280,657	1,300,846	1,296,066		(15,410)		(15,410)		1,280,657			0	17,935	08/01/2049.	1.A
3140QC DT 0	FN CA4613 - RMBS	..	06/01/2021.	Paydown		1,606,187	1,606,187	1,631,619	1,625,598		(19,410)		(19,410)		1,606,187			0	22,645	11/01/2049.	1.A
3140QC PN 0	FN CA4928 - RMBS	..	06/01/2021.	Paydown		1,561,381	1,561,381	1,595,536	1,592,200		(30,819)		(30,819)		1,561,381			0	18,248	01/01/2050.	1.A
3140QH NJ 0	FN CA9392 - RMBS	..	04/01/2021.	Paydown		415,953	415,953	419,982			(4,030)		(4,030)		415,953			0	693	03/01/2051.	1.A FE
3140QH NJ 0	FN CA9392 - RMBS	..	06/01/2021.	Paydown		730,478	730,478	737,555			(7,077)		(7,077)		730,478			0	3,000	03/01/2051.	1.A
31418D JW 3	FN MA3876 - RMBS	..	06/01/2021.	Paydown		1,311,341	1,311,341	1,314,620	1,313,884		(2,543)		(2,543)		1,311,341			0	15,814	12/01/2049.	1.A
31418D YR 7	FN MA4319 - RMBS	..	05/01/2021.	Paydown		314,056	314,056	312,873			1,183		1,183		314,056			0	523	04/01/2051.	1.A FE
31418D YR 7	FN MA4319 - RMBS	..	06/01/2021.	Paydown		682,497	682,497	679,995			2,502		2,502		682,497			0	2,779	04/01/2051.	1.A
31418D YS 5	FN MA4320 - RMBS	..	04/01/2021.	Paydown		16,736	16,736	17,060			(324)		(324)		16,736			0	35	04/01/2051.	1.A FE
31418D YS 5	FN MA4320 - RMBS	..	06/01/2021.	Paydown		229,380	229,380	233,824			(4,444)		(4,444)		229,380			0	1,226	04/01/2051.	1.A
34074M LW 9	FLORIDA HSG FIN CORP REV	..	04/01/2021.	Direct		75,000	75,000	75,000	75,000				0		75,000			0	1,238	07/01/2030.	1.A FE
34074M ND 9	FLORIDA HSG FIN CORP REV - MBS	..	06/01/2021.	Paydown		436,220	436,220	436,220	436,220				0		436,220			0	5,536	07/01/2037.	1.A FE
34074M PF 2	FLORIDA HSG FIN CORP REV - MBS	..	06/01/2021.	Paydown		188,602	188,602	188,602	188,611		(10)		(10)		188,602			0	1,854	01/01/2043.	1.A FE
45201Y E8 6	ILLINOIS HSG DEV AUTH REV	..	05/03/2021.	Call @ 100.00		15,000	15,000	15,000	15,000				0		15,000			0	290	02/01/2026.	1.C FE
45201Y E9 4	ILLINOIS HSG DEV AUTH REV	..	05/03/2021.	Call @ 100.00		10,000	10,000	10,000	10,000				0		10,000			0	195	08/01/2026.	1.C FE
45201Y X6 9	ILLINOIS HSG DEV AUTH REV	..	04/01/2021.	Direct		730,000	730,000	730,000	730,001		(1)		(1)		730,000			0	15,056	10/01/2038.	1.A FE
45201Y YL 5	ILLINOIS HSG DEV AUTH REV - MBS	..	06/01/2021.	Paydown		271,252	271,252	262,841	263,950		7,302		7,302		271,252			0	2,942	06/01/2043.	1.A FE
45203L CT 8	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	..	06/01/2021.	Paydown		31,841	28,202	28,202	28,181		3,660		3,660		31,841			0	392	09/01/2034.	1.A FE
462467 NW 7	IOWA FIN AUTH SINGLE FAMILY MTG REV	..	06/01/2021.	Call @ 100.00		220,000	220,000	220,000	220,000				0		220,000			0	2,658	02/01/2042.	1.A FE
499815 JK 5	KNOXVILLE TENN WASTE WTR SYS REV	..	04/19/2021.	Call @ 100.00		1,650,000	1,650,000	1,650,000	1,650,000				0		1,650,000			0	41,927	04/01/2022.	1.C FE
499815 JL 3	KNOXVILLE TENN WASTE WTR SYS REV	..	04/19/2021.	Call @ 100.00		1,750,000	1,750,000	1,750,000	1,750,000				0		1,750,000			0	46,393	04/01/2023.	1.C FE
555555 ZZ 7	GUTTER BUYER/ENGLERT L 625 03/06/2025	..	06/30/2021.	CALL		10,000	10,000	9,900	9,923		8		8		9,931		69	69	365	03/06/2025.	3.A Z
56052E 5W 4	MAINE ST HSG AUTH MTG PUR	..	04/12/2021.	Call @ 100.00		4,750,000	4,750,000	4,750,000	4,750,000				0		4,750,000			0	59,991	11/15/2023.	1.B FE
56052E 5X 2	MAINE ST HSG AUTH MTG PUR	..	04/12/2021.	Direct		1,145,000	1,145,000	1,145,000	1,145,000				0		1,145,000			0	17,968	11/15/2027.	1.B FE
56052E 5Y 0	MAINE ST HSG AUTH MTG PUR	..	04/12/2021.	Direct		435,000	435,000	435,000	435,000				0		435,000			0	7,672	11/15/2030.	1.B FE
56052F BC 8	MAINE ST HSG AUTH MTG PUR	..	05/20/2021.	Direct		10,040,000	10,040,000	10,040,000	10,040,005		(5)		(5)		10,040,000			0	184,033	11/15/2030.	1.B FE
575832 P4 6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ	..	05/03/2021.	Direct		385,000	385,000	385,000	385,000				0		385,000			0	11,142	05/01/2025.	1.A
57586N UR 0	MASSACHUSETTS ST HSG FIN AGY - MBS	..	04/15/2021.	Paydown		3,252,250	3,252,236	3,264,895	3,261,272		(9,022)		(9,022)		3,252,250			0	47,429	01/15/2046.	1.B FE
59334H FU 4	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTIFA	..	06/01/2021.	Paydown		30,483	30,483	30,483	30,483		(0)		(0)		30,483			0	389	11/01/2038.	1.A FE
59465M D2 8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV	..	04/01/2021.	Maturity @ 100.00		155,000	155,000	155,000	155,000				0		155,000			0	3,175	04/01/2021.	1.C FE
59465M W9 2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV	..	04/01/2021.	Direct		75,000	75,000	75,000	75,000		(0)		(0)		75,000			0	1,401	10/01/2033.	1.C FE
60416Q FW 9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2021.	Paydown		115,054	115,054	112,177	112,555		2,498		2,498		115,054			0	1,232	09/01/2041.	1.A FE
60416Q GK 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	06/01/2021.	Paydown		190,127	190,127	190,127	190,127				0		190,127			0	2,098	08/01/2046.	1.A FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
60416Q GM 0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown		69,084	69,084	60,241	60,476		8,608		8,608		69,084			0	659	10/01/2046.	1.A FE
60416Q HA 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown		803,485	803,485	803,485	803,485				0		803,485			0	10,505	03/01/2048.	1.A FE
60416Q HE 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown		1,026,728	1,026,728	1,023,408	1,023,556		3,172		3,172		1,026,728			0	14,424	09/01/2048.	1.A FE
60416Q HG 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown		883,204	883,204	883,204	883,204				0		883,204			0	13,468	11/01/2048.	1.A FE
60416Q HJ 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown		427,910	427,910	427,910	427,910				0		427,910			0	6,315	01/01/2049.	1.A FE
60416Q HL 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown		810,545	810,545	810,545	810,545				0		810,545			0	11,474	03/01/2049.	1.A FE
60416Q HN 7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Call @ 100.00		170,418	170,418	170,418	170,418				0		170,418			0	2,176	06/01/2049.	1.A FE
60416Q HS 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F...	..	06/01/2021.	Paydown		711,009	711,009	711,009	711,009		0		0		711,009			0	8,999	12/01/2049.	1.A FE
60416S 5C 0	MINNESOTA ST HSG FIN AGY	..	06/01/2021.	Direct		110,000	110,000	110,000	110,000				0		110,000			0	1,687	01/01/2035.	1.B FE
60636Y HL 8	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS...	..	04/05/2021.	Direct		910,000	910,000	910,000	910,000				0		910,000			0	22,347	07/01/2028.	1.B FE
60636Y HM 6	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS...	..	04/05/2021.	Direct		935,000	935,000	935,000	935,000				0		935,000			0	26,532	07/01/2033.	1.B FE
60636Y MJ 7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS...	..	06/01/2021.	Paydown		15,159	15,159	15,159	15,159		(0)		(0)		15,159			0	252	01/01/2040.	1.B FE
60636Y ML 2	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS...	..	06/01/2021.	Paydown		15,364	15,364	15,364	15,364				0		15,364			0	497	10/01/2036.	1.B FE
60637B FA 3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY...	..	06/01/2021.	Paydown		81,451	81,451	81,451	81,451		0		0		81,451			0	924	08/01/2036.	1.B FE
60637B ML 1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY...	..	06/01/2021.	Paydown		703,649	703,649	680,781	683,834		19,816		19,816		703,649			0	6,814	06/01/2044.	1.B FE
613549 KM 5	MONTGOMERY CNTY OHIO REV	..	05/03/2021.	Direct		85,000	85,000	87,062	85,107		(107)		(107)		85,000			0	2,231	05/01/2029.	1.A
613741 CB 1	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV	..	06/01/2021.	Call @ 100.00		1,260,000	1,260,000	1,260,000	1,260,000				0		1,260,000			0	22,951	06/01/2023.	1.D FE
64613A BC 5	NEW JERSEY ST HSG & MTG FIN AGY REV	..	04/01/2021.	Direct		155,000	155,000	155,000	155,000		(0)		(0)		155,000			0	2,945	10/01/2032.	1.C FE
647200 2G 8	NEW MEXICO MTG FIN AUTH - MBS	..	06/01/2021.	Paydown		143,484	143,484	143,484	143,484				0		143,484			0	1,493	08/01/2035.	1.B FE
647200 4S 0	NEW MEXICO MTG FIN AUTH	..	06/01/2021.	Call @ 100.00		290,000	290,000	290,000	290,000				0		290,000			0	3,196	09/01/2040.	1.B FE
64966N AA 5	NEW YORK N Y CITY HSG DEV CORP MILITARY	..	06/01/2021.	Paydown		220,000	220,000	229,805	220,638		(638)		(638)		220,000			0	6,000	12/01/2021.	1.F FE
64971Q GW 7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	..	05/01/2021.	Maturity @ 100.00		8,245,000	8,245,000	8,265,613	8,245,848		(848)		(848)		8,245,000			0	142,226	05/01/2021.	1.A FE
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	..	06/15/2021.	Paydown		9,123	9,123	9,123	9,123		0		0		9,123			0	116	06/15/2036.	1.C FE
64972C FS 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	..	05/03/2021.	Direct		1,580,000	1,580,000	1,592,640	1,580,518		(518)		(518)		1,580,000			0	34,255	11/01/2035.	1.C FE
64972C M6 7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	..	06/01/2021.	Paydown		1,602,042	1,602,042	1,604,032	1,604,032		(1,990)		(1,990)		1,602,042			0	16,680	10/01/2046.	1.B FE
649883 QE 8	NEW YORK ST MTG AGY HOMEOWNER MTG REV	..	04/01/2021.	Maturity @ 100.00		5,880,000	5,880,000	5,907,345	5,880,900		(900)		(900)		5,880,000			0	117,571	04/01/2021.	1.B FE
649883 UK 9	NEW YORK ST MTG AGY HOMEOWNER MTG REV	..	04/01/2021.	Direct		3,015,000	3,015,000	3,015,000	3,015,000				0		3,015,000			0	62,049	04/01/2028.	1.B FE
658207 MA 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP	..	05/03/2021.	Call @ 100.00		30,000	30,000	30,000	30,000				0		30,000			0	608	01/01/2030.	1.B FE
658207 NZ 4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP	..	06/01/2021.	Call @ 100.00		110,000	110,000	110,000	110,000				0		110,000			0	3,874	01/01/2026.	1.B FE
658909 SU 1	NORTH DAKOTA ST HSG FIN AGY	..	04/01/2021.	Call @ 100.00		1,045,000	1,045,000	1,042,074	1,044,736		264		264		1,045,000			0	21,935	07/01/2038.	1.B FE
67178K AA 8	OAK RIDGE TENN INDL DEV BRD LEASE REV	..	06/15/2021.	Paydown		38,417	38,417	36,043	36,771		1,645		1,645		38,417			0	1,110	12/15/2032.	1.D FE
677377 2P 7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	..	06/01/2021.	Call @ 100.00		630,000	630,000	630,000	630,000		(0)		(0)		630,000		(0)	(0)	6,941	11/01/2041.	1.A FE
67756Q XK 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	..	06/01/2021.	Call @ 100.00		170,000	170,000	170,000	170,003		(1)		(1)		170,002		(2)	(2)	3,465	09/01/2038.	1.A FE
686087 MP 9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	..	04/01/2021.	Direct		705,000	705,000	705,000	705,000				0		705,000			0	10,965	07/01/2033.	1.C FE
686087 ZL 4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	..	04/01/2021.	Direct		195,000	195,000	195,000	194,999		1		1		195,000			0	3,890	07/01/2038.	1.C FE
70869P FP 7	PENNSYLVANIA ECONOMIC DEV FING AUTH REV	..	06/15/2021.	Maturity @ 100.00		1,775,000	1,775,000	1,775,000	1,775,000				0		1,775,000			0	47,046	06/15/2021.	1.F FE
708797 AN 5	PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M	..	06/01/2021.	Paydown		24,233	24,233	24,233	24,221		12		12		24,233			0	367	08/01/2035.	1.A FE
70879Q CC 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M	..	04/01/2021.	Direct		35,000	35,000	35,000	35,000		(0)		(0)		35,000			0	678	10/01/2038.	1.C FE
70917R A8 8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV	..	04/01/2021.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	26,090	04/01/2021.	1.E FE
76221R UB 7	RHODE ISLAND HSG & MTG FIN CORP	..	04/01/2021.	Call @ 100.00		1,040,000	1,040,000	1,040,000	1,040,000				0		1,040,000			0	15,434	04/01/2022.	1.C FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76221R UC 5	RHODE ISLAND HSG & MTG FIN CORP		04/01/2021.	Call @ 100.00		825,000	825,000	825,000	825,000				0		825,000			0	12,656	10/01/2022.	1.C FE
76221R UD 3	RHODE ISLAND HSG & MTG FIN CORP		04/01/2021.	Call @ 100.00		1,120,000	1,120,000	1,120,000	1,120,000				0		1,120,000			0	17,461	04/01/2023.	1.C FE
76221R UE 1	RHODE ISLAND HSG & MTG FIN CORP		04/01/2021.	Call @ 100.00		500,000	500,000	500,000	500,000				0		500,000			0	8,045	10/01/2023.	1.C FE
76221R UF 8	RHODE ISLAND HSG & MTG FIN CORP		04/01/2021.	Direct		1,470,000	1,470,000	1,470,000	1,470,000				0		1,470,000			0	27,695	10/01/2027.	1.C FE
76221T AN 9	RHODE ISLAND HSG & MTG FIN CORP REV		04/01/2021.	Direct		1,095,000	1,095,000	1,095,000	1,095,000				0		1,095,000			0	21,900	10/01/2023.	1.B FE
76221T DH 9	RHODE ISLAND HSG & MTG FIN CORP REV		04/27/2021.	Direct		130,000	130,000	130,000	130,000				0		130,000			0	1,947	10/01/2039.	1.B FE
783186 NF 2	RUTGERS ST UNIV N J		05/01/2021.	Maturity @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	25,788	05/01/2021.	1.E FE
882750 NE 8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		05/03/2021.	Call @ 100.00		2,605,000	2,605,000	2,602,313	2,602,773		2,227		2,227		2,605,000			0	62,995	07/01/2041.	1.B FE
88275F NU 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2021.	Call @ 100.00		115,000	115,000	115,000	115,162		(15)		(15)		115,147		(147)	(147)	1,904	09/01/2039.	1.B FE
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2021.	Paydown		66,864	66,864	63,061	63,315		3,548		3,548		66,864			0	846	09/01/2047.	1.B FE
88275F PY 9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2021.	Call @ 100.00		875,000	875,000	875,000	871,729		2,442		2,442		874,171		829	829	20,465	09/01/2033.	1.B FE
913366 DG 2	UNIV CALIF REGTS MED CTR POOLED REV		05/17/2021.	Direct		265,000	265,000	328,523	266,407		(1,407)		(1,407)		265,000			0	8,557	05/15/2029.	1.D FE
914119 WW 8	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/23/2021.	EXCHANGE		3,737,465	4,000,000	3,603,000	3,727,780		9,684		9,684		3,737,465			0	89,778	06/01/2031.	1.D FE
91743P DD 4	UTAH HSG CORP		06/23/2021.	Call @ 100.00		475,134	475,134	495,992	495,644		(160)		(160)		495,484		(20,350)	(20,350)	6,593	02/21/2050.	1.B FE
91743P DE 2	UTAH HSG CORP		06/21/2021.	Paydown		759,090	759,090	787,199	786,811		(27,720)		(27,720)		759,090			0	10,717	03/21/2050.	1.B FE
92812U K4 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		04/01/2021.	Direct		5,710,000	5,710,000	4,995,385	5,131,662		578,338		578,338		5,710,000			0	165,947	01/01/2038.	1.A FE
92812U Q3 5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2021.	Paydown		457,840	457,840	457,840	457,523		317		317		457,840			0	8,240	12/25/2043.	1.A FE
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2021.	Paydown		707,258	707,258	707,258	707,258		0		0		707,258			0	9,754	10/25/2037.	1.A FE
92812U Q6 8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		06/01/2021.	Paydown		358,371	358,371	358,371	358,324		48		48		358,371			0	4,636	06/25/2041.	1.A FE
92812U Q7 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		06/25/2021.	Paydown		800,281	800,281	800,281	800,281		(0)		(0)		800,281			0	8,090	10/25/2049.	1.A FE
92812U Q8 4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		06/25/2021.	Call @ 100.00		2,100,803	2,100,803	2,100,803	2,100,803				0		2,100,803		0	0	23,623	12/25/2049.	1.A FE
92812U XA 1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		06/01/2021.	Paydown		136,983	136,983	147,599	144,735		(7,752)		(7,752)		136,983			0	3,169	03/25/2038.	1.A FE
92812U XB 9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		06/01/2021.	Paydown		88,320	88,320	95,165	93,294		(4,974)		(4,974)		88,320			0	2,241	03/25/2038.	1.A FE
92813T EE 6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		06/01/2021.	Paydown		605,287	605,287	605,042	604,759		528		528		605,287			0	8,246	08/25/2042.	1.B FE
93978T B8 1	WASHINGTON ST HSG FIN COMMN		06/01/2021.	Call @ 100.00		1,145,000	1,145,000	1,145,000	1,144,950		16		16		1,144,966		34	34	25,328	06/01/2037.	1.A FE
93978X EQ 9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		06/01/2021.	Call @ 100.00		605,000	605,000	605,000	600,887		49		49		600,936		4,064	4,064	7,350	09/01/2040.	1.A FE
93978X ER 7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		06/01/2021.	Call @ 100.00		395,000	395,000	393,223	395,000				0		395,000			0	5,158	05/01/2041.	1.A FE
95662M G7 9	WEST VIRGINIA ST HSG DEV FD		05/01/2021.	Maturity @ 100.00		1,285,000	1,285,000	1,285,000	1,285,000				0		1,285,000			0	22,629	05/01/2021.	1.A FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						116,584,628	116,843,511	116,438,635	109,625,989	0	377,669	0	377,669	0	116,639,139	0	(54,510)	(54,510)	2,030,721	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00038A AB 9	ABB TREASURY CENTER (USA) INC		06/15/2021.	Maturity @ 100.00		23,000,000	23,000,000	23,065,180	23,004,370		(4,370)		(4,370)		23,000,000			0	460,000	06/15/2021.	1.G FE
00038R AA 4	AASET 2019-2 A - ABS		06/16/2021.	Paydown		147,529	147,529	147,528	147,530		(1)		(1)		147,529			0	2,490	10/16/2039.	1.G FE
00077B 4W 0	AMAC 2002-9 A30 - CMO/RMBS		06/01/2021.	Paydown		193	193	195	187		6		6		193			0	5	12/25/2032.	1.D FM
000780 NL 6	AMAC 2003-12 2A - CMO/RMBS		06/01/2021.	Paydown		81	81	82	79		2		2		81			0	2	12/25/2033.	1.D FM
00102D AC 2	ACIS 145 A2 - CDO		05/10/2021.	Paydown		553,994	553,994	553,994	553,994				0		553,994			0	9,791	11/02/2026.	1.A FE
001055 AL 6	AFLAC INC		05/10/2021.	Call @ 100.00		25,630,571	24,000,000	23,999,330	23,999,822		25		25		23,999,847		153	153	1,980,988	06/15/2023.	1.G FE
001406 AA 5	DCAL 2015 A1 - ABS	D	06/15/2021.	Paydown		839	839	838	839		0		0		839			0	15	02/15/2040.	3.C FE
00176D AG 4	AMMC 13R A1R - CDO		04/26/2021.	Paydown		5,998,437	5,998,437	5,998,437	5,995,512		2,925		2,925		5,998,437			0	44,768	07/24/2029.	1.A FE
00176D AL 3	AMMC 13R A3R - CDO		04/27/2021.	Paydown		503,000	503,000	503,000	502,920		80		80		503,000			0	6,780	07/24/2029.	1.F FE
00184@ AA 4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU		06/28/2021.	Paydown		27,750	27,750	27,750	27,735		15		15		27,750			0	380	06/30/2039.	1.E

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00191# AA 3	AMAZON (TUCSON AZ) CONTROL PASS-THRU TRU...	..	06/30/2021.	Paydown		30,600	30,600	30,600	30,571		29		29		30,600			0	626	08/31/2039.	1.E
00191@ AA 5	AMAZON (OKLAHOMA CITY OK) CONTROL PASS-T....	..	06/28/2021.	Paydown		57,944	57,944	57,944	57,936		8		8		57,944			0	964	09/30/2039.	1.E
00192J AA 4	APS 2016-1 1A - CMO/RMBS	..	06/01/2021.	Paydown		331,492	331,492	295,442	318,242		13,250		13,250		331,492			0	389	07/27/2057.	1.A FE
00193* AA 5	AMAZON (TULSA OK) CONTROL PASS-THRU TRUS....	..	06/30/2021.	Paydown		60,585	60,585	60,585	60,582		3		3		60,585			0	1,282	09/30/2039.	1.E
00195# AA 9	AMAZON (TOLEDO OH) CONTROL PASS-THRU TR....	..	06/30/2021.	Paydown		102,993	102,993	102,993	102,993				0		102,993			0	1,533	10/31/2040.	1.C
00214M AA 1	ARLFR 1406 A1 - RMBS	..	06/15/2021.	Paydown		428,669	428,669	418,722	428,669				0		428,669			0	5,186	06/15/2044.	1.F FE
00225# AA 3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS....	..	06/28/2021.	Paydown		28,619	28,619	28,619	28,595		24		24		28,619			0	391	09/30/2039.	1.E
00255U AA 3	AASET 2020-1 A - ABS	..	06/15/2021.	Paydown		177,801	177,801	177,798	177,800		1		1		177,801			0	2,202	01/17/2040.	1.G FE
00256D AA 0	AASET 2019-1 A - ABS	..	05/15/2021.	Paydown		388,681	388,681	388,680	388,689		(7)		(7)		388,681			0	5,112	05/15/2039.	2.B FE
00432C CW 9	ACCSS 2005-B A3 - ABS	..	04/25/2021.	Paydown		127,943	127,943	118,027	120,791		7,152		7,152		127,943			0	189	07/25/2035.	1.A FE
00436M AA 3	AALLC 181 A - RMBS	..	06/02/2021.	Paydown		244,012	244,012	243,950	243,963		49		49		244,012			0	3,892	12/02/2033.	1.F FE
004375 FG 1	ACCR 2006-1 A4 - RMBS	..	06/25/2021.	Paydown		1,965,987	1,965,987	1,685,246	1,866,149		99,838		99,838		1,965,987			0	5,691	04/25/2036.	1.D FM
004421 HR 7	ACE 2004-HE3 M2 - RMBS	..	06/25/2021.	Paydown		69,991	69,991	56,526	58,309		11,682		11,682		69,991			0	312	11/25/2034.	1.D FM
00452P AD 9	ACIS 2015-6 A2 - CDO	..	05/10/2021.	Paydown		1,524,498	1,524,498	1,524,498	1,524,498				0		1,524,498			0	25,665	05/03/2027.	1.A FE
006346 AS 9	ADMSO 181 A - ABS	..	06/15/2021.	Paydown		155,350	155,351	155,612	155,547		(197)		(197)		155,350			0	3,113	11/16/2048.	1.F FE
007036 GS 9	ARMT 2005-2 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		156,841	156,841	146,744	145,216		11,625		11,625		156,841			0	1,958	06/25/2035.	1.D FM
007036 SE 7	ARMT 2005-9 5A1 - CMO/RMBS	..	06/25/2021.	Paydown		57,426	57,426	40,059	46,201		11,225		11,225		57,426			0	160	11/25/2035.	1.D FM
00703Q AD 4	ARMT 2006-3 A11 - RMBS	..	06/25/2021.	Paydown		223,635	223,636	135,165	222,762		874	(0)	874		223,635			0	980	08/25/2036.	1.D FM
009088 AA 3	AIR CANADA 2015-2 PASS THROUGH TRUSTS -	C	06/15/2021.	Paydown		168,775	168,775	168,775	168,816		(41)		(41)		168,775			0	3,164	06/15/2029.	1.G FE
009088 AB 1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -	C	06/15/2021.	Paydown		108,498	108,498	108,498	108,530		(32)		(32)		108,498			0	2,238	06/15/2029.	2.B FE
009089 AA 1	AIR CANADA 2013-1 PASS THROUGH TRUST - A	C	05/15/2021.	Paydown		71,542	71,542	71,541	71,563		(22)		(22)		71,542			0	1,476	11/15/2026.	2.C FE
009098 A* 5	CTL - AMAZON FORT WORTH FUNDED	..	06/10/2021.	Paydown		20,877	20,877	20,877	20,877		(0)		(0)		20,877			0	365	11/10/2039.	1.F
00910G A* 4	AMAZON AIR CARGO (SAN BERNARDINO, CA)	..	06/10/2021.	Paydown		286,204	286,204	286,204	286,204				0		286,204			0	4,430	02/10/2041.	1.F
00981@ AA 9	CHILDREN'S HOSPITAL MEDICAL CENTER OF AK	..	05/15/2021.	Paydown		7,963	7,963	8,042	8,040		(78)		(78)		7,963			0	132	08/15/2050.	1.E ND*
00981@ AA 9	CHILDREN'S HOSPITAL MEDICAL CENTER OF AK	..	06/15/2021.	Paydown		15,925	15,925	16,084	16,081		(156)		(156)		15,925			0	263	08/15/2050.	1.E Z
01447Y AB 0	ALESC 1 A2 - CDO	..	04/15/2021.	Paydown		573,693	573,693	436,257	551,871		21,822		21,822		573,693			0	3,098	10/15/2033.	1.C FE
01448Q AA 8	ALESC IV A1 - CDO	..	04/30/2021.	Paydown		5,944,167	5,944,167	5,589,584	5,909,029		35,138		35,138		5,944,167			0	20,731	07/30/2034.	1.C FE
01448T AA 2	ALESC V A1 - CDO	C	06/23/2021.	Paydown		63,981	63,981	54,682	60,977		3,004		3,004		63,981			0	208	12/23/2034.	1.C FE
014495 AB 1	ALESC XIII A1 - CDO	..	06/23/2021.	Paydown		77,253	77,253	59,485	75,946		1,307		1,307		77,253			0	211	09/23/2037.	1.C FE
014498 AB 5	ALESC XIV A1 - CDO	..	06/23/2021.	Paydown		1,454,999	1,454,999	1,032,437	1,399,333		55,666		55,666		1,454,999			0	3,977	09/23/2037.	1.F FE
01449C AA 8	ALESC VIII A1A - CDO	..	06/23/2021.	Paydown		2,240,497	2,240,497	1,711,179	2,203,740		36,757		36,757		2,240,497			0	6,683	12/23/2035.	1.C FE
01449C AB 6	ALESC VIII A1B - CDO	..	06/23/2021.	Paydown		3,850,854	3,850,854	3,057,490	3,775,571		75,283		75,283		3,850,854			0	11,682	12/23/2035.	1.C FE
01449T AA 1	ALESC 9 A1 - CDO	..	06/23/2021.	Paydown		16,770,932	16,770,932	12,242,918	16,438,951		331,981		331,981		16,770,932			0	49,225	06/23/2036.	1.F FE
01449W AA 4	ALESC X A1 - CDO	..	06/23/2021.	Paydown		4,171,416	4,171,416	3,711,071	4,146,304		25,112		25,112		4,171,416			0	11,823	09/23/2036.	1.C FE
01450A AA 8	ALESC XI A1A - CDO	..	06/23/2021.	Paydown		1,007,143	1,007,143	757,875	991,364		15,779		15,779		1,007,143			0	2,804	12/23/2036.	1.C FE
01450B AA 6	ALESC XV A1 - CDO	..	06/23/2021.	Paydown		684,511	684,511	626,507	675,598		8,913		8,913		684,511			0	1,733	12/23/2037.	1.F FE
02146P AF 2	CWALT 2006-HY12 A5 - CMO/RMBS	..	06/01/2021.	Paydown		172,457	172,457	110,624	113,459		58,998		58,998		172,457			0	2,200	08/25/2036.	1.D FM
02146T AL 1	CWALT 2006-24CB A11 - CMO/RMBS	..	06/01/2021.	Paydown		37,963	36,733	22,164	37,642		321		321		37,963			0	879	08/25/2036.	1.D FM
02150V AA 3	CWALT 2007-HY7C A1 - RMBS	..	06/25/2021.	Paydown		41,975	37,431	30,244	41,287		688		688		41,975			0	40	08/25/2037.	1.D FM
02152A AS 8	CWALT 2007-16CB 4A1 - CMO/RMBS	..	06/25/2021.	Paydown		226,625	220,674	140,128	222,277		4,349		4,349		226,625			0	452	08/25/2037.	1.D FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02376X AA 7	AMERICAN AIRLINES PASS THROUGH TRUST SER....	..	04/01/2021.	Paydown		103,548	103,548	103,548	103,581		(33)		(33)		103,548			0	2,265	04/01/2024.	4.A FE
02377A AA 6	AMERICAN AIRLINES PASS THROUGH TRUST SER....	..	04/01/2021.	Paydown		234,890	234,890	234,890	234,949		(59)		(59)		234,890			0	4,345	04/01/2028.	3.A FE
02660L AA 8	AHMA 2006-4 A11 - RMBS	..	06/25/2021.	Paydown		28,932	28,932	19,210	28,506		426		426		28,932			0	38	10/25/2046.	1.D FM
02660T AR 4	AHM 2004-1 4A - RMBS	..	06/01/2021.	Paydown		194,984	194,984	192,791	190,680		4,304		4,304		194,984			0	1,651	04/25/2044.	1.D FM
02660T CS 0	AHM 2004-4 4A - RMBS	..	06/01/2021.	Paydown		134,377	134,377	114,976	121,935		12,441		12,441		134,377			0	1,163	02/25/2045.	1.D FM
02660T DH 3	AHM 2005-1 6A - RMBS	..	06/01/2021.	Paydown		72,974	72,974	63,578	67,611		5,363		5,363		72,974			0	646	06/25/2045.	1.D FM
02660T EK 5	AHM 2005-2B 1A1 - RMBS	..	06/25/2021.	Paydown		136,729	136,729	127,970	135,908		821		821		136,729			0	434	09/25/2045.	1.D FM
02660T EQ 2	AHM 2005-2B 4A1 - RMBS	..	06/01/2021.	Paydown		46,298	46,298	39,709	42,293		4,005		4,005		46,298			0	308	09/25/2045.	1.D FM
02660V AE 8	AHMA 2005-1 311 - RMBS	..	06/25/2021.	Paydown		840	840	685	726		114		114		840			0	2	11/25/2035.	1.D FM
02665U AA 3	AH4R 2014-SFR2 A - RMBS	..	06/01/2021.	Paydown		118,956	118,956	119,934	119,259		(303)		(303)		118,956			0	1,870	10/17/2036.	1.A FE
02665X AA 7	AH4R 2014-SFR3 A - RMBS	..	06/01/2021.	Paydown		182,227	182,227	184,114	182,887		(660)		(660)		182,227			0	2,787	12/18/2036.	1.A FE
02666A AA 6	AH4R 2015-SFR1 A - RMBS	..	06/01/2021.	Paydown		228,654	228,654	230,605	229,407		(754)		(754)		228,654			0	3,277	04/17/2052.	1.A FE
02666B AA 4	AH4R 2015-SFR2 A - RMBS	..	06/01/2021.	Paydown		44,476	44,476	44,475	44,448		28		28		44,476			0	691	10/17/2052.	1.A FE
026929 AA 7	AHM 2006-3 111 - RMBS	..	06/25/2021.	Paydown		92,131	92,131	72,208	90,906		1,225		1,225		92,131			0	185	12/25/2046.	1.D FM
030506 AA 7	AMERICAN WOODMARK CORP	..	04/26/2021.	Call @ 100.00		6,146,280	6,000,000	5,730,000	5,760,569		12,589		12,589		5,773,159		226,841	226,841	325,843	03/15/2026.	3.B FE
03072S RC 1	AMSI 2004-FR1 A6 - RMBS	..	06/01/2021.	Paydown		57,809	57,809	56,075	56,594		1,215		1,215		57,809			0	986	05/25/2034.	1.D FM
03215P BN 8	AMRES 1997-1 A7 - RMBS	..	04/26/2021.	Paydown		3,928	3,928	3,924	3,928				0		3,928			0	75	03/25/2027.	1.D FM
03215P DM 8	AMRES 1998-1 A5 - RMBS	..	06/01/2021.	Paydown		62,788	65,752	65,793	65,546		(2,758)		(2,758)		62,788			0	2,042	10/25/2027.	1.D FM
03235T AA 5	ACEF 2014-1 A - CMO	..	06/20/2021.	Paydown		5,568	5,568	1,694	1,694		3,874		3,874		5,568			0	156	12/20/2024.	5.B GI
034863 AV 2	ANGLO AMERICAN CAPITAL PLC	C	06/03/2021.	Tender Offer		15,029,560	13,000,000	12,988,170	12,989,760		911		911		12,990,671		9,329	9,329	2,499,275	04/01/2025.	2.B FE
03789X AD 0	DIN 2019-1 A21 - RMBS	..	06/05/2021.	Paydown		55,000	55,000	55,020	55,014		(14)		(14)		55,000			0	1,153	06/07/2049.	2.B FE
03789X AE 8	DIN 2019-1 A22 - RMBS	..	06/05/2021.	Paydown		10,625	10,625	10,625	10,625				0		10,625			0	251	06/07/2049.	2.B FE
038370 AA 0	AQFIT 19A A - ABS	..	06/15/2021.	Paydown		721,230	721,230	721,118	721,130		100		100		721,230			0	9,250	07/16/2040.	1.F FE
038413 AA 8	AQFIT 2020-A A - ABS	..	06/17/2021.	Paydown		765,188	765,188	765,046	765,050		138		138		765,188			0	5,968	07/17/2046.	1.F FE
04249@ AD 3	THE ARMY & AIR FORCE EXCHANGE SERVICE	..	06/15/2021.	Paydown		39,783	39,783	39,783	39,783		(0)		(0)		39,783			0	821	10/15/2024.	1.D
04544P AD 1	ABSHE 2006-HE5 A4 - RMBS	..	06/25/2021.	Paydown		533,860	533,860	346,908	449,363		84,498		84,498		533,860			0	541	07/25/2036.	1.D FM
048303 CE 9	ATLANTIC CITY ELECTRIC CO	..	04/01/2021.	Maturity @ 100.00		2,000,000	2,000,000	1,996,960	1,999,921		79		79		2,000,000			0	43,500	04/01/2021.	1.F FE
048677 AA 6	ATLANTIC MARINE CORPS CMNTYS LLC	..	06/01/2021.	Direct		81,000	81,000	88,290	81,403		(403)		(403)		81,000			0	2,217	06/01/2022.	1.E FE
05279@ AA 9	AUTOLIV CONTROL LEASE-BACKED PASS-THRU T	..	06/15/2021.	Paydown		58,435	58,435	58,435	58,435		(0)		(0)		58,435			0	999	05/15/2034.	2.B
05352G AA 5	AVANA BONHON, LLC	..	05/11/2021.	Paydown		6,769,231	6,769,231	6,769,231	6,769,231				0		6,769,231			0	130,940	09/15/2024.	1.F PL
05492X AA 9	BDS 20FL6 A - CDO	C	06/15/2021.	Paydown		55,820	55,820	55,908	55,907		(87)		(87)		55,820			0	334	09/18/2035.	1.A FE
05532E CE 3	BCAP 2009-RR10 9A2 - CMO/RMBS	..	06/01/2021.	Paydown		84,657	92,030	26,474	79,192		5,465		5,465		84,657			0	2,382	06/26/2037.	1.D FM
05532M AG 2	BCAP 2009-RR15 4A2 - CMO/RMBS	C	06/01/2021.	Paydown		268,286	234,509	126,989	268,756		(470)		(470)		268,286			0	7,188	05/27/2036.	1.D FM
05532T AF 9	BCAP 2010-RR1 2A2 - CMO/RMBS	..	06/01/2021.	Paydown		658,856	658,856	286,602	514,096		144,760		144,760		658,856			0	5,833	06/27/2045.	1.D FM
05533N AJ 3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	06/01/2021.	Paydown		167,427	162,871	142,693	165,889		1,538		1,538		167,427			0	2,183	06/26/2037.	1.D FM
05541D AU 0	BCAP 2012-RR8 4A3 - CMO/RMBS	..	06/21/2021.	Paydown		519,937	519,937	429,598	488,323		31,614		31,614		519,937			0	663	11/26/2036.	1.D FM
05545J AJ 8	BCAP 15RR3 4A1 - CMO/RMBS	..	06/26/2021.	Paydown		243,884	243,884	217,667	237,508		6,376		6,376		243,884			0	278	02/25/2037.	1.D FM
05567Y AA 7	BNSF RAILWAY COMPANY 2005-4 PASS THROUGH	..	04/01/2021.	Paydown		242,880	242,880	242,880	243,002		(122)		(122)		242,880			0	6,032	04/01/2023.	1.B FE
05568D AA 2	BNSF 2006-3 CTF - ABS	..	04/01/2021.	Paydown		207,589	207,589	200,655	201,106		6,483		6,483		207,589			0	5,545	04/01/2024.	1.C FE
05584A AA 8	HGVGI 17A A - RMBS	..	06/25/2021.	Paydown		127,541	127,541	127,508	127,518		23		23		127,541			0	1,584	05/25/2029.	1.F FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05586* AA 9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T...	..	04/15/2021.	Paydown		31,472	31,472	31,472	31,472		(0)		(0)		31,472			0	416	07/15/2032.	1.D Z
05586* AA 9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T...	..	06/15/2021.	Paydown		63,256	63,256	63,256	63,256		(0)		(0)		63,256			0	1,151	07/15/2032.	2.A S
05586A AA 6	BSPRT 2018-FL4 A - CDO	..	06/15/2021.	Paydown		800,103	800,103	795,602	795,791		4,312		4,312		800,103			0	4,310	09/17/2035.	1.A FE
05587* AA 8	PVTPL FEDEX SPARKS - ABS	..	06/15/2021.	Paydown		84,587	84,587	84,587	84,589		(2)		(2)		84,587			0	1,502	03/15/2037.	1.E Z
05588* AA 7	BGS HUNTERSVILLE 2017 CONTROL PASS-THRU	..	06/15/2021.	Paydown		73,914	73,914	73,914	73,914		(0)		(0)		73,914			0	1,370	05/15/2038.	1.G Z
05590# AA 9	BPHQ 2017 CONTROL PASS-THROUGH TRUST	..	06/15/2021.	Paydown		43,728	43,728	43,728	43,728				0		43,728			0	645	11/15/2032.	1.C
05596* AA 7	BTC HOLDINGS FUND I, LLC - CDO	..	06/22/2021.	Various		10,822,327	10,822,327	10,822,327	10,822,327				0		10,822,327			0	178,228	03/25/2027.	1.B FE
05607Y AC 5	B2R 2015 - 1 A2 - RMBS	..	06/01/2021.	Paydown		1,543,498	1,543,498	1,547,676	1,543,673		(175)		(175)		1,543,498			0	26,469	05/15/2048.	1.A FE
05682Q AE 6	BCC 2017-1 A2 - CDO	C	05/20/2021.	Call @ 100.00		3,525,000	3,525,000	3,525,000	3,497,828		2,178		2,178		3,500,006		24,994	24,994	32,518	07/22/2030.	1.A FE
058927 AG 9	BAFC 2006-A 3A2 - CMO/RMBS	..	06/01/2021.	Paydown		23,493	23,972	20,928	23,209		284		284		23,493			0	262	02/20/2036.	1.D FM
058931 AD 8	BAFC 2006-3 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		18,291	22,833	18,622	17,938		353		353		18,291			0	568	03/25/2036.	1.D FM
058931 BL 9	BAFC 2006-3 5A8 - CMO/RMBS	..	06/01/2021.	Paydown		3,729	4,039	4,100	3,716		13		13		3,729			0	80	03/25/2036.	1.D FM
058933 AN 2	BAFC 2006-D 5A1 - CMO/RMBS	..	06/01/2021.	Paydown		99,322	100,273	96,136	99,101		221		221		99,322			0	1,279	05/20/2036.	1.D FM
05946X XP 3	BAFC 2005-E 3A1 - CMO/RMBS	..	06/01/2021.	Paydown		18,010	18,557	17,907	18,022		(12)		(12)		18,010			0	213	05/20/2035.	3.B FM
05946X Y7 2	BAFC 2005-8 2A8 - CMO/RMBS	..	06/01/2021.	Paydown		430,347	436,930	438,877	430,889		(542)		(542)		430,347			0	11,029	01/25/2036.	4.B FM
05946X YV 9	BAFC 2005-F 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		171,058	172,200	160,467	170,587		471		471		171,058			0	1,800	09/20/2035.	1.D FM
05948X T2 7	BOAMS 2004-A 2A2 - CMO/RMBS	..	06/01/2021.	Paydown		52,356	52,356	51,571	52,247		109		109		52,356			0	548	02/25/2034.	1.D FM
05949A H8 6	BOAMS 2005-A 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		38,124	38,124	36,862	36,678		1,446		1,446		38,124			0	373	02/25/2035.	1.D FM
05949A H9 4	BOAMS 2005-A 2A2 - CMO/RMBS	..	06/01/2021.	Paydown		47,611	47,611	46,361	46,601		1,010		1,010		47,611			0	465	02/25/2035.	1.D FM
05949C GW 0	BOAMS 2005-8 A9 - CMO/RMBS	..	06/01/2021.	Paydown		94,245	93,525	76,087	94,033		212		212		94,245			0	1,749	09/25/2035.	2.B FM
05949C HM 1	BOAMS 2005-I 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		12,179	14,016	12,768	11,944		236		236		12,179			0	141	10/25/2035.	3.B FM
05949C KS 4	BOAMS 2005-J 2A3 - CMO/RMBS	..	06/01/2021.	Paydown		1,273	1,276	1,246	1,272		2		2		1,273			0	12	11/25/2035.	3.B FM
05949C KX 3	BOAMS 2005-J 4A1 - CMO/RMBS	..	06/01/2021.	Paydown		24,956	25,172	22,655	22,571		2,385		2,385		24,956			0	292	11/25/2035.	1.D FM
05949C PP 5	BOAMS 2005-L 4A1 - CMO/RMBS	..	06/01/2021.	Paydown		39,735	40,109	37,953	37,771		1,964		1,964		39,735			0	452	01/25/2036.	2.B FM
05950M AJ 9	BAFC 2006-G 3A3 - CMO/RMBS	..	06/01/2021.	Paydown		345,828	345,828	331,563	310,855		34,973		34,973		345,828			0	2,764	07/20/2036.	1.D FM
05950P AF 0	BAFC 2006-H 2A3 - CMO/RMBS	..	06/01/2021.	Paydown		176,158	170,707	149,533	173,892		2,266		2,266		176,158			0	2,247	09/20/2046.	1.D FM
05950T AC 9	BOAMS 2006-B 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		106,631	107,276	64,450	105,430		1,201		1,201		106,631			0	1,191	11/20/2036.	2.B FM
05951F AB 0	BAFC 2007-1 T1B - RMBS	..	06/01/2021.	Paydown		4,944	4,675	4,082	4,896		48		48		4,944			0	103	01/25/2037.	1.D FM
05951K AN 3	BAFC 2006-7 A12 - CMO/RMBS	..	06/01/2021.	Paydown		7,292	10,888	10,564	7,272		20		20		7,292			0	272	09/25/2036.	2.B FM
05951U AC 5	BAFC 2006-8T2 A2 - CMO/RMBS	..	06/01/2021.	Paydown		1,354	1,346	1,032	1,337		17		17		1,354			0	29	10/25/2036.	1.D FM
05951V AV 1	BAFC 2006-I 6A1 - CMO/RMBS	..	06/21/2021.	Paydown		150,775	147,761	121,822	148,111		2,664		2,664		150,775			0	292	12/20/2046.	1.D FM
059522 AA 0	BAFC 2007-C 6A1 - RMBS	..	06/21/2021.	Paydown		100,608	100,609	86,523	91,652		8,956		8,956		100,608			0	231	05/20/2047.	1.D FM
059522 AU 6	BAFC 2007-C 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		266,699	274,714	251,212	265,422		1,277		1,277		266,699			0	3,587	05/20/2036.	1.D FM
059523 AX 8	BAFC 2007-5 7A1 - CMO/RMBS	..	06/01/2021.	Paydown		220,298	246,938	144,533	219,453		845		845		220,298			0	1,354	07/25/2047.	1.D FM
05952G AT 8	BAFC 2007-D 3A1 - CMO/RMBS	..	06/01/2021.	Paydown		46,506	46,994	46,054	46,455		51		51		46,506			0	482	06/20/2037.	1.D FM
05952G AV 3	BAFC 2007-D 3A3 - CMO/RMBS	..	06/01/2021.	Paydown		66,919	67,622	66,270	66,846		73		73		66,919			0	694	06/20/2037.	1.D FM
05953Y AH 4	BAFC 2007-4 A1B - RMBS	..	06/01/2021.	Paydown		33,588	32,837	10,825	33,169		419		419		33,588			0	680	05/26/2037.	1.D FM
05954D AL 0	BAFC 2007-E 6A1 - CMO/RMBS	..	06/01/2021.	Paydown		713	790	88	704		9		9		713			0	13	07/22/2047.	1.D FM
05956E AB 8	BAFC 2010-R6 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		256,353	256,353	252,508	256,231		122		122		256,353			0	5,206	02/27/2035.	1.D FM
05973B AA 5	BANC 2019-CRE6 A - CMBS	..	06/15/2021.	Paydown		4,221,597	4,221,597	3,928,004	4,036,613		184,984		184,984		4,221,597			0	20,302	09/17/2036.	1.A FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05990E AD 2	BAFC 2012-R6 2A2 - CMO/RMBS		06/28/2021.	Paydown		365,519	362,287	315,283	360,158		5,360		5,360		365,519			0	755	07/28/2036.	1.D FM
05990H AH 6	BAFC 2010-R2 1A3 - CMO/RMBS		06/01/2021.	Paydown		179,000	196,212	124,148	177,017		1,983		1,983		179,000			0	5,075	08/26/2037.	1.D FM
05990H AQ 6	BAFC 2010-R2 3A4 - CMO/RMBS		06/01/2021.	Paydown		237,394	237,394	230,791	226,860		10,534		10,534		237,394			0	2,581	07/26/2035.	1.D FM
05990H AT 0	BAFC 2010-R2 4A3 - CMO/RMBS		06/01/2021.	Paydown		120,396	132,376	110,862	120,014		383		383		120,396			0	3,366	08/26/2037.	1.D FM
06424@ AA 1	BANK OF TEXAS (HOUSTON, TX)		04/15/2021.	Paydown		28,388	28,388	28,563	28,544		(156)		(156)		28,388			0	327	12/31/2029.	1.F Z
06424@ AA 1	BANK OF TEXAS (HOUSTON, TX)		06/15/2021.	Paydown		57,022	57,022	57,373	57,336		(314)		(314)		57,022			0	904	12/31/2029.	1.C S
06654A AB 9	BANKWELL FINANCIAL GROUP INC		05/15/2021.	Paydown		1,960,784	1,960,784	1,960,784	1,960,784		(0)		(0)		1,960,784			0	56,373	08/15/2025.	2.C FE
07132L AE 9	BATLN XI B - CDO		04/26/2021.	Paydown		3,540,000	3,540,000	3,493,201	3,507,782		32,218		32,218		3,540,000			0	35,189	10/24/2029.	1.C FE
07325D AF 1	BAYV 2006-C 1A5 - RMBS		05/01/2021.	Paydown		24,475	24,475	24,703	24,407		68		68		24,475			0	391	11/28/2036.	1.D FM
07325D AF 1	BAYV 2006-C 1A5 - RMBS		06/01/2021.	Paydown		51,115	51,115	51,592	50,908		207		207		51,115			0	1,020	11/28/2036.	3.B FM
07384M 4K 5	BSARM 2004-10 231 - CMO/RMBS		06/01/2021.	Paydown		150,062	150,061	139,932	140,399		9,662		9,662		150,062			0	1,567	01/25/2035.	1.D FM
07384M Q8 8	BSARM 2004-3 2A - CMO/RMBS		06/01/2021.	Paydown		50,033	50,032	50,190	50,053		(20)		(20)		50,033			0	554	07/25/2034.	1.D FM
07384M S7 8	BSARM 2004-5 2A - CMO/RMBS		06/01/2021.	Paydown		34,366	34,366	34,516	34,374		(7)		(7)		34,366			0	414	07/25/2034.	1.D FM
07384M S8 6	BSARM 2004-5 3A - CMO/RMBS		06/01/2021.	Paydown		1,041	1,041	1,055	1,047		(5)		(5)		1,041			0	18	07/25/2034.	1.D FM
07384Y KF 2	BSABS 2003-AC4 A - RMBS		06/01/2021.	Paydown		175,217	175,217	177,079	175,343		(126)		(126)		175,217			0	3,749	09/25/2033.	1.D FM
07384Y TL 0	BSABS 2004-SD2 4A - CMO/RMBS		06/01/2021.	Paydown		12,619	12,619	12,761	12,627		(8)		(8)		12,619			0	164	03/25/2044.	1.D FM
07386H PD 7	BALTA 2004-12 2A1 - CMO/RMBS		06/01/2021.	Paydown		74,425	74,425	68,285	67,267		7,159		7,159		74,425			0	711	01/25/2035.	1.D FM
07386H QZ 7	BALTA 2005-2 2A3 - CMO/RMBS		06/01/2021.	Paydown		94,418	91,804	78,696	93,671		746		746		94,418			0	1,408	04/25/2035.	1.D FM
07386H UG 4	BALTA 2005-5 2A1 - CMO/RMBS		06/01/2021.	Paydown		2,830	2,830	2,575	2,576		254		254		2,830			0	37	07/25/2035.	1.D FM
07386Y AE 4	BSARM 2007-5 3A1 - CMO/RMBS		06/01/2021.	Paydown		615,358	615,670	594,122	615,312		46		46		615,358			0	9,964	08/25/2047.	1.D FM
073870 AG 2	BALTA 2007-2 2A1 - CMO/RMBS		06/01/2021.	Paydown		5,096	5,170	1,710	4,964		132		132		5,096			0	59	04/25/2037.	1.D FM
073877 CS 9	BSABS 2005-SD3 1M1 - RMBS		06/25/2021.	Paydown		767,142	767,142	616,710	760,224		6,918		6,918		767,142			0	2,379	07/25/2035.	1.D FM
073879 GN 2	BSABS 2004-AC5 A2 - RMBS		06/25/2021.	Paydown		22,149	22,149	16,557	21,870		279		279		22,149			0		10/25/2034.	1.D FM
073880 AG 1	BSARM 2007-1 3A1 - CMO/RMBS		06/01/2021.	Paydown		251,835	249,482	210,279	245,848		5,987		5,987		251,835			0	3,682	02/25/2047.	1.D FM
07389N AC 9	BSABS 2006-SD4 2A1 - CMO/RMBS		06/01/2021.	Paydown		127,067	127,067	101,591	125,952		1,116		1,116		127,067			0	1,956	10/25/2036.	1.D FM
07401C AS 2	BSARM 2007-4 211 - CMO/RMBS		06/01/2021.	Paydown		215,988	215,988	205,188	215,827		161		161		215,988			0	2,861	06/25/2047.	3.B FM
08181V AL 9	BSP 16 A1B - CDO		06/17/2021.	Paydown		4,800,000	4,800,000	4,800,000	4,801,122		(1,122)		(1,122)		4,800,000			0	131,381	01/19/2032.	1.A FE
09069Z ZF 1	Biowish Tech Intl Tl 12.00 03/31/2022		05/03/2021.	Direct		4,385	4,385	4,339			1		1		4,385		(0)	(0)	12	03/31/2022.	5.B Z
09069Z ZF 1	Biowish Tech Intl Tl 12.00 03/31/2022		06/07/2021.	Direct		2,302	2,302	2,255			2		2		2,302			0	47	03/31/2022.	5.B GI
09774X AU 6	BCM 1999-A A3 - ABS		06/01/2021.	Paydown		4,885	4,885	4,682	4,876		9		9		4,885			0	116	03/15/2029.	5.B GI
11042A AA 2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	06/20/2021.	Paydown		399,995	399,995	400,456	400,232		(237)		(237)		399,995			0	9,250	12/20/2025.	1.F FE
11044M AA 4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		05/15/2021.	Paydown		1,594,453	1,594,453	1,594,453	1,594,453		0		0		1,594,453			0	19,760	05/15/2034.	1.G FE
121579 AH 9	BURLINGTON COAT FACTORY WAREHOUSE CORP		06/11/2021.	Call @ 107.91		1,618,606	1,500,000	1,500,000	1,500,000				0		1,500,000		118,606	118,606	61,458	04/15/2025.	3.A FE
12326Q AA 2	BJETS 191 A - ABS		06/15/2021.	Paydown		1,051,910	1,051,910	1,051,873	1,051,903		7		7		1,051,910			0	21,341	07/15/2034.	1.G FE
12327F AA 5	BJETS 2020-1 A - ABS		06/15/2021.	Paydown		641,318	641,319	641,309	641,309		9		9		641,318			0	8,205	11/15/2035.	1.G FE
12479R AB 3	CAUTO 2014-1 A - ABS		06/15/2021.	Paydown		25,796	25,796	25,780	25,794		2		2		25,796			0	395	10/17/2044.	1.E FE
12479R AD 9	CAUTO 2017-1 A1 - ABS		06/15/2021.	Paydown		19,088	19,088	19,083	19,087		1		1		19,088			0	287	04/15/2047.	1.E FE
12479R AE 7	CAUTO 2017-1 A2 - ABS		06/15/2021.	Paydown		13,982	13,982	14,016	14,003		(21)		(21)		13,982			0	245	04/15/2047.	1.E FE
12489W EL 4	CBASS 2002-CB1 B1 - RMBS		06/25/2021.	Paydown		27,696	27,696	24,373	27,898		(202)		(202)		27,696			0	345	08/25/2030.	1.D FM
12489W JQ 8	CBASS 2004-CB4 A6 - RMBS		06/01/2021.	Paydown		3,095	3,095	3,088	3,066		29		29		3,095			0	58	05/25/2034.	1.D FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12510H AB 6	CAUTO 2020-1 A2 - ABS	..	06/15/2021.	Paydown		26,358	26,358	26,354	26,354		4		4		26,358			0	311	02/15/2050.	1.A FE
12510H AC 4	CAUTO 2020-1 A3 - ABS	..	06/15/2021.	Paydown		27,457	27,457	27,437	27,438		19		19		27,457			0	347	02/15/2050.	1.A FE
12529E AA 4	CFMT 20HB2 A - CMO/RMBS	..	06/25/2021.	Paydown		7,646,813	7,646,813	7,646,805	7,642,101		4,712		4,712		7,646,813			0	129,468	04/25/2030.	1.A FE
12529F AA 1	CFMT 20HB3 A - RMBS	..	06/25/2021.	Paydown		8,834,205	8,834,205	8,834,193	8,834,233		(28)		(28)		8,834,205			0	123,567	05/25/2030.	1.A FE
12529L AA 8	CFMT 2020-HB4 A - RMBS	..	06/25/2021.	Paydown		3,509,509	3,509,509	3,509,508	3,509,507		2		2		3,509,509			0	14,322	12/26/2030.	1.A FE
12530M AB 1	SORT 2020-1 A2 - ABS	..	06/15/2021.	Paydown		23,680	23,680	23,669	23,669		11		11		23,680			0	183	07/15/2060.	1.D FE
125431 AH 9	CWHL 2006-HYB4 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		46,980	46,544	46,320	46,320		660		660		46,980			0	590	06/20/2036.	1.D FM
12543X AD 8	CWHL 2006-19 1A4 - CMO/RMBS	..	05/01/2021.	Paydown		101,275	96,460	88,743	101,000		275		275		101,275			0	2,036	01/25/2037.	1.D FM
12544B AE 3	CWHL 2007-HY5 3A1 - CMO/RMBS	..	06/01/2021.	Paydown		35,152	35,152	27,358	34,487		665		665		35,152			0	534	09/25/2037.	1.D FM
12551J AE 6	CIFC 2017-IV A2 - CDO	..	06/17/2021.	Paydown		4,900,000	4,900,000	4,828,031	4,847,169		52,831		52,831		4,900,000			0	60,746	10/24/2030.	1.C FE
125585 AF 6	CIT 951 A5 - ABS	..	06/15/2021.	Paydown		4,657	4,657		3,385		1,273		1,273		4,657			0	179	08/15/2021.	5.B GI
12558M AG 7	CITHE 2002-1 AF6 - RMBS	..	06/01/2021.	Paydown		23,668	23,668	24,230	23,366		302		302		23,668			0	604	02/25/2030.	1.D FM
12563L AS 6	CLIF 203 A - ABS	..	06/18/2021.	Paydown		120,000	120,000	119,975	119,975		25		25		120,000			0	1,035	10/18/2045.	1.F FE
12564E AA 0	CIM 2021-J2 A1 - CMO/RMBS	..	06/01/2021.	Paydown		1,118,706	1,118,706	1,131,292			(12,585)		(12,585)		1,118,706			0	4,915	04/25/2051.	1.A FE
12564K AA 6	CIM 2021-J1 A1 - CMO/RMBS	..	06/01/2021.	Paydown		639,513	639,513	656,301			(16,787)		(16,787)		639,513			0	4,375	03/25/2051.	1.A FE
12566U AN 4	CMALT 2007-A2 113 - CMO/RMBS	..	06/01/2021.	Paydown		4,055	4,402	3,309	4,003		52		52		4,055			0	111	02/25/2037.	1.D FM
12566V AE 2	CMALT 2007-A4 1A5 - CMO/RMBS	..	06/01/2021.	Paydown		62,070	69,332	60,566	61,319		751		751		62,070			0	1,625	04/25/2037.	1.D FM
12585@ AA 4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST	..	06/15/2021.	Paydown		363,960	363,960	363,960	363,960		(0)		(0)		363,960			0	4,839	02/15/2028.	1.C
12593F BC 7	COMM 2015-LC21 A3 - CMBS	..	06/01/2021.	Paydown		80,325	80,325	80,849	80,549		(224)		(224)		80,325			0	1,384	07/10/2048.	1.D FM
12626G AF 0	COMM 2013-LC13 A5 - CMBS	..	05/01/2021.	Paydown		28,047	28,047	28,941	28,292		(245)		(245)		28,047			0	426	08/10/2046.	1.D FM
12632Q AW 3	COMM 2014-CCRE18 A4 - CMBS	..	05/01/2021.	Paydown		919,167	919,167	928,319	921,540		(2,372)		(2,372)		919,167			0	10,877	07/17/2047.	1.D FM
12640W AC 4	CSMC 2008-3R 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		86,614	81,003	71,158	86,124		490		490		86,614			0	935	07/28/2037.	1.D FM
12641P AE 4	CSMC 2009-R A3 - CMO/RMBS	..	04/27/2021.	Paydown		135,451	135,451	135,451	134,246		1,205		1,205		135,451			0	2,577	10/26/2038.	1.D FM
12641P AF 1	CSMC 2009-R A4 - CMO/RMBS	..	06/01/2021.	Paydown		540,364	540,364	79,846	520,442		19,922		19,922		540,364			0	12,442	10/26/2038.	1.D FM
12641P AN 4	CSMC 2009-R 2A3 - CMO/RMBS	..	06/01/2021.	Paydown		312,260	312,260	312,260	311,804		456		456		312,260			0	6,943	05/29/2035.	1.D FM
12641P AR 5	CSMC 2009-R 2A6 - CMO/RMBS	..	06/01/2021.	Paydown			1,055						0					0	24	05/29/2035.	1.D FM
12641P BA 1	CSMC 2009-R 4A4 - CMO/RMBS	..	06/01/2021.	Paydown		35,781	35,781	26,988	35,428		354		354		35,781			0	906	11/26/2035.	1.D FM
12641P BC 7	CSMC 2009-R 4A6 - CMO/RMBS	..	06/01/2021.	Paydown			1,154		(490)	5,250	(4,760)		490					0	30	11/26/2035.	6. FM
12641P BN 3	CSMC 2009-R 6A3 - CMO/RMBS	..	06/01/2021.	Paydown		173,753	173,753	170,558	173,036		717		717		173,753			0	4,128	09/27/2038.	1.D FM
12641P BR 4	CSMC 2009-R 6A6 - CMO/RMBS	..	06/01/2021.	Paydown			5		(0)	0	(0)		0					0	0	09/27/2038.	1.D FM
12641P CJ 1	CSMC 2009-R 9A4 - CMO/RMBS	..	06/01/2021.	Paydown		16,246	16,246	8,028	15,698		548		548		16,246			0	179	09/27/2038.	1.D FM
12641P CK 8	CSMC 2009-R 9A5 - CMO/RMBS	..	05/01/2021.	Paydown			11						0					0	0	09/27/2038.	1.D FM
12641Q AA 0	CSMC 2009-7R 3A3 - CMO/RMBS	..	06/01/2021.	Paydown		3,252	3,334	1,814	3,226		26		26		3,252			0	79	09/26/2037.	1.D FM
12641Q AJ 1	CSMC 2009-7R 4A5 - CMO/RMBS	..	06/01/2021.	Paydown			1,364		(5)		5		5					0	31	07/26/2037.	1.D FM
12641Q AP 7	CSMC 2009-7R 5A2 - CMO/RMBS	..	06/01/2021.	Paydown		228,798	228,798	228,798	228,001		797		797		228,798			0	5,218	11/26/2035.	1.D FM
12641Q AS 1	CSMC 2009-7R 5A5 - CMO/RMBS	..	06/30/2021.	Paydown			1,252		(7,157)		(18)		(18)		(7,175)		7,175	7,175	24	11/26/2035.	1.D FM
12641Q AW 2	CSMC 2009-7R 6A1 - CMO/RMBS	..	06/01/2021.	Paydown		18,696	18,696	18,696	18,662		34		34		18,696			0	473	09/26/2035.	1.D FM
12641Q AY 8	CSMC 2009-7R 6A3 - CMO/RMBS	..	04/01/2021.	Paydown			3,411	522	(4)		4		4					0	63	09/26/2035.	1.D FM
12641Q BF 8	CSMC 2009-7R 7A4 - CMO/RMBS	..	06/25/2021.	Paydown		209,811	208,614	36,990	204,228		5,582		5,582		209,811			0	5,580	12/26/2036.	1.D FM
12641Q BQ 4	CSMC 2009-7R 8A6 - CMO/RMBS	..	06/01/2021.	Paydown		13,682	13,681		13,524		158		158		13,682			0	129	05/26/2036.	1.D FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12641Q BX 9	CSMC 2009-7R 9A4 - CMO/RMBS	..	06/01/2021.	Paydown		104,589	104,590	69,457	104,590		(2)		(2)		104,589			0	2,485	08/26/2035.	4.B FM
12641Q CH 3	CSMC 2009-7R 111 - CMO/RMBS	..	06/01/2021.	Paydown		353,725	353,725	353,725	353,524		201		201		353,725			0	6,531	02/26/2035.	1.D FM
12641Q CR 1	CSMC 2009-7R 124 - CMO/RMBS	..	06/01/2021.	Paydown		25,570	25,570	25,570	25,491		79		79		25,570			0	651	01/26/2036.	1.D FM
12641Q CS 9	CSMC 2009-7R 125 - CMO/RMBS	..	06/01/2021.	Paydown			28	14	(0)		0		0					0	1	01/26/2036.	1.D FM
12641Q CX 8	CSMC 2009-7R 132 - CMO/RMBS	..	06/01/2021.	Paydown		19,763	19,763	18,896	19,906		(143)		(143)		19,763			0	504	06/26/2037.	1.D FM
12641Q CZ 3	CSMC 2009-7R 134 - CMO/RMBS	..	06/01/2021.	Paydown			94	19					0					0	2	06/26/2037.	1.D FM
12641Q DN 9	CSMC 2009-7R 152 - CMO/RMBS	..	06/25/2021.	Paydown		20,220	20,220	6,967	19,558		663		663		20,220			0	454	04/26/2037.	1.D FM
12641Q DP 4	CSMC 2009-7R 153 - CMBS/RMBS	..	06/01/2021.	Paydown			2,759	735	(25)		25		25					0	66	04/26/2037.	1.D FM
12641Q EB 4	CSMC 2009-7R 172 - CMO/RMBS	..	06/25/2021.	Paydown		78,484	78,484	2,900	73,182		5,302		5,302		78,484			0	41	03/25/2037.	1.D FM
12641Q EE 8	CSMC 2009-7R 175 - CMO/RMBS	..	06/24/2021.	Paydown					(173)				0		(173)		173	173		03/25/2037.	1.D FM
12641Q EL 2	CSMC 2009-7R 182 - CMO/RMBS	..	06/01/2021.	Paydown		84,057	84,057	84,057	83,927		130		130		84,057			0	748	03/26/2037.	1.D FM
12641Q EV 0	CSMC 2009-7R 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		153,845	153,845	153,845	153,582		263		263		153,845			0	3,007	03/01/2036.	1.D FM
12641Q EY 4	CSMC 2009-7R 1A4 - CMO/RMBS	..	06/30/2021.	Paydown					(10,375)				0		(10,375)		10,375	10,375		03/26/2036.	1.D FM
12641Q FE 7	CSMC 2009-7R 2A3 - CMO/RMBS	..	04/27/2021.	Paydown		127,985	127,985	84,303	130,457		1,724		1,724		132,181		(4,195)	(4,195)	2,334	08/27/2035.	1.D FM
12641T AB 2	CSMC 2009-5R 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		548,622	548,622	418,243	411,852		136,770		136,770		548,622			0	7,249	06/26/2036.	1.D FM
12646U AK 4	CSMC 2013-IVR1 A2 - CMO/RMBS	..	06/01/2021.	Paydown		498,771	498,771	466,351	471,938		26,833		26,833		498,771			0	5,774	03/25/2043.	1.D FM
12646W AH 7	CSMC 2013-IVR2 A2 - CMO/RMBS	..	06/01/2021.	Paydown		434,533	434,533	406,017	410,637		23,896		23,896		434,533			0	5,176	04/27/2043.	1.D FM
12646X AJ 1	CSMC 2013-IVR3 A2 - CMO/RMBS	..	06/01/2021.	Paydown		1,234,012	1,234,012	1,168,455	1,177,352		56,660		56,660		1,234,012			0	15,318	05/25/2043.	1.D FM
12647G BZ 0	CSMC 2013-IVR4 A20 - CMO/RMBS	..	06/01/2021.	Paydown		112,926	112,926	110,297	110,728		2,198		2,198		112,926			0	1,550	07/27/2043.	1.D FM
12647H BC 9	CSMC 2013-8R 4A2 - CMO/RMBS	..	06/25/2021.	Paydown		711,301	765,411	555,543	693,939		17,363		17,363		711,301			0	949	12/30/2036.	1.D FM
12647P AK 4	CSMC 2013-7 A6 - CMO/RMBS	..	06/01/2021.	Paydown		953,327	953,327	918,769	921,377		31,950		31,950		953,327			0	12,598	08/25/2043.	1.D FM
12648H BB 0	CSMC 14IVR2 B1 - CMO/RMBS	..	05/01/2021.	Paydown		106,990	106,990	104,851	104,888		2,103		2,103		106,990			0	1,354	04/25/2044.	1.D FM
12648T AQ 2	CSMC 2014-IVR3 B1 - CMO/RMBS	..	06/01/2021.	Paydown		283,350	283,350	281,756	281,815		1,535		1,535		283,350			0	4,408	07/25/2044.	1.D FM
126650 AN 0	CVS HEALTH CORP - ABS	..	05/10/2021.	Paydown		54,933	54,933	56,184	55,173		(240)		(240)		54,933			0	1,278	10/10/2025.	2.B IF
126650 AN 0	CVS HEALTH CORP - ABS	..	06/10/2021.	Paydown		27,680	27,680	28,310	27,801		(121)		(121)		27,680			0	859	10/10/2025.	2.B
126650 AW 0	CVSPAS NOTES CTF - CMBS	..	05/10/2021.	Paydown		39,591	39,591	39,591	39,593		(1)		(1)		39,591			0	787	01/11/2027.	2.B FE
126650 AW 0	CVSPAS NOTES CTF - CMBS	..	06/10/2021.	Paydown		19,927	19,927	19,927	19,927		(1)		(1)		19,927			0	528	01/11/2027.	2.B
126650 BQ 2	CVSPAS 2007 CTF - CMBS	..	06/10/2021.	Paydown		84,902	84,902	99,693	94,228		(9,325)		(9,325)		84,902			0	2,458	01/10/2030.	2.B
126650 BV 1	CVSPAS 2010 CTF - ABS	..	05/10/2021.	Paydown		33,907	33,907	34,732	34,380		(472)		(472)		33,907			0	735	01/10/2033.	2.B FE
126650 BV 1	CVSPAS 2010 CTF - ABS	..	06/10/2021.	Paydown		17,076	17,076	17,492	17,314		(238)		(238)		17,076			0	492	01/10/2033.	2.B
126650 BY 5	CVSPAS 2011 CTF - CMBS	..	06/10/2021.	Paydown		124,686	124,686	126,430	125,865		(1,179)		(1,179)		124,686			0	3,081	01/10/2034.	2.B
12665V AA 0	CVSPAS 14 A2 - CMBS	..	06/10/2021.	Paydown		73,473	73,473	73,473	73,475		(2)		(2)		73,473			0	1,275	08/11/2036.	2.B Z
126670 CJ 5	CWL 2005-11 AF4 - RMBS	..	05/25/2021.	Paydown		156,714	156,714	86,048	152,728		3,987		3,987		156,714			0	2,428	03/27/2034.	1.D FM
126670 JP 4	CWHL 2005-HYB9 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		25,554	27,721	24,176	25,288		266		266		25,554			0	254	02/20/2036.	1.D FM
126670 NY 0	CWL 2005-16 2A3 - RMBS	..	06/01/2021.	Paydown		38,941	38,941	1,864	36,646		2,295		2,295		38,941			0	724	07/25/2034.	1.D FM
12667F 4N 2	CWALT 2005-7CB 2A3 - CMO/RMBS	..	06/01/2021.	Paydown		143,949	144,099	127,374	143,451		498		498		143,949			0	3,333	04/25/2035.	1.D FM
12667F 5E 1	CWALT 2005-6CB 1A3 - CMO/RMBS	..	06/01/2021.	Paydown		113,348	114,001	104,567	112,793		555		555		113,348			0	2,469	04/25/2035.	1.D FM
12667F EG 6	CWALT 2004-J2 3A3 - CMO/RMBS	..	06/01/2021.	Paydown		33,428	33,428	33,193	33,297		131		131		33,428			0	782	04/25/2034.	1.D FM
12667F RE 7	CWALT 2004-J6 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		92,396	92,396	93,782	92,608		(212)		(212)		92,396			0	2,048	08/25/2024.	1.D FM
12667F RG 2	CWALT 2004-J6 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		7,063	7,063	7,098	7,071		(8)		(8)		7,063			0	225	11/25/2031.	1.D FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12667F VN 2	CWALT 2004-24CB 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		686,910	686,911	686,479	684,165		2,746		2,746		686,910			0	16,076	11/25/2034.	1.D FM
12667G AA 1	CWALT 2005-13CB A1 - CMO/RMBS	..	06/25/2021.	Paydown		595,667	607,196	486,121	588,039		7,628		7,628		595,667			0	1,567	05/25/2035.	1.D FM
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS	..	06/01/2021.	Paydown		74,204	75,640	63,442	72,972		1,232		1,232		74,204			0	1,730	05/25/2035.	1.D FM
12667G AC 7	CWALT 2005-13CB A3 - CMO/RMBS	..	06/01/2021.	Paydown		7,420	7,564	7,287	7,425		(5)		(5)		7,420			0	173	05/25/2035.	3.B FM
12668A 4C 6	CWALT 2005-IM1 A2 - RMBS	..	06/25/2021.	Paydown		8,885	8,885		8,389		496		496		8,885			0	64	01/25/2036.	1.D FM
12668A XL 4	CWALT 2005-63 5A1 - CMO/RMBS	..	06/01/2021.	Paydown		140,600	137,813	125,496	136,866		3,733		3,733		140,600			0	1,733	12/25/2035.	1.D FM
12668B YA 5	CWALT 2006-7CB 1A9 - CMO/RMBS	..	06/01/2021.	Paydown		9,156	10,693	1,901	9,021		136		136		9,156			0	274	05/25/2036.	1.D FM
126694 BE 7	CWHL 2005-HYB6 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		9,857	13,411	11,855	9,764		93		93		9,857			0	167	10/22/2035.	1.D FM
126694 D5 4	CWHL 2006-HYB2 3A1 - CMO/RMBS	..	06/01/2021.	Paydown		192,469	194,420	170,267	187,492		4,977		4,977		192,469			0	2,754	04/22/2036.	1.D FM
126694 D7 0	CWHL 2006-HYB2 4A1 - CMO/RMBS	..	06/01/2021.	Paydown		6,760	6,760	6,170	6,627		133		133		6,760			0	83	04/22/2036.	1.D FM
126694 HP 6	CWHL 2005-25 A10 - CMO/RMBS	..	06/01/2021.	Paydown		3,768	3,880	3,231	3,762		6		6		3,768			0	98	11/25/2035.	1.D FM
126694 MH 8	CWHL 2005-HYB7 6A1 - CMO/RMBS	..	06/01/2021.	Paydown		106,163	185,325	148,260	149,601		(43,438)		(43,438)		106,163			0	1,947	11/20/2035.	1.D FM
126694 QJ 0	CWHL 2005-HYB8 4A1 - CMO/RMBS	..	06/01/2021.	Paydown		236,685	253,713	230,325	234,773		1,911		1,911		236,685			0	3,615	12/20/2035.	1.D FM
126694 UJ 5	CWHL 2005-31 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		22,158	22,158	19,175	21,892		266		266		22,158			0	227	01/25/2036.	1.D FM
126694 UM 8	CWHL 2005-31 2A2 - CMO/RMBS	..	06/01/2021.	Paydown		65,364	63,007	60,625	58,940		6,424		6,424		65,364			0	685	01/25/2036.	1.D FM
126694 UN 6	CWHL 2005-31 2A3 - CMO/RMBS	..	06/01/2021.	Paydown		100,959	97,318	93,639	91,036		9,923		9,923		100,959			0	1,059	01/25/2036.	1.D FM
12669D US 5	CWHL 2002-39 A18 - CMO/RMBS	..	06/01/2021.	Paydown		93,016	144,569	143,818	93,097		(81)		(81)		93,016			0	3,487	02/25/2033.	3.B FM
12669D US 5	CWHL 2002-39 A18 - CMO/RMBS	..	04/01/2021.	Paydown		4,465	4,465	4,442	4,467		(1)		(1)		4,465			0	86	02/25/2033.	2.B FM
12669D US 5	CWHL 2002-39 A18 - CMO/RMBS	..	06/01/2021.	Paydown		10,072	15,683	16,226	10,118		(46)		(46)		10,072			0	379	02/25/2033.	4.B FM
12669F A8 6	CWHL 2004-11 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		64,934	64,934	52,597	64,029		905		905		64,934			0	693	07/25/2034.	1.D FM
12669F V8 3	CWHL 2004-HYB4 3A - CMO/RMBS	..	06/01/2021.	Paydown		55,059	55,059	55,144	54,668		391		391		55,059			0	639	09/20/2034.	1.D FM
12669F VH 3	CWHL 2004-6 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		268,848	268,848	269,346	264,511		4,336		4,336		268,848			0	4,164	05/25/2034.	1.D FM
12669G A5 0	CWHL 2005-HYB3 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		89,297	89,297	81,260	77,852		11,445		11,445		89,297			0	1,287	06/20/2035.	1.D FM
12669G BY 6	CWHL 2004-HYB7 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		87,511	87,511	87,893	83,531		3,980		3,980		87,511			0	996	11/20/2034.	1.D FM
12669G BZ 3	CWHL 2004-HYB7 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		254,887	254,887	255,999	242,598		12,289		12,289		254,887			0	2,902	11/20/2034.	1.D FM
12669G GH 8	CWHL 2004-HYB8 8A1 - CMO/RMBS	..	06/01/2021.	Paydown		458,888	458,888	375,141	454,756		4,132		4,132		458,888			0	4,894	01/20/2035.	1.D FM
12669G R4 5	CWHL 2005-15 A8 - CMO/RMBS	..	06/01/2021.	Paydown		112,736	113,694	92,820	112,920		(184)		(184)		112,736			0	2,563	08/25/2035.	1.D FM
12694* AA 4	CVS CONTROL PASS-THROUGH TRUST	..	06/15/2021.	Paydown		40,514	40,514	40,514	40,514		(0)		(0)		40,514			0	926	01/15/2041.	2.B
12697# AA 7	PVTPL THORNTONS - CMO	..	06/15/2021.	Paydown		29,707	29,707	29,707	29,707		(0)		(0)		29,707			0	565	03/15/2042.	1.C
12707* AA 9	CVS (NC SC PENNSYLVANIA & VIRGINIA) CON	..	06/15/2021.	Paydown		101,299	101,299	101,299	101,299		(0)		(0)		101,299			0	2,197	01/15/2044.	2.B
12724@ AA 6	CVS (CLAWSON & RICHMOND MI) CONTROL PASS	..	06/15/2021.	Paydown		112,506	112,506	113,590	113,544		(1,037)		(1,037)		112,506			0	2,025	01/15/2035.	2.B
12733# AA 3	BMO HARRIS BANK CTL 2.670 10/15/2043	..	06/15/2021.	Paydown		60,449	60,449	60,449			(0)		(0)		60,449			0	436	10/15/2043.	1.E Z
12737* AA 3	CGA Capital Series 2020-CTL-10	..	06/10/2021.	Paydown		239,534	239,534	239,534			0		0		239,534			0	1,109	03/10/2031.	1.A Z
12803P AB 4	CAJUN 2017-1 A2 - RMBS	..	05/20/2021.	Paydown		82,500	82,500	81,860	82,269		231		231		82,500			0	2,681	08/20/2047.	2.C FE
13177* AA 8	CAMARGO INVESTMENTS I LLC	..	06/21/2021.	Direct		628,234	628,234	628,234	628,234				0		628,234			0	17,377	05/31/2023.	1.F PL
13875E AN 4	CANYC 2014-2 AJ - CDO	C	04/14/2021.	Call @ 100.00		4,600,000	4,600,000	4,600,000	4,599,408		59		59		4,599,467		533	533	36,751	04/16/2029.	1.A FE
141781 G# 5	CARGILL, INCORPORATED	..	06/30/2021.	Paydown		394,737	394,737	462,261	407,350		(12,613)		(12,613)		394,737			0		06/30/2023.	1.F
14315J AN 9	CGMS 172 A2B - CDO	C	04/20/2021.	Call @ 100.00		9,600,000	9,600,000	9,600,000	9,598,222		262		262		9,598,484		1,516	1,516	127,622	07/21/2031.	1.C FE
14576A AA 0	CARM 201 A1 - RMBS	..	06/15/2021.	Paydown		35,000	35,000	34,986	34,986		14		14		35,000			0	274	12/15/2050.	1.A FE
14576A AB 8	CARM 201 A2 - RMBS	..	06/15/2021.	Paydown		3,750	3,750	3,748	3,748		2		2		3,750			0	36	12/15/2050.	1.A FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14576A AC 6	CARM 201 A3 - RMBS	..	06/15/2021.	Paydown		2,813	2,813	2,811	2,811		2		2		2,813			0	34	12/15/2050.	1.F FE
14855J AB 1	CLAST 161 A - ABS	..	06/15/2021.	Paydown		524,190	524,190	523,606	523,732		458		458		524,190			0	9,745	08/15/2041.	1.G FE
14855L AB 6	CLAST 171 A - ABS	..	06/15/2021.	Paydown		1,813,282	1,813,282	1,813,265	1,813,186		96		96		1,813,282			0	25,596	07/15/2042.	2.B FE
14855M AA 6	CLAST 2019-1 A - ABS	..	06/15/2021.	Paydown		99,456	99,456	99,456	99,458		(1)		(1)		99,456			0	1,826	04/15/2039.	2.B FE
14856G AA 8	CLAST 2021-1 A - ABS	..	06/15/2021.	Paydown		78,188	78,189	78,186			2		2		78,188			0	815	01/15/2046.	1.F FE
152314 KJ 8	CXHE 2004-C AF5 - RMBS	..	06/01/2021.	Paydown		85,485	85,485	85,272	85,272		213		213		85,485			0	1,843	06/25/2034.	1.D FM
15672A AA 0	CERB XVIII A - CDO	..	04/15/2021.	Paydown		2,311,596	2,311,596	2,311,596	2,310,836		759		759		2,311,596			0	23,245	04/15/2027.	1.A FE
15673L AA 5	CERB XXI A - CDO	C	04/15/2021.	Paydown		2,622,202	2,622,202	2,622,223	2,487,827		1,043		1,043		2,622,202			0	21,816	10/15/2027.	1.A FE
15673Q AA 4	CERB XXIII A - CDO	C	04/15/2021.	Paydown		837,661	837,661	825,096	826,252		11,409		11,409		837,661			0	5,247	04/15/2028.	1.A FE
15674@ AA 9	CERBERUS SWC II TL L+225 11/20/2026	..	04/15/2021.	Direct		1,030,000	1,030,000	1,029,755	62,151		394		394		1,030,000			0	2,650	11/20/2026.	1.B Z
15674@ AA 9	CERBERUS SWC II TL L+225 11/20/2026	..	06/10/2021.	Direct		1,990,000	1,990,000	1,989,742	65,302		479		479		1,990,000			0	11,916	11/20/2026.	1.D
161546 CW 4	CFAB 2002-3 IA5 - RMBS	..	06/01/2021.	Paydown		105,364	105,364	104,315	104,625		740		740		105,364			0	2,795	06/25/2032.	1.D FM
16159W AC 8	CHASE 2019-1 A3 - CMO/RMBS	..	06/01/2021.	Paydown		782,804	782,804	801,396	800,577		(17,772)		(17,772)		782,804			0	10,848	03/25/2050.	1.D FM
16162W PV 5	CHASE 2005-A2 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		14,976	14,970	11,192	14,710		267		267		14,976			0	178	01/25/2036.	1.D FM
16162X AD 9	CHASE 2006-S3 1A4 - CMO/RMBS	..	06/25/2021.	Paydown		22,607	22,607	16,330	22,819		(213)		(213)		22,607			0	519	11/25/2036.	1.D FM
161630 BA 5	CHASE 2007-A1 101 - CMO/RMBS	..	06/01/2021.	Paydown		97,806	97,806	94,689	96,453		1,353		1,353		97,806			0	1,589	02/25/2037.	1.D FM
16877# AA 0	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL	..	06/05/2021.	Paydown		163,552	163,552	163,757	163,709		(156)		(156)		163,552			0	2,490	01/05/2036.	1.B
17025R AA 3	CWHL 2007-HY4 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		126,196	127,983	106,066	104,875		21,321		21,321		126,196			0	1,495	09/25/2047.	1.D FM
17181C AA 6	CIMLT 181 A - RMBS	..	06/20/2021.	Paydown		200,411	200,411	200,411	200,400		11		11		200,411			0	1,248	03/20/2043.	1.C FE
17307G E8 7	CMLTI 2005-8 14A - CMO/RMBS	..	06/01/2021.	Paydown		554,812	573,345	485,977	547,349		7,463		7,463		554,812			0	7,699	10/25/2035.	1.D FM
17307G ED 6	CMLTI 2004-HYB2 3A - CMO/RMBS	..	06/01/2021.	Paydown		388,093	388,093	369,134	385,560		2,533		2,533		388,093			0	5,624	03/27/2034.	1.D FM
17307G RE 0	CMLTI 2005-2 1A4 - CMO/RMBS	..	06/01/2021.	Paydown		56,501	56,501	52,599	52,429		4,073		4,073		56,501			0	621	05/25/2035.	1.D FM
17307G TY 4	CMLTI 2005-3 4A1 - CMO/RMBS	..	06/01/2021.	Paydown		235,896	242,738	214,387	235,874		22		22		235,896			0	2,986	08/25/2035.	1.D FM
17307G U2 2	CMLTI 2005-10 15A - CMO/RMBS	..	06/01/2021.	Paydown		114,868	116,177	100,019	111,082		3,786		3,786		114,868			0	1,360	12/25/2035.	1.D FM
17307G VN 5	CMLTI 2005-WF2 AF7 - RMBS	..	06/01/2021.	Paydown		847	847	705	817		30		30		847			0	16	08/25/2035.	1.D FM
17307G W9 5	CMLTI 2005-11 A3 - CMO/RMBS	..	06/01/2021.	Paydown		15,778	15,778	15,270	15,136		643		643		15,778			0	161	11/26/2035.	1.D FM
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS	..	04/01/2021.	Paydown		41,167	42,185	40,109	41,028		139		139		41,167			0	809	04/25/2036.	4.B FM
17309A AD 1	CMALT 2006-A1 1A4 - CMO/RMBS	..	06/01/2021.	Paydown		144,160	146,159	138,966	143,438		722		722		144,160			0	3,736	04/25/2036.	3.B FM
17309A AF 6	CMALT 2006-A1 1A6 - CMO/RMBS	..	06/01/2021.	Paydown		255,679	259,842	246,314	253,383		2,296		2,296		255,679			0	6,542	04/25/2036.	1.D FM
17312H AF 6	CRMSI 2007-2 A6 - RMBS	..	06/01/2021.	Paydown		16,095	16,095	15,493	15,562		534		534		16,095			0	325	06/25/2037.	1.D FM
17312V AA 6	CMLTI 2007-6 11A - CMO/RMBS	..	06/01/2021.	Paydown		568	1,449	506	508		60		60		568			0	15	03/25/2037.	1.D FM
17314Q AD 9	CMLTI 2009-11 2A2 - CMO/RMBS	..	06/01/2021.	Paydown		30,378	30,378	10,329	29,493		885		885		30,378			0	776	01/25/2036.	1.D FM
17315N AD 5	CMLTI 2009-8 2A1 - CMO/RMBS	..	05/25/2021.	Paydown		80,593	80,593	80,593	80,252		342		342		80,593			0	1,736	04/25/2037.	1.D FM
17315X AF 8	CMLTI 2009-9 2A3 - CMO/RMBS	..	06/01/2021.	Paydown		354,358	346,867	262,763	348,209		6,149		6,149		354,358			0	4,745	11/25/2035.	1.D FM
17316A AQ 3	CMLTI 2009-10 4A1 - CMO/RMBS	..	04/26/2021.	Paydown		52,746	52,746	51,955	52,473		273		273		52,746			0	1,101	05/26/2037.	1.D FM
17322N AA 2	CMLTI 2014-J1 A1 - CMO/RMBS	..	06/01/2021.	Paydown		620,709	620,709	623,231	620,843		(134)		(134)		620,709			0	8,822	05/25/2044.	1.D FM
17322N AD 6	CMLTI 2014-J1 A2 - CMO/RMBS	..	06/01/2021.	Paydown		203,145	203,145	201,939	202,665		480		480		203,145			0	2,887	05/25/2044.	1.D FM
17323M AE 5	CMLTI 2015-A B3 - CMO/RMBS	..	06/01/2021.	Paydown		360,046	360,046	327,192	358,380		1,666		1,666		360,046			0	6,593	06/25/2058.	1.D FM
19421U AA 2	CASL 2019-A A1 - ABS	..	06/25/2021.	Paydown		784,253	784,253	782,234	782,258		1,995		1,995		784,253			0	4,792	12/28/2048.	1.C FE
19421U AB 0	CASL 2019-A A2 - ABS	..	06/25/2021.	Paydown		308,099	308,099	307,987	307,995		104		104		308,099			0	4,097	12/28/2048.	1.C FE

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
19423D AB 6	CASL 2018-A A2 - ABS	..	06/25/2021.	Paydown		299,753	299,753	299,619	299,649		105		105		299,753			0	5,041	12/26/2047.	1.F FE
19424K AB 9	CASL 21A A2 - ABS	..	06/25/2021.	Paydown		722,385	722,385	722,241			144		144		722,385			0	2,910	07/25/2051.	1.C FE
19687Y AA 3	COLT 2020-RPL1 A1 - RMBS	..	06/01/2021.	Paydown		1,561,566	1,561,566	1,561,564	1,561,562		4		4		1,561,566			0	9,199	01/26/2065.	1.A FE
20267U AA 7	CBSLT 2016-B A1 - ABS	..	06/25/2021.	Paydown		198,182	198,182	198,128	198,142		40		40		198,182			0	2,060	10/25/2040.	1.A FE
21075W CJ 2	CONHE 1996-1 A7 - RMBS	..	06/01/2021.	Paydown		4,939	4,939	919	4,864		76		76		4,939			0	138	03/15/2027.	1.D FM
210795 QB 9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS	..	04/29/2021.	Paydown		249,100	249,100	250,968	250,191		(1,092)		(1,092)		249,100			0	4,982	04/29/2026.	2.B FE
21079N AA 9	UAL 2007-1 A - ABS	..	04/19/2021.	Paydown		1,279,131	1,279,131	1,265,141	1,277,223		1,908		1,908		1,279,131			0	38,265	10/19/2023.	2.C FE
21872F AA 5	CAFL 2019-1 A - CMBS	..	06/01/2021.	Paydown		547,322	547,322	547,297	547,039		283		283		547,322			0	9,248	03/15/2052.	1.A FE
21872M AA 0	CAFL 182 A - CMBS	..	06/01/2021.	Paydown		901,562	901,562	901,556	901,502		60		60		901,562			0	25,700	11/15/2052.	1.A FE
21872N AA 8	CAFL 2019-3 A - CMBS	..	06/01/2021.	Paydown		575,098	575,098	575,083	575,071		27		27		575,098			0	15,795	10/17/2052.	1.A FE
22160@ AA 6	COSTCO (MONTEREY PARK CA) CONTROL PASS	..	06/15/2021.	Paydown		28,631	28,631	28,631	28,628		3		3		28,631			0	374	06/20/2043.	1.E Z
22163# AA 1	COSTCO (OCEANSIDE NY) LEASE-BACKED PASS-	..	06/15/2021.	Paydown		71,660	71,660	71,660	71,660				0		71,660			0	938	11/30/2041.	1.E Z
22541Q CZ 3	CSFB 2003-AR15 4M2 - RMBS	..	06/25/2021.	Paydown		23,434	23,434	23,434	23,560		(126)		(126)		23,434			0	249	06/25/2033.	1.D FM
22541Q FV 9	CSFB 2003-17 1A4 - CMO/RMBS	..	06/01/2021.	Paydown		9,846	9,846	9,926	9,845		2		2		9,846			0	236	06/25/2033.	1.D FM
22541Q FV 9	CSFB 2003-17 1A4 - CMO/RMBS	..	06/01/2021.	Paydown		283	283	297	292		(10)		(10)		283			0	8	06/25/2033.	3.B FM
22541Q XS 6	CSFB 2003-23 DB1 - CMO/RMBS	..	06/01/2021.	Paydown		18,533	18,533	18,545	18,540		(7)		(7)		18,533			0	438	09/25/2033.	1.D FM
22541S PJ 1	CSFB 2004-AR6 CB1 - CMO/RMBS	..	06/25/2021.	Paydown		35,684	35,684	28,369	30,444		5,240		5,240		35,684			0	195	10/25/2034.	1.D FM
225458 LD 8	CSFB 2005-3 6A1 - CMO/RMBS	..	06/01/2021.	Paydown		244,017	244,017	215,345	220,071		23,946		23,946		244,017			0	5,836	07/25/2035.	1.D FM
2254W0 FJ 9	CSFB 2003-1 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		10,562	10,562	10,945	10,772		(210)		(210)		10,562			0	307	02/25/2033.	1.D FM
22942M BF 2	CSMC 2006-8 5A1 - CMO/RMBS	..	06/01/2021.	Paydown		5,827	5,935	5,787	5,792		36		36		5,827			0	141	10/25/2026.	3.B FM
22944P AA 5	CSMC 2013-TH1 A1 - CMO/RMBS	..	06/01/2021.	Paydown		285,391	285,391	256,272	256,081		29,310		29,310		285,391			0	2,511	02/25/2043.	1.D FM
22960* AA 0	PVTPL OCHSNER CLINIC FOUNDATION - CMO	..	06/15/2021.	Paydown		209,791	209,791	209,791	209,794		(3)		(3)		209,791			0	4,601	12/15/2028.	1.C
22965@ AA 3	WAG (EDINA, MINNESOTA) CONTROL PASS-THRU	..	06/15/2021.	Paydown		42,661	42,661	43,088	42,998		(337)		(337)		42,661			0	816	07/15/2037.	2.B
22969* AA 1	WAL-MART (GREENVILLE PENNSYLVANIA) CONTR	..	06/15/2021.	Paydown		121,385	121,385	122,598	122,172		(787)		(787)		121,385			0	1,899	12/15/2029.	1.B
22970* AA 8	BNSF (DAYTON, TEXAS) CONTROL PASS-THRU T	..	04/15/2021.	Paydown		44,854	44,854	44,854	44,855		(1)		(1)		44,854			0	609	05/15/2034.	1.D IF
22970* AA 8	BNSF (DAYTON, TEXAS) CONTROL PASS-THRU T	..	06/15/2021.	Paydown		92,899	92,899	92,899	92,902		(2)		(2)		92,899			0	1,738	05/15/2034.	1.G S
22973@ AA 3	PVTPL GREAT WEST CASUALTY	..	06/15/2021.	Paydown		63,126	63,126	63,126	63,126		(0)		(0)		63,126			0	1,215	12/15/2037.	1.C PL
22977@ AA 9	CTL PASS-THRU TRUST SERIES 2016 (CRIC BL	..	06/15/2021.	Paydown		62,784	62,784	62,784	62,784		(0)		(0)		62,784			0	1,013	12/15/2038.	1.C
23242L AB 9	CWHEL 2006-F 2A1 - RMBS	..	06/15/2021.	Paydown		26,584	26,584	18,575	26,474		110		110		26,584			0	30	07/15/2036.	1.D FM
23248A AJ 0	CWL 2007-SEA1 2A1 - RMBS	..	06/25/2021.	Paydown		69,678	69,678	43,200	52,347		17,330		17,330		69,678			0	131	05/25/2037.	1.D FM
233046 AE 1	DNKN 2017-1 A2I - RMBS	..	05/20/2021.	Paydown		45,000	45,000	45,000	45,000				0		45,000			0	817	11/20/2047.	2.B FE
233046 AF 8	DNKN 2017-1 AII - RMBS	..	05/20/2021.	Paydown		52,500	52,500	52,500	52,500				0		52,500			0	1,058	11/20/2047.	2.B FE
233046 AH 4	DNKN 2017-1 AII - RMBS	..	05/20/2021.	Paydown		30,000	30,000	29,986	29,991		9		9		30,000			0	503	11/20/2047.	1.C FE
233046 AM 3	DNKN 2019-1 A23 - RMBS	..	05/20/2021.	Paydown		45,000	45,000	45,480	45,408		(408)		(408)		45,000			0	900	05/20/2049.	1.C FE
23305U AA 5	DBRR 2011-LC2 A4A - CMBS	..	04/14/2021.	Paydown		1,230,047	1,230,047	1,295,634	1,230,431		(384)		(384)		1,230,047			0	18,602	07/14/2044.	1.D FM
23305Y AJ 8	DBUBS 2011-LC3 AM - CMBS	..	04/12/2021.	Paydown		10,119,066	10,119,066	9,840,236	10,091,733		27,333		27,333		10,119,066			0	181,642	08/12/2044.	1.D FM
23316# AA 5	DEA (NASHVILLE TN) CTL 3.228 08/05/2040	..	04/05/2021.	Paydown		27,712	27,712	27,712	27,712		0		0		27,712			0	298	08/05/2040.	1.D IF
23316# AA 5	DEA (NASHVILLE TN) CTL 3.228 08/05/2040	..	06/05/2021.	Paydown		55,647	55,648	55,648	55,648		(1)		(1)		55,647			0	823	08/05/2040.	1.A
23332U AD 6	DSLA 2004-AR1 A2B - CMO/RMBS	..	06/21/2021.	Paydown		239,691	239,691	210,254	212,800		26,891		26,891		239,691			0	979	09/19/2044.	1.D FM
23341B AC 9	DRB 2016-B A2 - ABS	..	06/25/2021.	Paydown		296,314	296,314	296,224	296,258		56		56		296,314			0	3,387	06/25/2040.	1.A FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
24023# AA 7	WASHINGTON STATE DEPARTMENT OF CORRECTIO	..	06/15/2021.	Paydown		69,958	65,914	65,914	69,741		217		217		69,958			0	1,330	03/15/2033.	1.B PL
247367 BH 7	DELTA AIR LINES INC - ABS	..	06/09/2021.	Call @ 106.59		1,795,782	1,684,807	1,684,811	1,685,904		107		107		1,686,011		109,772	109,772	95,448	02/10/2024.	3.A FE
24763L FN 5	DELHE 1999-2 A7F - RMBS	..	06/01/2021.	Paydown		11,638	11,638	11,254	7,997		3,640		3,640		11,638			0	161	08/15/2030.	1.D FM
25150M AC 0	DBALT 2007-RAMP1 A2 - RMBS	..	06/25/2021.	Paydown		85,079	85,079	67,000	73,787		11,291		11,291		85,079			0	656	12/25/2036.	1.D FM
25150N AB 0	DBALT 2006-AR5 1A2 - RMBS	..	06/25/2021.	Paydown		150,270	150,270	60,934	149,237		1,032		1,032		150,270			0	639	10/25/2036.	1.D FM
251510 CV 3	DBALT 2005-1 1A1 - CMO/RMBS	..	06/25/2021.	Paydown		73,814	73,814	53,607	53,899		19,914		19,914		73,814			0	188	02/25/2035.	1.D FM
251510 EP 4	DBALT 2005-3 5A1 - CMO/RMBS	..	06/25/2021.	Paydown		110,420	110,420	67,201	107,551		2,868		2,868		110,420			0	210	06/25/2035.	1.D FM
251510 LM 3	DBALT 2006-AR1 5A1 - CMO/RMBS	..	06/01/2021.	Paydown		13,694	13,698	12,298	12,927		767		767		13,694			0	170	02/25/2036.	1.D FM
251510 MD 2	DBALT 2006-AB1 A1A - RMBS	..	06/01/2021.	Paydown		19,540	20,229	236	19,283		257		257		19,540			0	440	02/25/2036.	1.D FM
25216A AA 2	DEXT 2020-1 A - ABS	..	06/15/2021.	Paydown		391,267	391,267	391,258	391,258		8		8		391,267			0	2,453	02/16/2027.	1.D FE
25755T AE 0	DPABS 2015-1 A2 - RMBS	..	04/25/2021.	Paydown		40,000	40,000	40,000	40,000				0		40,000			0	895	10/25/2045.	2.A FE
25755T AH 3	DPABS 2017-1 A23 - RMBS	..	04/25/2021.	Paydown		52,500	52,500	52,500	52,500				0		52,500			0	1,081	07/25/2047.	2.A FE
25755T AJ 9	DPABS 2018-1 A21 - RMBS	..	04/25/2021.	Paydown		17,500	17,500	17,500	17,502		(2)		(2)		17,500			0	360	07/27/2048.	2.A FE
25755T AK 6	DPABS 2018-1 A22 - RMBS	..	04/25/2021.	Paydown		8,750	8,750	8,747	8,749		1		1		8,750			0	189	07/27/2048.	2.A FE
25755T AL 4	DPABS 2019-1 A2 - RMBS	..	04/26/2021.	Paydown		18,750	18,750	18,750	18,750				0		18,750			0	344	10/25/2049.	2.A FE
25755T AM 2	DPABS 2019-1 A2 - RMBS	..	04/25/2021.	Paydown		53,750					53,750		53,750		53,750			0	432	10/25/2049.	1.C FE
258258 AA 0	DORIC NIMROD AIR FINANCE ALPHA LTD - ABS	C	06/23/2021.	Various		986,160	982,431	982,431	982,404		(127)		(127)		982,277		3,883	3,883	27,829	11/30/2024.	3.C FE
26067* AA 3	DOW (MIDLAND MI) CONTROL PASS-THRU TRUST	..	06/15/2021.	Paydown		120,605	120,605	121,148	120,994		(389)		(389)		120,605			0	2,605	03/15/2034.	2.B
26208L AC 2	HONK 2018-1 A2 - RMBS	..	04/20/2021.	Paydown		17,500	17,500	17,500	17,502		(2)		(2)		17,500			0	415	04/20/2048.	2.C FE
26209X AC 5	HONK 2020-2 A2 - RMBS	..	04/20/2021.	Paydown		12,500	12,500	12,500	12,500				0		12,500			0	142	01/20/2051.	2.C FE
26224H AE 7	DRUGC 2017-1 A2 - ABS	C	04/15/2021.	Paydown		234,532	234,532	234,493	234,532		0		0		234,532			0	4,222	04/15/2027.	2.B FE
26443@ AA 6	DULLES DISCOVERY 1 CONTROL PASS-THROUGH	..	06/05/2021.	Paydown		136,483	136,483	136,483	136,483		0		0		136,483			0	1,686	06/05/2037.	1.B
26847@ AA 8	EDX/GE INVENTORY SUPPLY AGREEMENTS BACKE	..	04/15/2021.	Paydown		329,325	329,325	329,325	329,328		(3)		(3)		329,325			0	5,352	04/15/2028.	2.A
26848# AA 5	EDX/GE INVENTORY SUPPLY AGREEMENT BACKED	..	04/15/2021.	Paydown		195,400	195,400	195,400	195,404		(4)		(4)		195,400			0	4,299	01/15/2029.	2.A
26848* AA 9	EDX/GE VII CTL 3.29 01/15/2030	..	04/15/2021.	Paydown		361,232	361,232	361,232	361,232				0		361,232			0	5,942	01/15/2030.	2.A
286661 ZC 0	ELLINGTON MTGE/CRESCENT II LIBOR+187.5 0	..	04/14/2021.	NON-CASH BROKER		38,360,755	38,402,736	37,012,389			54,571		54,571		38,360,755			0	145,051	05/22/2021.	1.D Z
28851Q AE 3	ECLO 1R AR - CDO	..	04/15/2021.	Paydown		30,087	30,087	30,087	30,086		1		1		30,087			0	283	10/15/2029.	1.A FE
28852L AA 1	ECLO III A1 - CDO	..	04/20/2021.	Paydown		228,463	228,463	228,463	228,481		(18)		(18)		228,463			0	2,161	07/22/2030.	1.A FE
28852L AE 3	ECLO III A2 - CDO	..	04/06/2021.	Paydown		23,077,781	23,077,781	23,077,781	23,074,822		2,959		2,959		23,077,781			0	483,653	07/22/2030.	1.A FE
28852L AN 3	ECLO 2018-3A A2R - CDO	..	04/20/2021.	Paydown		304,617	304,617	304,617					0		304,617			0	230	07/22/2030.	1.A FE
28853R AA 7	ECLO 4 A - CDO	..	06/17/2021.	Paydown		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	112,418	04/15/2029.	1.A FE
28853R AC 3	ECLO 4 B - CDO	..	06/17/2021.	Paydown		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	74,176	04/15/2029.	1.C FE
29250R AU 0	ENBRIDGE ENERGY PARTNERS LP	..	06/15/2021.	Call @ 100.00		3,000,000	3,000,000	2,993,940	2,999,531		301		301		2,999,832		168	168	94,500	09/15/2021.	2.A FE
29273D AA 8	ENDO DAC	C	06/23/2021.	JANE STREET EXECUTION SERVICES LLC		197,444	200,000	200,000	200,007		(2)		(2)		200,004		(2,560)	(2,560)	8,160	10/15/2024.	4.B FE
29364W AN 8	ENTERGY LOUISIANA LLC	..	05/01/2021.	Maturity @ 100.00		5,000,000	5,000,000	4,991,350	4,999,708		292		292		5,000,000			0	120,000	05/01/2021.	1.F FE
30069L AA 6	XAN 2019-RSO7 A - CDO	C	05/20/2021.	Paydown		1,903,830	1,903,830	1,903,830	1,903,830				0		1,903,830			0	8,961	04/17/2036.	1.A FE
30069L AC 2	XAN 2019-RSO7 AS - CDO	C	05/20/2021.	Paydown		1,000,000	1,000,000	989,688	991,226		8,774		8,774		1,000,000			0	6,804	04/17/2036.	1.A FE
30258B AA 9	FDF 2 A - CDO	C	06/10/2021.	Paydown		8,500,000	8,500,000	8,491,500	8,500,000				0		8,500,000			0	210,441	05/12/2031.	1.A FE
30260G AA 4	FCITL 211 A - ABS	..	06/15/2021.	Paydown		2,156,127	2,156,127	2,156,032			94		94		2,156,127			0	2,540	04/15/2033.	1.A FE
30292* AA 2	CTL - FBI BRONX TRUST 2018	..	04/15/2021.	Paydown		40,741	40,741	40,741	40,741				0		40,741			0	531	07/15/2033.	1.B Z

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30292* AA 2	CTL - FBI BRONX TRUST 2018	..	06/15/2021.	Paydown		84,368	84,368	84,368	84,368				0		84,368			0	1,512	07/15/2033.	1.A S
31307# AA 9	FDL-CC LLC	..	06/15/2021.	Paydown		30,534	30,534	30,539	30,537		(3)		(3)		30,534			0	578	02/15/2035.	1.B
31307# AC 5	FDL-CC LLC	..	06/15/2021.	Paydown		17,595	17,595	17,596	17,596		(1)		(1)		17,595			0	333	06/15/2037.	1.B
31429# AA 2	FEDEX CHINO CONTROL PASS-THRU TRUST,SERI	..	06/15/2021.	Paydown		140,506	140,506	140,506	140,506		(0)		(0)		140,506			0	2,044	10/15/2035.	2.B
31737V AA 4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A	..	05/01/2021.	Paydown		291,754	291,754	289,429	289,525		2,229		2,229		291,754			0	1,776	07/25/2030.	1.A FE
31737V AA 4	FAHB 20HB2 A - CMO/RMBS	..	06/25/2021.	Paydown		79,910	79,910	79,274	79,300		611		611		79,910			0	683	07/25/2030.	1.A FE
317579 AA 8	FINS 2015-1 A - ABS	..	04/30/2021.	Paydown		765,190	765,190	765,190	765,355		(165)		(165)		765,190			0	19,130	07/30/2026.	1.A FE
32027L AE 5	FFML 2006-FF14 A5 - RMBS	..	06/25/2021.	Paydown		101,788	101,788	89,112	94,968		6,820		6,820		101,788			0	117	10/25/2036.	1.D FM
32051G SQ 9	FHAMS 2005-AA7 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		327,368	330,002	297,840	324,859		2,509		2,509		327,368			0	3,454	09/25/2035.	1.D FM
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		73,123	71,482	66,053	71,756		1,367		1,367		73,123			0	809	11/25/2035.	1.D FM
32051G XQ 3	FHASI 2005-AR5 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		167,932	164,163	156,878	157,633		10,298		10,298		167,932			0	1,859	11/25/2035.	3.B FM
32051G XV 2	FHASI 2005-AR5 4A1 - CMO/RMBS	..	06/01/2021.	Paydown		224,415	224,415	221,208	222,653		1,762		1,762		224,415			0	2,809	11/25/2035.	1.D FM
32052E AA 7	FHASI 2006-AR3 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		20,691	20,686	17,376	20,550		141		141		20,691			0	218	11/25/2036.	1.D FM
32056J AA 2	FHASI 2007-AR3 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		128,388	141,777	95,394	125,977		2,411		2,411		128,388			0	1,838	11/25/2037.	1.D FM
337738 AL 2	FISERV INC	..	06/15/2021.	Maturity @ 100.00		5,000,000	5,000,000	4,983,050	4,999,069		931		931		5,000,000			0	118,750	06/15/2021.	2.B FE
33803W AA 7	FISHERS LANE ASSOCIATES LLC	..	06/05/2021.	Paydown		229,893	229,893	229,893	229,893		(0)		(0)		229,893			0	3,512	08/05/2030.	1.B
34417M AA 5	FOCUS 2017-1 A21 - RMBS	..	04/01/2021.	Adjustment									0					0	14,024	04/30/2047.	2.B FE
34417M AB 3	FOCUS 2017-1 A22 - RMBS	..	04/30/2021.	Paydown		15,000	15,000	15,000	15,000				0		15,000			0	382	04/30/2047.	2.B FE
34417Q AA 6	FOCUS 2018-1 A2 - RMBS	..	04/30/2021.	Paydown		30,000	30,000	30,000	30,005		(5)		(5)		30,000			0	778	10/30/2048.	2.B FE
34417Q AB 4	FOCUS BRANDS FUNDING LLC - ABS	..	04/30/2021.	Paydown		16,250	16,250	17,134	17,113		(863)		(863)		16,250			0	360	10/30/2048.	1.C FE
34417R AA 4	FOCUS BRANDS FUNDING LLC - 2017-1 - CMO	..	04/30/2021.	Paydown		10,000	10,000	10,000					0		10,000			0	96	04/30/2047.	2.B FE
347466 AE 4	FORT IRWIN LAND LLC	..	06/15/2021.	Paydown		194,470	194,470	182,886	186,657		7,813		7,813		194,470			0	5,153	12/15/2035.	1.F FE
34960Y AE 2	FCO VII A1F - CDO	..	06/15/2021.	Paydown		1,650,954	1,650,954	1,650,954	1,651,082		(128)		(128)		1,650,954			0	31,368	12/15/2028.	1.A FE
35040U AA 9	FFIN 2017-1 A - ABS	..	06/15/2021.	Paydown		768,179	768,179	768,068	768,143		36		36		768,179			0	10,440	07/15/2033.	1.B FE
35041J AA 3	FFIN 2019-1 A - ABS	..	06/15/2021.	Paydown		419,864	419,864	419,799	416,250		3,614		3,614		419,864			0	6,686	11/15/2034.	1.C FE
35824# AA 4	FRESNO COUNTY (ROWELL BUILDING) CONTROL	..	04/15/2021.	Paydown		1,155	1,155	1,165	1,165		(10)		(10)		1,155			0	13	05/15/2040.	1.C Z
35824# AA 4	FRESNO COUNTY (ROWELL BUILDING) CONTROL	..	06/15/2021.	Paydown		2,319	2,319	2,340	2,340		(21)		(21)		2,319			0	35	05/15/2040.	1.D S
35826@ AA 4	FRESNO COUNTY CALIFORNIA - ABS	..	06/15/2021.	Paydown		82,933	82,933	83,760	83,689		(756)		(756)		82,933			0	1,618	06/15/2038.	1.B
361438 AB 0	GAMCO INVESTORS INC	..	06/01/2021.	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	235,000	06/01/2021.	3.A Z
361448 AL 7	GATX CORP	..	04/01/2021.	Call @ 100.00		5,037,700	5,000,000	4,991,750	4,999,612		231		231		4,999,843		157	157	118,533	06/01/2021.	2.B FE
36157N FL 3	GECMS 1997 HE4 A6 - RMBS	..	06/01/2021.	Paydown		2,208	2,208	2,194	1,869	341	(2)		339		2,208			0	61	11/25/2027.	6. FM
36185M AJ 1	GMACM 2005-AF1 A2 - CMO/RMBS	..	06/25/2021.	Paydown		1,042,152	1,051,220	779,045	779,503		262,649		262,649		1,042,152			0	3,727	07/25/2035.	1.D FM
36185N 6N 5	GMACM 2005-AR2 2A - CMO/RMBS	..	06/01/2021.	Paydown		413,850	413,851	374,861	371,974		41,876		41,876		413,850			0	6,655	05/25/2035.	1.D FM
36198# AA 0	GE HUNTSVILLE 2020A LEASE-BACKED PASS-TH	..	05/15/2021.	Paydown		17,357	17,357	17,357					0		17,357			0	414	04/15/2046.	3.B Z
36198# AA 0	GE HUNTSVILLE 2020A LEASE-BACKED PASS-TH	..	06/15/2021.	Paydown		34,713	34,713	34,713					0		34,713			0	968	04/15/2046.	2.A Z
36200@ AA 8	GE HUNTSVILLE 2020B LEASE-BACKED PASS-TH	..	05/15/2021.	Paydown		4,097	4,097	4,097	4,097				0		4,097			0	54	04/15/2046.	3.B Z
36200@ AA 8	GE HUNTSVILLE 2020B LEASE-BACKED PASS-TH	..	06/15/2021.	Paydown		8,193	8,193	8,193	8,193				0		8,193			0	140	04/15/2046.	2.A Z
36228F UJ 3	GSR 2003-7F 4A1 - CMO/RMBS	..	06/01/2021.	Paydown		7,945	7,945	7,749	7,724		222		222		7,945			0	108	10/25/2032.	1.D FM
3622EA AA 8	GSAA 2007-3 1AA - RMBS	..	06/25/2021.	Paydown		293,392	293,392	194,622	288,146		5,246		5,246		293,392			0	532	03/25/2037.	1.D FM
362341 4A 4	GSR 2006-AR1 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		27,780	25,994	24,870	27,680		101		101		27,780			0	308	01/25/2036.	1.D FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
362341 4F 3	GSR 2006-AR1 3A1 - CMO/RMBS		06/01/2021.	Paydown		139,796	139,596	137,327	137,172		2,624		2,624		139,796			0	1,818	01/25/2036.	1.D FM
362341 DP 1	GSR 2005-6F 1A5 - CMO/RMBS		06/01/2021.	Paydown		166,555	166,555	167,179	167,194		(639)		(639)		166,555			0	2,967	07/25/2035.	1.D FM
362341 FN 4	GSR 2005-AR4 3A5 - CMO/RMBS		06/01/2021.	Paydown		159,558	155,013	131,748	158,505		1,052		1,052		159,558			0	2,005	07/25/2035.	1.D FM
362341 SG 5	GSR 2005-AR6 B1 - CMO/RMBS		06/01/2021.	Paydown		267,079	362,698	328,694	328,852		(61,772)		(61,772)		267,079			0	4,664	09/25/2035.	5.B FM
362341 XC 8	GSR 2005-AR7 4A1 - CMO/RMBS		06/01/2021.	Paydown		51,429	54,845	43,962	51,386		44		44		51,429			0	696	11/25/2035.	1.D FM
362341 XE 4	GSR 2005-AR7 5A1 - CMO/RMBS		06/01/2021.	Paydown		65,834	61,853	52,837	65,185		649		649		65,834			0	912	11/25/2035.	1.D FM
362341 XG 9	GSR 2005-AR7 6A1 - CMO/RMBS		06/01/2021.	Paydown		84,892	84,892	80,733	80,388		4,504		4,504		84,892			0	1,103	11/25/2035.	1.D FM
36242D 4W 0	GSR 2005-AR3 6A1 - CMO/RMBS		06/01/2021.	Paydown		54,286	54,286	51,009	48,577		5,709		5,709		54,286			0	759	05/25/2035.	1.D FM
36242D BZ 5	GSR 2004-9 B1 - CMO/RMBS		06/01/2021.	Paydown		182,989	182,989	177,728	178,479		4,510		4,510		182,989			0	2,250	08/25/2034.	1.D FM
36242D FS 7	GSR 2004-11 2A1 - CMO/RMBS		06/01/2021.	Paydown		41,470	41,470	41,690	41,253		218		218		41,470			0	650	09/25/2034.	1.D FM
36242D FX 6	GSR 2004-11 3A1 - CMO/RMBS		06/01/2021.	Paydown		3,069	3,069	3,074	3,061		8		8		3,069			0	37	09/25/2034.	1.D FM
36242D H4 8	GSR 2005-AR2 1A1 - CMO/RMBS		06/01/2021.	Paydown		202,218	202,218	185,535	183,640		18,578		18,578		202,218			0	2,895	04/25/2035.	1.D FM
36242D H9 7	GSR 2005-AR2 4A1 - CMO/RMBS		06/01/2021.	Paydown		37,835	37,835	36,771	36,538		1,297		1,297		37,835			0	488	04/25/2035.	1.D FM
36242D QY 2	GSR 2004-15F 2A2 - CMO/RMBS		05/01/2021.	Paydown		10,971	10,971	10,821	10,996		(25)		(25)		10,971			0	226	12/25/2034.	2.B FM
36242D QY 2	GSR 2004-15F 2A2 - CMO/RMBS		06/01/2021.	Paydown		10,633	10,633	10,488	10,663		(30)		(30)		10,633			0	266	12/25/2034.	1.D FM
36242D T6 0	GSMPS 2005-RP2 1AS - CMO/RMBS		05/21/2021.	Amherst Securities Group LLC		4,589,876		11,487,607	2,426,497		(246,145)		(246,145)		2,180,352		2,409,525	2,409,525	695,305	03/25/2035.	4.A FE
36244S AD 0	GSAA 2006-13 AF4 - RMBS		06/01/2021.	Paydown		189,501	189,501	130,756	188,815		686		686		189,501			0	1,784	07/25/2036.	1.D FM
36248# AA 0	ANCHORAGE AK - HD CTL PASS-THROUGH TRUST		06/15/2021.	Paydown		323,768	323,768	326,682	325,805		(2,037)		(2,037)		323,768			0	4,723	11/15/2030.	1.B
362480 AD 7	GSCC 2006-2 A1 - RMBS		06/25/2021.	Paydown		165,228	156,842	121,012	161,006		4,222		4,222		165,228			0	352	05/25/2036.	1.D FM
36249@ AA 1	GSA GTH I U S GOVERNMENT LEASE-BACKEDD P		06/15/2021.	Paydown		76,136	76,136	76,136	76,136		(1)		(1)		76,136			0	1,447	05/15/2038.	1.B
362669 AV 5	GSR 2007-4F 6A1 - CMO/RMBS		06/01/2021.	Paydown		82,305	62,102	42,224	(16,994)	73,847	25,452		99,300		82,305			0	1,783	06/25/2027.	6. FM
36298G AA 7	GSPALO 2006-1 CTF - CMBS		06/09/2021.	Paydown		179,459	179,459	181,970	180,771		(1,313)		(1,313)		179,459			0	4,805	10/09/2029.	1.G
36655Y AB 3	GARR 2018-1 A1T - CDO		06/21/2021.	Paydown		1,391,285	1,391,285	1,383,215	1,386,834		4,451		4,451		1,391,285			0	11,694	03/22/2027.	1.A FE
36656A AG 3	SIX10 181 A3 - CDO	C	04/17/2021.	Paydown		2,304,036	2,304,036	2,304,036	2,304,379		(343)		(343)		2,304,036			0	44,814	07/17/2028.	1.A FE
36850# AA 9	JENKS TOWNSHIP PENNSYLVANIA		04/15/2021.	Paydown		38,092	38,092	38,092	38,092				0		38,092			0	426	12/15/2033.	1.D Z
36850# AA 9	JENKS TOWNSHIP PENNSYLVANIA		06/15/2021.	Paydown		73,666	76,503	76,503	76,503		(2,837)		(2,837)		73,666			0	1,180	12/15/2033.	1.F S
36962G 3P 7	GENERAL ELECTRIC CO		06/09/2021.	Tender Offer		12,908,000	10,000,000	12,613,150	12,217,132		(40,155)		(40,155)		12,176,977		731,023	731,023	1,030,382	01/14/2038.	2.B FE
36962G 4B 7	GENERAL ELECTRIC CO		06/09/2021.	Tender Offer		367,469	249,000	297,964	288,778		(579)		(579)		288,199		(39,199)	(39,199)	117,490	01/10/2039.	2.B FE
38172X AG 4	GOCAP 16 A1R - CDO	C	06/24/2021.	Paydown		18,000,000	18,000,000	18,000,000	18,000,387		(387)		(387)		18,000,000			0	229,713	07/25/2029.	1.A FE
38172X AJ 8	GOCAP 16 A2R - CDO	C	06/24/2021.	Paydown		18,500,000	18,500,000	18,500,000	18,499,824		176		176		18,500,000			0	254,671	07/25/2029.	1.A FE
38172X AL 3	GOCAP 16 BR - CDO	C	06/24/2021.	Paydown		1,000,000	1,000,000	996,500	997,081		2,919		2,919		1,000,000			0	16,444	07/25/2029.	1.C FE
38522H AA 9	GACM 2020-FL2 A - CDO	C	04/16/2021.	Paydown		616,324	616,324	616,324	616,324				0		616,324			0	5,334	03/16/2035.	1.A FE
39678W AA 6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR.		06/01/2021.	Paydown		49,536	49,536	49,289	49,658		(122)		(122)		49,536			0	944	09/01/2034.	1.D FM
40054# AA 5	GRYPHON MEZZANINE PARTNERS II FEEDER FUND		06/30/2021.	Paydown		110,569	110,569	110,569	110,569				0		110,569			0		12/14/2028.	2.B PL
40537Y AJ 2	HLA 2013-2 C - CDO		05/03/2021.	Paydown		1,086,650	1,086,650	1,083,933	1,086,650		0		0		1,086,650			0	15,985	08/01/2025.	1.B FE
40538C AU 4	HLA 2014-1 B2R - CDO	C	04/18/2021.	Paydown		6,540,149	6,540,149	6,540,149	6,540,605		(457)		(457)		6,540,149			0	111,539	04/18/2026.	1.A FE
41161G AC 7	HVMLT 2006-8 A1A - RMBS		06/21/2021.	Paydown		10,976	10,975	3,076	18,414		(7,438)		(7,438)		10,976			0	22	07/21/2036.	1.D FM
41161P CX 9	HVMLT 2004-1 1A - CMO/RMBS		06/19/2021.	Paydown		144,948	144,948	138,244	136,365		8,583		8,583		144,948			0	415	04/19/2034.	1.D FM
41161P EX 7	HVMLT 2004-5 2A6 - CMO/RMBS		06/01/2021.	Paydown		51,716	51,716	41,502	47,714		4,002		4,002		51,716			0	671	06/19/2034.	1.D FM
41161P EZ 2	HVMLT 2004-5 3A - CMO/RMBS		06/01/2021.	Paydown		17,328	17,328	17,252	17,214		114		114		17,328			0	209	06/19/2034.	1.D FM

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41161P FV 0	HVMLT 2004-6 5A - CMO/RMBS		06/01/2021.	Paydown		6,871	6,871	6,965	6,960		(89)		(89)		6,871			0	92	08/19/2034.	1.D FM
41161P MV 2	HVMLT 2005-4 1A - CMO/RMBS		06/01/2021.	Paydown		6,614	6,614	6,000	6,396		218		218		6,614			0	80	07/19/2035.	3.B FM
41161P TN 3	HVMLT 2005-10 2AA - CMO/RMBS		06/21/2021.	Paydown		96,565	96,565	60,822	94,629		1,937		1,937		96,565			0	269	11/19/2035.	1.D FM
41161P UK 7	HVMLT 2005-11 2A - CMO/RMBS		06/21/2021.	Paydown		27,319	27,319	19,268	21,650		5,669		5,669		27,319			0	80	08/19/2045.	1.D FM
41161V AC 4	HVMLT 2006-7 2AA - RMBS		06/21/2021.	Paydown		24,421	24,589	15,309	23,448		973		973		24,421			0	54	09/19/2036.	1.D FM
41162G AA 0	HVMLT 2006-11 A1A - RMBS		06/21/2021.	Paydown		93,132	93,132	83,964	92,439		693		693		93,132			0	168	12/19/2036.	1.D FM
411707 AD 4	HNGRY 2018-1 A2 - RMBS		06/20/2021.	Paydown		35,000	35,000	35,000	35,000				0		35,000			0	868	06/22/2048.	2.B FE
411707 AH 5	HNGRY 201 A - RMBS		06/20/2021.	Paydown		30,000	30,000	30,000	30,000				0		30,000			0	594	12/20/2050.	2.B FE
42249# AA 7	HEALTHPARTNERS, INC		05/15/2021.	Paydown		665,459	665,459	665,459	665,488		(29)		(29)		665,459			0	15,339	05/15/2030.	1.F
42806D CH 0	HERTZ 192 A - ABS		06/25/2021.	Paydown		1,735,810	1,735,810	1,735,298	1,735,441		369		369		1,735,810			0	34,088	05/25/2025.	1.F FE
431116 AB 8	HIGHMARK INC		05/15/2021.	Maturity @ 100.00		4,000,000	4,000,000	3,983,840	3,999,297		703		703		4,000,000			0	95,000	05/15/2021.	1.G FE
43132A AA 6	HILDENE COLL MGMT CO LLC		06/28/2021.	Redemption @ 100.00		330,030	330,030	330,030	330,091		(0)		(0)		330,091		(61)	(61)	9,076	12/28/2042.	1.B PL
43133A AA 5	HITR 2018-1 A1 - CDO	C	04/12/2021.	Paydown		102,477	102,477	100,427	100,712		1,765		1,765		102,477			0	816	10/11/2038.	1.B FE
43285H AA 6	HGVT 2020-A A - RMBS		06/25/2021.	Paydown		100,965	100,965	100,959	100,959		6		6		100,965			0	1,140	02/25/2039.	1.A FE
433674 AA 6	NZES 20PLS1 A - RMBS		06/25/2021.	Paydown		545,427	545,427	545,426	545,425		2		2		545,427			0	8,874	12/25/2025.	2.C FE
43722# AA 1	HOME DEPOT (MONTEREY PARK, CA) CONTROL		06/15/2021.	Paydown		49,868	49,868	49,868	49,868		(0)		(0)		49,868			0	771	06/15/2038.	1.C
43722* AA 5	HOME DEPOT SOUTH WINDSOR CTL 3.37 11/15/		06/15/2021.	Paydown		42,550	42,550	42,550	42,550		0		0		42,550			0	598	10/15/2040.	1.F
43739E AP 2	HMBT 2005-1 A1 - RMBS		06/25/2021.	Paydown		58,673	58,673	51,556	58,297		377		377		58,673			0	150	03/25/2035.	1.D FM
43739E CL 9	HMBT 2006-1 1A1 - RMBS		06/01/2021.	Paydown		4,275	4,493	3,920	4,202		72		72		4,275			0	45	04/25/2037.	1.D FM
43739H AA 8	HMBT 2006-2 A1 - RMBS		06/25/2021.	Paydown		432,902	432,902	378,614	398,346		34,555		34,555		432,902			0	892	12/25/2036.	1.D FM
440405 AE 8	HORZN 181 A - ABS		06/15/2021.	Paydown		117,807	117,807	117,804	117,809		(2)		(2)		117,807			0	1,820	12/15/2038.	1.G FE
44040H AA 0	HORZN 2019 A - ABS		06/15/2021.	Paydown		280,297	280,297	280,296	280,303		(5)		(5)		280,297			0	4,709	07/15/2039.	1.G FE
44932B AN 6	ICG 183 A2 - CDO		04/07/2021.	Various		19,000,000	19,000,000	19,000,000	19,000,142		(142)		(142)		19,000,000			0	381,963	01/26/2032.	1.A FE
449786 AP 7	ING BANK NV	C	06/09/2021.	Maturity @ 100.00		5,000,000	5,000,000	4,980,550	4,998,966		1,034		1,034		5,000,000			0	125,000	06/09/2021.	1.D FE
451102 BJ 5	ICAHN ENTERPRISES LP		04/12/2021.	Call @ 100.00		4,494,000	4,494,000	4,623,687	4,499,321		(5,321)		(5,321)		4,494,000			0	195,832	02/01/2022.	3.C FE
45112A AA 5	ICONX 2012-1 A2 - ABS		04/25/2021.	Paydown		31,548	31,548	31,548	31,548				0		31,548			0	667	01/26/2043.	4.C FE
45254N JB 4	IMM 2004-4 2A1 - CMO/RMBS		06/01/2021.	Paydown		17,589	17,589	16,924	16,246		1,344		1,344		17,589			0	402	09/25/2034.	1.D FM
45254N KX 4	IMM 2004-9 1A1 - CMO/RMBS		06/25/2021.	Paydown		4,578	4,578	4,189	4,531		47		47		4,578			0	17	01/25/2035.	1.D FM
45254N MZ 7	IMM 2005-2 1A2 - RMBS		06/25/2021.	Paydown		150,196	150,196	122,033	130,869		19,328		19,328		150,196			0	486	04/25/2035.	1.D FM
45254N NT 0	IMM 2005-3 M1 - RMBS		06/25/2021.	Paydown		10,636	10,636		9,128		1,508		1,508		10,636			0	31	08/25/2035.	1.D FM
45254T TN 4	IMSA 2006-1 2A1 - RMBS		06/25/2021.	Paydown		12,517	12,517	8,762	10,673		1,844		1,844		12,517			0	32	05/25/2036.	1.D FM
45660K AA 9	INDX 2006-AR39 A1 - RMBS		06/25/2021.	Paydown		183,515	166,715	134,309	180,736		2,779		2,779		183,515			0	199	02/25/2037.	1.D FM
45660L CK 3	INDX 2005-AR2 1A1 - CMO/RMBS		06/25/2021.	Paydown		323,066	312,529	230,485	317,422		5,644		5,644		323,066			0	972	02/25/2035.	1.D FM
45660L DB 2	INDX 2005-AR1 1A1 - CMO/RMBS		06/01/2021.	Paydown		9,353	9,353	9,282	9,291		62		62		9,353			0	110	03/25/2035.	1.D FM
45660L V9 7	INDX 2005-AR31 1A1 - CMO/RMBS		06/01/2021.	Paydown		35,344	35,344	31,639	34,752		592		592		35,344			0	525	01/25/2036.	1.D FM
45660N X9 1	INDX 2004-AR6 5A2 - CMO/RMBS		06/01/2021.	Paydown		6,945	6,945	5,695	5,855		1,090		1,090		6,945			0	102	10/25/2034.	1.D FM
456618 AF 4	INDX 2006-AR8 A3A - RMBS		05/25/2021.	Paydown		23,040	23,040	20,413	22,722		317		317		23,040			0	41	07/25/2046.	3.B FM
456618 AF 4	INDX 2006-AR8 A3A - RMBS		06/25/2021.	Paydown		47,646	47,646	42,215	46,743		903		903		47,646			0	119	07/25/2046.	3.B FM
45661X AB 8	INDX 2006-AR13 A2 - CMO/RMBS		06/25/2021.	Paydown		173,999	173,999	104,291	170,621		3,378		3,378		173,999			0	318	07/25/2036.	1.D FM
45669A AD 6	INDA 2007-AR1 2A1 - CMO/RMBS		06/01/2021.	Paydown		24,663	24,663	21,236	24,525		138		138		24,663			0	270	03/25/2037.	1.D FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
45686@ AB 0	INFRASTRIPE LLC	..	06/30/2021.	Direct		7,500	7,500	7,425	4,466		7		7		7,500			0	170	09/30/2024.	2.B Z
45783N AA 5	INSTR 2021-1 A - RMBS	..	06/15/2021.	Paydown		70,016	70,016	69,978			38		38		70,016			0	427	02/16/2054.	1.F FE
46187V AA 7	IHSFR 18SFR3 A - RMBS	..	06/17/2021.	Paydown		17,454	17,454	14,967	16,559		895		895		17,454			0	88	07/17/2037.	1.A FE
46187X AA 3	IHSFR 2018-SFR4 A - RMBS	..	06/17/2021.	Paydown		74,541	74,541	67,459	74,044		497		497		74,541			0	391	01/19/2038.	1.A FE
46591K AC 7	JPMMT 198 A3 - CMO/RMBS	..	06/01/2021.	Paydown		1,997,951	1,997,951	2,023,862	2,003,405		(5,454)		(5,454)		1,997,951			0	28,672	03/25/2050.	1.D FM
46616M AA 8	HENDR 2010-3 A - RMBS	..	06/15/2021.	Paydown		59,108	59,108	59,096	58,786		322		322		59,108			0	1,156	12/15/2048.	1.A FE
46616M AB 6	HENDR 2010-3 B - RMBS	..	06/15/2021.	Paydown		22,817	22,817	22,816	22,818		(2)		(2)		22,817			0	642	12/15/2050.	1.A FE
46616P AA 1	HENDR 2011-1 A - RMBS	..	06/15/2021.	Paydown		87,057	87,057	87,035	87,032		26		26		87,057			0	1,632	10/15/2056.	1.A FE
46616Q AA 9	HENDR 2011-2 A - RMBS	..	06/15/2021.	Paydown		93,601	93,601	93,547	93,544		58		58		93,601			0	1,821	09/15/2056.	1.A FE
46616V AA 8	HENDR 2012-1 A - RMBS	..	06/15/2021.	Paydown		57,615	57,615	57,602	58,089		(474)		(474)		57,615			0	872	02/16/2065.	1.A FE
46617A AA 3	HENDR 123 A - RMBS	..	06/15/2021.	Paydown		104,785	104,785	103,735	103,831		954		954		104,785			0	1,365	09/15/2065.	1.A FE
46617F AA 2	HENDR 2013-1 A - RMBS	..	06/01/2021.	Paydown		88,822	88,822	88,566	88,574		248		248		88,822			0	1,233	04/15/2067.	1.A FE
46617J AA 4	HENDR 2013-2 A - RMBS	..	06/15/2021.	Paydown		119,968	119,968	119,939	119,972		(4)		(4)		119,968			0	2,053	03/15/2062.	1.A FE
46617L AA 9	HENDR 133 A - RMBS	..	06/15/2021.	Paydown		164,850	164,850	164,717	164,725		125		125		164,850			0	2,862	01/17/2073.	1.A FE
46617N AS 6	JFIN 142R 1BR - CDO	C	04/20/2021.	Paydown		1,080,790	1,080,791	1,080,791	1,080,861		(71)		(71)		1,080,790			0	15,050	07/20/2026.	1.A FE
46617N AW 7	JFIN 142R 2BR - CDO	C	04/20/2021.	Paydown		2,099,598	2,099,598	2,099,598	2,099,598		(0)		(0)		2,099,598			0	36,155	07/20/2026.	1.A FE
46617T AA 2	HENDR 2014-1 A - RMBS	..	06/15/2021.	Paydown		149,705	149,705	149,621	149,609		97		97		149,705			0	2,593	03/15/2063.	1.A FE
46617Y AP 8	JFIN 2015R A2R - CDO	C	06/15/2021.	Paydown		1,753,415	1,753,415	1,753,415	1,752,906		508		508		1,753,415			0	61,646	03/16/2026.	1.A FE
46617Y AT 0	JFIN 2015R B2R - CDO	C	06/15/2021.	Paydown		12,000,000	12,000,000	12,000,000	11,997,334		2,666		2,666		12,000,000			0	215,460	03/16/2026.	1.A FE
46618A AA 2	HENDR 2014-2 A - RMBS	..	06/15/2021.	Paydown		188,127	188,127	187,864	187,878		250		250		188,127			0	2,808	01/17/2073.	1.A FE
46618H AA 7	HENDR 2014-3 A - RMBS	..	06/15/2021.	Paydown		270,288	270,288	270,495	270,514		(226)		(226)		270,288			0	4,035	06/15/2077.	1.A FE
46618L AA 8	HENDR 2015-1 A - RMBS	..	06/15/2021.	Paydown		299,227	299,227	296,449	296,610		2,617		2,617		299,227			0	3,963	09/15/2072.	1.A FE
46619R AA 4	HENDR 2015-2 A - RMBS	..	06/15/2021.	Paydown		147,613	147,613	147,840	147,803		(190)		(190)		147,613			0	2,415	03/15/2058.	1.A FE
46619X AA 1	HENDR 2015-3 A - RMBS	..	06/15/2021.	Paydown		78,024	78,024	77,955	77,961		63		63		78,024			0	1,365	03/17/2070.	1.A FE
46620J AA 9	HENDR 171 A - RMBS	..	06/15/2021.	Paydown		95,298	95,298	95,224	95,234		64		64		95,298			0	1,648	08/16/2060.	1.A FE
46620V AA 2	HENDR 172 A - RMBS	..	06/15/2021.	Paydown		159,637	159,637	159,565	159,574		63		63		159,637			0	2,472	09/15/2072.	1.A FE
466247 L6 8	JPMMT 2006-A2 2B1 - CMO/RMBS	..	06/01/2021.	Paydown		78,275	78,275	74,606	75,702		2,573		2,573		78,275			0	890	08/25/2034.	1.D FM
466247 PW 7	JPMMT 2005-A3 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		63,464	63,464	53,469	62,140		1,324		1,324		63,464			0	777	06/25/2035.	1.D FM
466247 QP 1	JPMMT 2005-A3 7A1 - CMO/RMBS	..	06/01/2021.	Paydown		63,869	63,877	51,400	63,241		627		627		63,869			0	809	06/25/2035.	1.D FM
466247 RP 0	JPMMT 2005-HYB4 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		5,886	5,886	5,224	5,262		624		624		5,886			0	77	07/25/2035.	1.D FM
466247 UG 6	JPMMT 2005-A6 7A1 - CMO/RMBS	..	06/01/2021.	Paydown		119,692	112,311	109,787	118,884		808		808		119,692			0	1,407	08/25/2035.	1.D FM
466273 10 9	JMP GROUP INC	..	06/25/2021.	Call @ 25.00		127,300	127,300	127,300	126,366		52		52		126,417		883	883	5,413	11/15/2027.	5.C FE
46627M AD 9	JPALT 2005-S1 1A4 - CMO/RMBS	..	06/01/2021.	Paydown		27,051	27,098	18,296	27,224		(173)		(173)		27,051			0	658	12/25/2035.	1.D FM
46627M CU 9	JPALT 2006-A1 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		26,735	26,946	2,020	26,282		454		454		26,735			0	347	03/25/2036.	1.D FM
46627M CY 1	JPALT 2006-A1 3A1 - CMO/RMBS	..	06/01/2021.	Paydown		789,160	789,160	649,441	781,018		8,142		8,142		789,160			0	9,164	03/25/2036.	1.D FM
46627M EC 7	JPALT 2006-S1 1A6 - CMO/RMBS	..	06/01/2021.	Paydown		33,197	33,413	18,708	33,156		41		41		33,197			0	733	03/25/2036.	1.D FM
46628K AC 4	JPMMT 2006-A3 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		20,711	19,517	17,236	20,461		250		250		20,711			0	247	05/25/2036.	1.D FM
46628L AB 4	JPMMT 2006-A4 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		5,944	5,945	4,739	5,936		7		7		5,944			0	77	06/25/2036.	1.D FM
46628V AH 9	JPALT 2006-S3 A5 - RMBS	..	06/01/2021.	Paydown		13,032	31,614	21,127	12,903		129		129		13,032			0	630	08/25/2036.	1.D FM
466308 AE 3	JPALT 2008-R3 3A1 - CMO/RMBS	..	06/01/2021.	Paydown		83,520	83,520	72,949	83,209		311		311		83,520			0	960	05/26/2037.	1.D FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46630G AN 5	JPMMT 2007-A1 4A2 - CMO/RMBS		06/01/2021.	Paydown		6,267	6,267	5,860	5,941		326		326		6,267			0	89	07/25/2035.	1.D FM
46630P AP 0	JPMMT 2007-A2 3A1 - CMO/RMBS		06/01/2021.	Paydown		2,556	3,011		2,498		58		58		2,556			0	36	04/25/2037.	1.D FM
46631N DT 3	JPMMT 2007-S3 A90 - CMO/RMBS		06/01/2021.	Paydown		5,032	5,100	4,265	5,035		(2)		(2)		5,032			0	160	08/25/2037.	1.D FM
46632T AA 3	JPMMT 2008-R2 1A1 - CMO/RMBS		06/01/2021.	Paydown		401,876	401,876	323,505	344,922		56,955		56,955		401,876			0	5,153	07/29/2037.	1.D FM
46632Y AB 0	JPMMT 2008-R3 1A2 - CMO/RMBS		06/01/2021.	Paydown		205,685	205,744	24,039	200,973		4,712		4,712		205,685			0	2,673	11/26/2038.	1.D FM
46632Y AC 8	JPMMT 2008-R3 2A1 - CMO/RMBS		06/01/2021.	Paydown		251,000	251,000	121,936	253,223		(2,223)		(2,223)		251,000			0	6,990	11/26/2038.	1.D FM
46632Y AD 6	JPMMT 2008-R3 2A2 - CMO/RMBS		04/01/2021.	Paydown		76							0					0	2	11/26/2038.	1.D FM
46633A AC 9	JPMMT 2008-R4 2A1 - CMO/RMBS		06/01/2021.	Paydown		70,776	70,776	54,896	70,754		22		22		70,776			0	2,372	11/26/2036.	1.D FM
46633M AM 1	JPMRR 2009-6 2A2 - CMO/RMBS		06/01/2021.	Paydown		190,057	190,571	19,249			190,057		190,057		190,057			0	2,533	04/26/2035.	1.D FM
46633P AU 6	JPMRR 2009-7 111 - CMO/RMBS		04/28/2021.	Paydown		13,514	13,514	13,039	13,423		91		91		13,514			0	147	09/27/2036.	1.D FM
46634D AX 6	JPMRR 2010-1 3A2 - CMO/RMBS		06/01/2021.	Paydown		294,906	307,422	145,174	290,195		4,711		4,711		294,906			0	7,241	04/26/2037.	1.D FM
46635B AD 3	J.P. MORGAN RESECURITIZATION TRUST, SERI		06/01/2021.	Paydown		348,358	348,358	241,075	283,920		64,438		64,438		348,358			0	7,901	03/01/2039.	1.D FM
46635T CG 5	JPMCC 2011-C3 A4 - CMBS		04/19/2021.	Paydown		418,951	418,951	409,721	418,065		887		887		418,951			0	6,589	02/16/2046.	1.D FM
46636V AC 0	JPMCC 2011-C5 A3 - CMBS		06/01/2021.	Paydown		760,110	760,110	767,710	759,311		800		800		760,110			0	13,116	08/17/2046.	1.D FM
46645A AB 7	J P MORGAN RESECURITIZATION TRUST SERIES		06/25/2021.	Paydown		376,772	376,772	345,217	372,797		3,975		3,975		376,772			0	487	06/26/2047.	1.C FE
46651G AC 3	JPMMT 2019-7 A3 - CMO/RMBS		06/01/2021.	Paydown		555,248	555,248	562,189	561,889		(6,640)		(6,640)		555,248			0	7,655	02/25/2050.	1.D FM
46651N AA 2	JOLAR 2019-1 A - ABS	C	06/15/2021.	Paydown		256,748	256,748	257,328	257,042		(294)		(294)		256,748			0	4,079	04/15/2044.	2.A FE
47048H AE 7	JTWN 10 A2 - CDO	C	05/07/2021.	Paydown		4,000,000	4,000,000	4,000,000	3,997,559		2,441		2,441		4,000,000			0	45,950	07/17/2029.	1.C FE
472320 AA 8	JMAC 08R1 A - CMO/RMBS		06/01/2021.	Paydown		256,039	260,701	201,646	249,695		6,344		6,344		256,039			0	5,321	06/25/2047.	1.D FM
472321 AA 6	JMAC 2008-R2 1A1 - CMO/RMBS		06/01/2021.	Paydown		353,229	353,229	270,717	317,831		35,398		35,398		353,229			0	5,542	10/25/2020.	1.D FM
472321 AC 2	JMAC 2010-R8 2A1 - CMO/RMBS		05/26/2021.	Paydown		72,832	72,832	62,945	71,867		965		965		72,832			0	724	07/27/2037.	1.D FM
472321 AD 0	JMAC 2010-R8 2A2 - CMO/RMBS		05/01/2021.	Paydown		13,835	13,835	223	13,286		548		548		13,835			0	163	07/27/2037.	1.D FM
472321 AG 3	JMAC 2008-R2 1A3 - CMO/RMBS		06/30/2021.	Paydown		(3,677)	29,811	156	(16,825)		(4,270)		(4,270)		(21,095)		17,418	17,418	744	10/25/2020.	1.D FM
472321 AH 1	JMAC 2008-R2 2A3 - CMO/RMBS		06/01/2021.	Paydown		54,578	54,578	1,549	54,245		334		334		54,578			0	641	07/25/2037.	1.D FM
472321 AJ 7	JMAC 2008-R2 3A1 - CMO/RMBS		06/01/2021.	Paydown		269,626	269,626	227,759	267,455		2,171		2,171		269,626			0	2,662	01/25/2039.	1.D FM
472321 AK 4	JMAC 2008-R2 3A2 - CMO/RMBS		06/01/2021.	Paydown		1,314	5,575	666	1,161		152		152		1,314			0	63	02/25/2037.	1.D FM
47232A AB 4	JMAC 2008-R3 1A2 - CMO/RMBS		06/01/2021.	Paydown		107,754	107,754	50,556	103,620		4,133		4,133		107,754			0	1,506	03/21/2036.	1.D FM
47232A AC 2	JMAC 2008-R3 1A3 - CMO/RMBS		05/01/2021.	Paydown		(711)	3,119	243	(756)		45		45		(711)			0	38	03/21/2036.	1.D FM
47232A AE 8	JMAC 2008-R3 2A2 - CMO/RMBS		06/01/2021.	Paydown		400,391	400,391	284,278	400,391				0		400,391			0	5,098	06/26/2036.	1.D FM
47232A AH 1	JMAC 2008-R3 3A2 - CMO/RMBS		06/01/2021.	Paydown		92,555	92,113	2,212	90,799		1,756		1,756		92,555			0	1,003	05/01/2037.	1.D FM
47232C AH 7	JMAC 2009-R1 4A2 - CMO/RMBS		06/01/2021.	Paydown		272,401	275,265	267,864	272,442		(41)		(41)		272,401			0	2,826	06/21/2037.	1.D FM
47232D AH 5	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021.	Paydown		56,534	56,534	49,236	55,899		635		635		56,534			0	1,416	09/01/2036.	1.D FM
47232D AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021.	Paydown			261		(0)		0		0					0	8	09/01/2036.	1.D FM
47232D AR 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/30/2021.	Paydown		100,743	100,743	16,544	(12,357)		100,606		100,606		88,249		12,494	12,494	1,175	01/01/2047.	1.D FM
47232D AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021.	Paydown		148,233	148,233	139,417	147,085		1,148		1,148		148,233			0	2,857	09/01/2036.	1.D FM
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/01/2021.	Paydown		33,393	33,393	33,393	33,430		(37)		(37)		33,393			0	527	01/01/2036.	1.D FM
47232D AY 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021.	Paydown		16,534	16,534	16,534	16,567		(33)		(33)		16,534			0	367	01/01/2036.	3.B FM
47232D BD 3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021.	Paydown		231,041	231,041	112,286	229,833		1,208		1,208		231,041			0	5,629	02/01/2037.	1.D FM
47232D BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		04/01/2021.	Paydown			5,631	1,503	28		(28)		(28)					0	113	02/01/2037.	5.B FM
47232D BF 8	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/01/2021.	Paydown			44,532	11,885	302		(302)		(302)					0	1,139	02/01/2037.	5.B FM

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47232D BK 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/25/2021.	Paydown		30,271	30,271		28,244		2,027		2,027		30,271			0	56	09/25/2036.	1.D FM
47232D BM 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/25/2021.	Paydown		2,961			1		(1)		(1)					0	6	09/25/2036.	1.D FM
47232D BR 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		91,457	91,457	56,802	89,806		1,652		1,652		91,457			0	2,428	07/01/2037.	1.D FM
47232D BT 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown			20,408	2,808	31		(31)		(31)					0	535	07/01/2037.	1.D FM
47232D BZ 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/30/2021.	Paydown		17,671	20,776	4,997	(5,216)		13,092		13,092		7,876		9,795	9,795	471	06/01/2037.	1.D FM
47232D CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		60,830	60,830	13,628	50,586		10,244		10,244		60,830			0	710	02/01/2047.	1.D FM
47232D CJ 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		10,659	10,659	4,708	10,147		512		512		10,659			0	130	05/01/2036.	1.D FM
47232D CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/25/2021.	Paydown		12,842	12,842	4,757	12,528		313		313		12,842			0	323	12/25/2036.	1.D FM
47232D CT 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/25/2021.	Paydown			4,876	1,111	(1,032)	1,102	(70)		1,032					0	96	12/25/2036.	1.D FM
47232D CX 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		53,681	53,681	4,110	51,802		1,879		1,879		53,681			0	726	04/01/2047.	1.D FM
47232D CY 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown			292						0					0	4	04/01/2047.	1.D FM
47232D CZ 3	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/02/2021.	Paydown		24,754	24,754	20,932	24,301		453		453		24,754			0	572	06/01/2037.	1.D FM
47232D DA 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		100,134	100,134	42,499	99,577		557		557		100,134			0	2,457	06/01/2037.	1.D FM
47232D DB 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown			25	3	0		(0)		(0)					0	1	06/01/2037.	1.D FM
47232D DF 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		8,786	8,880	2,304	8,575		211		211		8,786			0	186	08/01/2037.	1.D FM
47232D DK 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		332,136	332,136	254,846	330,018		2,118		2,118		332,136			0	10,447	08/25/2037.	1.D FM
47232D DN 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	05/01/2021.	Paydown			7,499	225	173	595	(768)		(173)					0	213	08/01/2037.	1.D FM
47232D DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		177,705	177,705	109,114	171,195		6,510		6,510		177,705			0	1,781	09/01/2035.	1.D FM
47232D DS 8	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown			2,189	652	(46)		46		46					0	28	09/01/2035.	1.D FM
47232D DZ 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		148,479	148,479	39,583	141,666		6,813		6,813		148,479			0	2,109	04/01/2037.	1.D FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown			13	2	0		(0)		(0)					0	0	04/01/2037.	1.D FM
47232D EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown			2	1	0		(0)		(0)					0	0	04/01/2037.	4.B FM
47232D EJ 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	05/26/2021.	Paydown		29,050	29,050	11,751	48,008		(18,958)		(18,958)		29,050			0	333	02/01/2037.	1.D FM
47232D EK 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		141,363	141,363	37,055	133,798		7,565		7,565		141,363			0	1,779	02/01/2037.	1.D FM
47232D EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/30/2021.	Paydown			18,313	767	(4,247)		(188)		(188)		(4,435)		4,435	4,435	216	02/01/2037.	1.D FM
47232D ER 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		152,376	152,377	48,871	143,248		9,129		9,129		152,376			0	2,333	05/01/2037.	3.B FM
47232D ET 5	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	04/01/2021.	Paydown			5,373		(92)		92		92					0	59	05/01/2037.	1.D FM
47232D EX 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	05/01/2021.	Paydown		181,823	181,823	50,604	142,083		39,740		39,740		181,823			0	2,548	08/01/2037.	1.D FM
47232D EY 4	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown			23,315		(1,518)	1,541	(23)		1,518					0	359	08/01/2037.	1.D FM
47232D FD 9	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		232,028	232,029	98,137	224,867		7,162		7,162		232,028			0	2,450	11/01/2036.	1.D FM
47232D FE 7	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown			3,286	627	(74)		74		74					0	42	11/01/2036.	1.D FM
47232D FJ 6	JEFFERIES RESECURITIZATION TRUST 2009-R5	..	06/01/2021.	Paydown		52,537	52,537	36,789	52,392		146		146		52,537			0	616	12/01/2036.	1.D FM
47232Q AA 1	JMAC 2009-R2 1A - CMO/RMBS	..	06/01/2021.	Paydown		1,493,123	1,493,123	1,453,301	1,423,632		69,490		69,490		1,493,123			0	25,061	11/26/2037.	1.D FM
47232T AB 3	JMAC 09R3 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		204,781	204,781	179,183	203,527		1,254		1,254		204,781			0	2,726	12/26/2035.	1.D FM
47232V AB 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		25,868	25,868	25,868	25,825		43		43		25,868			0	682	02/01/2037.	1.D FM
47232V AD 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			2,212						0					0	57	02/01/2037.	1.D FM
47232V AG 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		36,495	36,495	34,182	36,295		201		201		36,495			0	923	02/01/2037.	1.D FM
47232V AJ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			3,120	166	9		(9)		(9)					0	77	02/01/2037.	1.D FM
47232V AL 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	04/27/2021.	Call @ 100.00		24,848	24,848	24,848	24,202		344		344		24,546		302	302	518	07/01/2037.	1.D FM
47232V AM 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		52,714	52,714	42,227	52,194		520		520		52,714			0	1,495	07/01/2037.	1.D FM

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47232V AP 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			5,923						0					0	144	07/01/2037.	1.D FM
47232V AS 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		65,363	65,363	29,862	62,372		2,991		2,991		65,363			0	1,604	09/01/2036.	1.D FM
47232V AU 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			2,757	623	(10)		10		10					0	75	09/01/2036.	1.D FM
47232V AX 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		98,816	98,816	40,131	86,757		12,058		12,058		98,816			0	1,039	09/01/2035.	1.D FM
47232V AZ 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	05/01/2021.	Paydown			1,334	124	(9)		9		9					0	11	09/01/2035.	1.D FM
47232V BC 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		178,233	178,233	25,593	171,020		7,213		7,213		178,233			0	384	09/01/2035.	1.D FM
47232V BE 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			8,071						0					0	17	09/01/2035.	1.D FM
47232V BN 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		40,830	40,830	40,830	40,613		217		217		40,830			0	909	11/01/2036.	1.D FM
47232V BQ 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			49		0		(0)		(0)					0	1	11/01/2036.	1.D FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	04/01/2021.	Paydown		2,763	2,548		2,299		465		465		2,763			0	86	11/01/2037.	1.D FM
47232V BY 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		2,067	2,034		1,423		644		644		2,067			0	79	11/01/2037.	5.B FM
47232V CB 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	04/27/2021.	Paydown		10,271	10,271	10,271	9,843		428		428		10,271			0	381	07/01/2036.	1.D FM
47232V CC 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		30,490	30,490	16,854	29,755		734		734		30,490			0	790	07/01/2036.	1.D FM
47232V CD 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			6,338	101	3		(3)		(3)					0	152	07/01/2036.	1.D FM
47232V CH 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		31,005	31,005	26,121	30,628		377		377		31,005			0	277	04/01/2037.	1.D FM
47232V CN 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		102,853	102,853	54,426	101,210		1,643		1,643		102,853			0	2,245	11/01/2035.	1.D FM
47232V CR 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	05/26/2021.	Paydown		52,158	52,158	45,780	53,246		(1,088)		(1,088)		52,158			0	1,163	05/01/2036.	1.D FM
47232V CS 9	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		10,530	10,530	5,627	10,304		225		225		10,530			0	313	05/01/2036.	1.D FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			1,073		10		(10)		(10)					0	28	05/01/2036.	1.D FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			273		4		(4)		(4)					0	7	05/01/2036.	1.D FM
47232V CU 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			137		2		(2)		(2)					0	4	05/01/2036.	1.D FM
47232V CV 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		82,796	82,796	80,527	82,666		130		130		82,796			0	2,519	11/01/2036.	1.D FM
47232V DC 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		68,064	68,064	67,681	67,758		305		305		68,064			0	1,788	09/01/2035.	1.D FM
47232V DE 9	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			12,536		37		(37)		(37)					0	165	09/01/2035.	1.D FM
47232V DJ 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	04/01/2021.	Paydown		952	952	386	952		(0)		(0)		952			0	41	04/01/2036.	1.D FM
47232V DM 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	05/01/2021.	Paydown			3	1	0		(0)		(0)					0	0	04/01/2036.	1.D FM
47232V DP 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		125,980	125,980	107,785	123,993		1,987		1,987		125,980			0	2,493	02/01/2036.	3.B FM
47232V DR 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		35,440	35,440	35,440	35,340		100		100		35,440			0	903	04/01/2036.	1.D FM
47232V DU 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			3,406						0					0	84	04/01/2036.	1.D FM
47232V DX 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		28,172	28,172	20,856	28,179		(7)		(7)		28,172			0	688	07/01/2036.	1.D FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	05/01/2021.	Paydown			1,073		12		(12)		(12)					0	23	07/01/2036.	5.B FM
47232V DY 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	05/01/2021.	Paydown			239		1		(1)		(1)					0	5	07/01/2036.	5.B FM
47232V EA 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		74,293	74,293	53,271	74,038		255		255		74,293			0	1,780	03/01/2036.	1.D FM
47232V EB 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/30/2021.	Paydown			3,961		(7,193)		(98)		(98)		(7,291)		7,291	7,291	119	03/01/2036.	1.D FM
47232V EE 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		36,897	36,897	36,897	36,903		(6)		(6)		36,897			0	806	03/01/2037.	1.D FM
47232V EH 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			36,414						0					0	1,056	03/01/2037.	1.D FM
47232V EL 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		18,441	18,441	15,133	18,262		179		179		18,441			0	458	04/01/2037.	1.D FM
47232V EN 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			2,689						0					0	61	04/01/2037.	1.D FM
47232V EV 0	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		285,947	276,317		282,384		3,563		3,563		285,947			0	6,554	01/01/2036.	1.D FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47232V EZ 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		24,043	24,043	24,043	24,028		15		15		24,043			0	583	02/01/2036.	1.D FM
47232V FA 5	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		3,857	1,461	(48)		48		48					0	84	02/01/2036.	1.D FM	
47232V FP 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/28/2021.	Paydown		548,526	548,526	355,374	451,908		84,994		84,994		536,902		11,624	11,624	67,000	11/01/2036.	1.D FM
47232V FS 6	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		514,068	514,068	212,259	489,915		24,153		24,153		514,068			0	5,679	11/01/2036.	1.D FM
47232V FV 9	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		82,739	82,739	4,165	77,967		4,772		4,772		82,739			0	451	01/01/2047.	1.D FM
47232V FY 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		86,004	86,004	33,440	82,414		3,590		3,590		86,004			0	1,457	07/01/2037.	1.D FM
47232V GA 4	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	05/01/2021.	Paydown			2,719	576	15		(15)		(15)					0	29	07/01/2037.	1.D FM
47232V GF 3	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown		13,533	13,533	8,138	13,343		190		190		13,533			0	284	02/01/2036.	1.D FM
47232V GG 1	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			5,688		(146)		146		146					0	117	02/01/2036.	1.D FM
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	05/01/2021.	Paydown		57,097	57,097	24,874	55,866		1,232		1,232		57,097			0	1,389	03/01/2036.	1.D FM
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	05/01/2021.	Paydown		7,093	7,093	3,927	6,645		448		448		7,093			0	166	03/01/2036.	3.B FM
47232V GK 2	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	05/01/2021.	Paydown									0					0	7	03/01/2036.	4.B FM
47232V GM 8	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/01/2021.	Paydown			23,273	3,945	(22)		22		22					0	625	03/01/2036.	1.D FM
47232V GR 7	JEFFERIES RESECURITIZATION TRUST 2009-R4	..	06/30/2021.	Paydown			982		(3,144)		(4)		(4)		(3,147)		3,147	3,147	5	01/01/2047.	1.D FM
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1	..	04/01/2021.	Paydown		268,255	268,255	54,322	264,373		3,882		3,882		268,255			0	5,365	09/01/2036.	1.D FM
47233D AB 7	JEFFERIES RESECURITIZATION TRUST 2009-R1	..	06/01/2021.	Paydown		183,857	183,857	37,231	179,473		4,384		4,384		183,857			0	5,491	09/01/2036.	1.D FM
48244X AA 0	KDAC 2017-1 A - ABS	C	06/17/2021.	Various		3,153,508	3,262,358	3,262,246	3,262,355		5		5		3,262,360		(108,852)	(108,852)	70,969	12/15/2042.	2.B FE
493268 AY 2	KSLT 2000-B A2 - ABS	..	04/26/2021.	Paydown		11,308	11,308	9,159	11,253		55		55		11,308			0	30	07/25/2029.	1.A FE
500255 AU 8	KOHLS CORP	..	04/13/2021.	Tender Offer		9,336,600	8,750,000	8,747,900	8,749,051		54		54		8,749,105		895	895	1,123,874	07/17/2025.	2.C FE
50196@ AA 5	LCN NORTH AMERICAN FUND III-D LP	..	05/06/2021.	Direct		48,034	48,034	48,034	49,585		(1,551)		(1,551)		48,034			0	1,400	07/24/2034.	1.F PL
50243@ AA 8	LAS VEGAS CONVENTION AND VISITORS AUTHOR	..	06/15/2021.	Paydown		245,115	245,115	245,115	245,114		0		0		245,115			0	6,030	12/15/2039.	4.A
50543L AA 0	LAFL 2016 A1 - ABS	C	06/15/2021.	Paydown		329,173	329,173	322,786	325,696		3,477		3,477		329,173			0	6,015	01/15/2042.	2.A FE
52518R BE 5	LSSC 02GE1 A - RMBS	..	04/01/2021.	Paydown		584	584	557	288	296			296		584			0		01/30/2032.	6. *
52518R BE 5	LSSC 02GE1 A - RMBS	..	06/01/2021.	Paydown		1,031	1,031	984	509	522			522		1,031			0		01/30/2032.	1.D Z
52520M CE 1	LMT 2005-2 3A7 - CMO/RMBS	..	06/01/2021.	Paydown		12,370	12,258	5,486	12,327		43		43		12,370			0	250	12/25/2035.	1.D FM
525221 EM 5	LXS 2005-7N A1A - RMBS	..	06/25/2021.	Paydown		75,328	75,328	55,247	59,431		15,898		15,898		75,328			0	206	12/25/2035.	1.D FM
525221 GM 3	LXS 2005-9N 1A1 - RMBS	..	06/25/2021.	Paydown		604,933	604,933	515,895	523,732		81,201		81,201		604,933			0	1,600	02/25/2036.	1.D FM
52523M AD 2	LXS 2006-15 A4 - RMBS	..	06/25/2021.	Paydown		87,235	84,877	46,918	84,226		3,009		3,009		87,235			0	167	10/25/2036.	1.D FM
525241 AL 9	LXS 2007-1 WF1 - RMBS	..	06/01/2021.	Paydown		26,775	27,906	10,832	26,348		427		427		26,775			0	520	01/25/2037.	1.D FM
525248 AC 4	LXS 2007-5H APO - RMBS	..	05/01/2021.	Paydown		838,962	838,248	230,723			838,962		838,962		838,962			0		05/25/2037.	1.D FM
53946M AA 5	LNCR 2018-CRE1 A - CDO	C	04/15/2021.	Paydown		1,548,521	1,548,521	1,376,248	1,441,633		106,887		106,887		1,548,521			0	6,538	05/15/2028.	1.A FE
542514 EV 2	LBMLT 2004-1 M2 - RMBS	..	06/25/2021.	Paydown		88,245	88,245	86,348	87,777		468		468		88,245			0	341	02/25/2034.	1.D FM
54303P AS 4	LONGF 1 BRR - CDO	..	04/15/2021.	Paydown		8,250,000	8,250,000	8,250,000	8,250,681		(681)		(681)		8,250,000			0	87,130	04/15/2029.	1.C FE
543190 AA 0	LTRAN III A1 - RMBS	..	06/15/2021.	Paydown		961,086	961,086	929,947	942,383		18,703		18,703		961,086			0	9,934	01/17/2045.	1.F FE
55274Q AK 1	MASTR 2006-2 110 - CMO/RMBS	..	06/01/2021.	Paydown		183,582	180,459	146,223	183,436		147		147		183,582			0	4,595	06/25/2036.	1.D FM
55281F AA 8	MCFCL 7 A - CDO	..	06/24/2021.	Call @ 100.00		14,000,000	14,000,000	14,000,000	13,999,189		277		277		13,999,466		534	534	174,101	10/22/2029.	1.A FE
55281F AC 4	MCFCL 7 B - CDO	..	06/24/2021.	Call @ 100.00		2,750,000	2,750,000	2,750,000	2,750,022		63		63		2,750,085		(85)	(85)	42,689	10/22/2029.	1.C FE
55281T AB 6	MCA II B - CDO	..	05/17/2021.	Paydown		834,792	834,792	834,792	834,906		(114)		(114)		834,792			0	12,060	08/15/2028.	2.B FE
55282L AA 4	MF1 19FL2 A - CDO	C	06/25/2021.	Paydown		3,467,640	3,467,640	3,421,956	2,509,549		44,128		44,128		3,467,640			0	20,111	11/27/2034.	1.A FE
55283A AA 7	MCA FUND III HOLDING LLC - ABS	..	05/15/2021.	Paydown		299,206	287,523	287,572	299,262		(56)		(56)		299,206			0	5,349	11/15/2035.	1.F FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55446M AA 5	MAACH 1 A - ABS	C	06/15/2021.	Paydown		260,925	260,925	260,916	260,920		4		4		260,925			0	3,261	10/15/2039.	1.F FE
55448Q AQ 9	MACK-CALI REALTY LP		06/07/2021.	Call @ 100.00		6,148,669	6,000,000	5,988,060	5,998,268		564		564		5,998,833		1,167	1,167	322,669	04/18/2022.	3.C FE
55608X AA 5	MACQUARIE BANK LTD	C	04/07/2021.	Maturity @ 100.00		9,000,000	9,000,000	8,982,450	8,999,529		471		471		9,000,000			0	298,125	04/07/2021.	2.A FE
56577D AA 4	MRNON 2018-1 A1 - CDO	C	06/30/2021.	Paydown		23,700,000	23,700,000	22,966,651	23,125,499		574,501		574,501		23,700,000			0	279,893	04/15/2030.	1.A FE
56577D AC 0	MRNON 2018-1 B - CDO	C	06/29/2021.	Paydown		6,750,000	6,750,000	6,750,000	6,750,034		(34)		(34)		6,750,000			0	97,600	04/15/2030.	1.C FE
56577D AJ 5	MRNON 2018-1 A2 - CDO	C	06/23/2021.	Paydown		14,500,000	14,500,000	14,494,603	14,499,452		548		548		14,500,000			0	435,815	04/15/2030.	1.A FE
56577H AA 5	MRNON 191 A1A - CDO	C	05/19/2021.	Paydown		5,000,000	5,000,000	4,998,438	4,998,474		1,526		1,526		5,000,000			0	62,410	04/15/2031.	1.A FE
56577H AG 2	MRNON 191 A21 - CDO	C	05/19/2021.	Call @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	138,984	04/15/2031.	1.A FE
56577H AJ 6	MRNON 191 B - CDO	C	05/19/2021.	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	72,728	04/15/2031.	1.C FE
571748 AR 3	MARSH & MCLENNAN COMPANIES INC		04/15/2021.	Call @ 100.00		5,000,000	5,000,000	4,992,550	4,999,526		252		252		4,999,778		222	222	180,000	07/15/2021.	2.A FE
57385L AB 4	MARVELL TECHNOLOGY GROUP LTD		05/04/2021.	EXCHANGE		16,997,084	17,000,000	16,995,920	16,996,969		115		115		16,997,084			0	320,875	06/22/2028.	2.C FE
57430U 30 1	MDIBS 2006-1 A - ABS		05/10/2021.	Paydown		505,271	505,271	280,703	500,600		4,671		4,671		505,271			0	2,254	12/10/2065.	5.A FE
576431 AJ 9	MARM 2007-1 2A1 - CMO/RMBS		06/30/2021.	Paydown		37,129	37,129	10,936	5,050		30,216		30,216		35,266		1,864	1,864	424	11/25/2036.	1.D FM
576433 C5 3	MARM 2005-6 5A2 - CMO/RMBS		06/01/2021.	Paydown		162,292	153,483	128,843	160,215		2,077		2,077		162,292			0	1,491	07/25/2035.	1.D FM
576433 D5 2	MARM 2005-7 3A1 - CMO/RMBS		05/01/2021.	Paydown		1,006	1,006	813	1,002		4		4		1,006			0	11	09/25/2035.	1.D FM
576433 GM 2	MARM 2003-6 6A1 - CMO/RMBS		06/01/2021.	Paydown		182,269	182,270	175,434	181,510		760		760		182,269			0	2,342	12/25/2033.	1.D FM
576433 HM 1	MARM 2003-7 4A1 - CMO/RMBS		06/01/2021.	Paydown		10,834	10,835	10,537	10,335		499		499		10,834			0	98	01/25/2034.	1.D FM
576433 QD 1	MARM 2004-7 5A1 - CMO/RMBS		06/01/2021.	Paydown		379	379	360	352		27		27		379			0	5	07/25/2034.	1.D FM
576433 XA 9	MARM 2005-1 3A1 - CMO/RMBS		06/01/2021.	Paydown		1,925	1,925	1,828	1,796		129		129		1,925			0	27	02/25/2035.	1.D FM
576433 XW 1	MARM 2005-2 3A1 - CMO/RMBS		06/01/2021.	Paydown		56,286	56,286	54,035	53,231		3,055		3,055		56,286			0	696	03/25/2035.	1.D FM
576434 J7 0	MALT 2005-2 4A3 - CMO/RMBS		06/25/2021.	Paydown		299,037	299,037	248,575	283,298		15,740		15,740		299,037			0	706	03/25/2035.	1.D FM
576434 W5 9	MALT 2005-6 3A1 - CMO/RMBS		05/01/2021.	Paydown			4	4	(0)		0		0					0	0	11/25/2021.	1.D FM
57643L LC 8	MABS 2005-AB1 A4 - RMBS		06/01/2021.	Paydown		491,023	491,023	478,037	477,882		13,140		13,140		491,023			0	5,536	11/25/2035.	1.D FM
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS		06/01/2021.	Paydown		2,967	2,970	1,895	2,977		(10)		(10)		2,967			0	71	05/25/2036.	3.B FM
57643M LZ 5	MASTR 2006-1 1A3 - CMO/RMBS		06/01/2021.	Paydown		324	324	207	325		(1)		(1)		324			0	9	05/25/2036.	3.B FM
57645T AA 5	MARM 2007-HF2 A1 - RMBS		06/25/2021.	Paydown		583,093	583,093	511,440	557,004		26,089		26,089		583,093			0	1,636	09/25/2037.	1.D FM
585495 AA 2	MELLO 21MTG1 A1 - CMO/RMBS		06/25/2021.	Paydown		1,140,243	1,140,243	1,154,259			(14,015)		(14,015)		1,140,243			0	4,294	04/25/2051.	1.A FE
59020U V7 7	MLMI 2005-A9 1A1 - CMO/RMBS		06/01/2021.	Paydown		159,334	159,334	150,500	157,312		2,022		2,022		159,334			0	1,262	12/25/2035.	1.D FM
59020U ZE 8	MLMI 2005-A6 1A1 - RMBS		06/25/2021.	Paydown		996,431	996,431	928,861	973,589		22,843		22,843		996,431			0	3,003	08/25/2035.	1.D FM
59023N AW 8	MLMI 2006-AF2 PO - CMO/RMBS		06/01/2021.	Paydown		4,127	4,127	2,476			4,127		4,127		4,127			0		10/25/2036.	1.D FM
59023P AB 9	MLCC 2006-S3 2A1 - CMO/RMBS		06/01/2021.	Paydown		51,743	51,743	46,310	44,935		6,808		6,808		51,743			0	524	10/25/2036.	1.D FM
59319W AA 9	MF1 2020-FL3 A - CDO		06/15/2021.	Paydown		5,128,268	5,128,268	5,128,268	5,128,268		(0)		(0)		5,128,268			0	56,251	07/16/2035.	1.A FE
595481 AA 0	MDST 2005-1 A - ABS		06/01/2021.	Paydown		63,027	63,027	60,506	63,027				0		63,027			0	1,474	01/15/2040.	1.E FE
59549W AA 1	MDST XI A - ABS		06/15/2021.	Paydown		96,950	96,950	96,947	96,950		0		0		96,950			0	1,925	07/15/2038.	2.A FE
59560W AA 5	MDST 2010 - 1 A - ABS		06/01/2021.	Paydown		266,623	266,623	266,039	265,285		1,337		1,337		266,623			0	3,888	12/15/2045.	1.D FM
60688H AA 3	MMCFND XVIII A1 - CDO		06/28/2021.	Paydown		29,541	29,541	22,728	28,589		952		952		29,541			0	76	12/26/2039.	1.F FE
61033R AA 1	MCMML 171 A - CDO		05/13/2021.	Paydown		18,500,000	18,500,000	18,500,000	18,498,840		1,160		1,160		18,500,000			0	189,379	04/23/2029.	1.A FE
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		04/01/2021.	Adjustment									0					0	216,213	10/30/2023.	1.D PL
61748H AW 1	MSM 2004-5AR 4A - CMO/RMBS		06/01/2021.	Paydown		21,044	21,045	21,281	21,043		2		2		21,044			0	275	07/25/2034.	1.D FM
61748H FK 2	MSM 2004-10AR B1 - CMO/RMBS		06/01/2021.	Paydown		45,604	45,604	43,231	43,231		2,373		2,373		45,604			0	511	11/25/2034.	1.D FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61748H UF 6	MSM 2006-1AR 1A1 - RMBS		06/25/2021.	Paydown		23,070	23,073	14,742	22,741		330		330		23,070			0	33	02/25/2036.	1.D FM
61749L AP 6	MSM 2006-8AR 5A4 - CMO/RMBS		06/01/2021.	Paydown		81,874	81,874	59,921	62,397		19,476		19,476		81,874			0	627	06/25/2036.	1.D FM
61749L BM 2	MSM 2006-8AR 6A2 - CMO/RMBS		06/01/2021.	Paydown		2,412	2,412	82	1,191		1,221		1,221		2,412			0	22	06/25/2036.	1.D FM
61751D AE 4	MSM 2006-17XS A3A - RMBS		06/01/2021.	Paydown		167,976	167,976	113,803	167,132		844		844		167,976			0	1,112	10/25/2046.	1.D FM
61751M AU 8	MSM 2007-10XS A18 - RMBS		06/01/2021.	Paydown		845,204	845,204	769,928	743,796		101,408		101,408		845,204			0	7,505	02/25/2037.	1.D FM
61751Q AB 1	MSHEL 2007-1 A2 - RMBS		06/25/2021.	Paydown		111,186	111,186	63,723	108,861		2,325		2,325		111,186			0	105	12/25/2036.	1.D FM
617526 AD 0	MSAC 2007-HE1 A2B - RMBS		06/25/2021.	Paydown		153,549	153,549	95,968	150,957		2,593		2,593		153,549			0	137	11/25/2036.	1.D FM
61758M AA 5	MSRR 2009-R2 A1 - CMO/RMBS		06/01/2021.	Paydown		741,835	741,835	770,392	725,913		15,922		15,922		741,835			0	17,828	04/26/2036.	1.D FM
61758V AQ 0	MSRR 2010-R2 3B2 - CMO/RMBS		06/01/2021.	Paydown		145,116	145,116	55,286	142,313		2,803		2,803		145,116			0	4,573	10/26/2037.	1.D FM
61759X AC 6	MORGAN STANLEY RE-REMIC TRUST 2010-R8 -		06/01/2021.	Paydown		165,737	76,577	37,207	165,554		183		183		165,737			0	1,550	01/01/2037.	1.D FM
61915R AK 2	MHL 2005-3 A1 - RMBS		06/25/2021.	Paydown		2,546	2,546	1,464	1,905		642		642		2,546			0	7	08/27/2035.	1.D FM
61915R AU 0	MHL 2005-5 A1 - RMBS		06/25/2021.	Paydown		114,789	114,789	74,039	89,388		25,401		25,401		114,789			0	282	12/25/2035.	1.D FM
62942K AA 4	NRPMT 2013-1 A1 - CMO/RMBS		06/01/2021.	Paydown		2,021,061	2,021,061	1,932,424	1,945,079		75,982		75,982		2,021,061			0	26,840	07/25/2043.	1.D FM
62946A AA 2	NPRL 161 A1 - ABS		06/20/2021.	Paydown		338,149	338,149	338,149	338,158		(9)		(9)		338,149			0	5,759	04/30/2046.	1.F FE
62946A AC 8	NPRL 2017-1 A1 - ABS		06/20/2021.	Paydown		358,164	358,164	358,160	358,166		(2)		(2)		358,164			0	4,785	10/21/2047.	1.F FE
62947A AB 9	NPRL 2019-2 A2 - ABS		06/19/2021.	Paydown		299,808	299,808	299,795	299,798		9		9		299,808			0	3,863	11/19/2049.	1.F FE
62955M AA 4	NZES 2020-FHT1 A - ABS		05/25/2021.	Paydown		189,753	189,753	189,748	189,748		5		5		189,753			0	2,992	11/25/2025.	2.C PL
62955M AA 4	NZES 20FHT1 A - CMO/RMBS		06/25/2021.	Paydown		91,561	91,561	91,559	91,558		2		2		91,561			0	1,928	11/25/2025.	2.C PL
63546L AA 0	SOUTH STATE CORP		06/01/2021.	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	120,000	06/01/2026.	2.B FE
63862X AA 0	NHLT 2020-1 A - RMBS		06/25/2021.	Paydown		476,061	476,061	476,061	476,061		0		0		476,061			0	2,436	09/25/2030.	1.A FE
63939E AB 9	NAVSL 2015-A A2A - ABS		06/15/2021.	Paydown		150,787	150,787	150,731	150,772		15		15		150,787			0	1,643	12/15/2028.	1.A FE
643529 AC 4	NCAMT 2006-ALT2 AF3 - RMBS		06/01/2021.	Paydown		90,209	90,209	59,989	89,998		211		211		90,209			0	665	10/25/2036.	1.D FM
643529 AD 2	NCAMT 2006-ALT2 AF4 - RMBS		06/01/2021.	Paydown		41,157	41,157	27,369	41,068		89		89		41,157			0	303	10/25/2036.	1.D FM
64352V MP 3	NCHET 2005-A A5W - RMBS		06/01/2021.	Paydown		3,412	3,412	3,216	3,235		177		177		3,412			0	58	08/25/2035.	1.D FM
64829T AA 9	NZES 18FNT1 A - CMO/RMBS		06/25/2021.	Paydown		1,348,975	1,348,975	1,348,697	1,348,842		133		133		1,348,975			0	20,282	05/25/2023.	2.C FE
64829T AB 7	NZES 18FNT1 B - CMO/RMBS		06/25/2021.	Paydown		1,686,219	1,686,219	1,686,082	1,686,168		51		51		1,686,219			0	27,460	05/25/2023.	2.C FE
64829T AH 4	NZES 18FNT2 A - ABS		06/25/2021.	Paydown		1,544,054	1,544,054	1,543,626	1,543,504		550		550		1,544,054			0	24,380	07/25/2054.	2.C FE
64829T AJ 0	NZES 18FNT2 B - ABS		06/25/2021.	Paydown		2,219,578	2,219,578	2,219,272	2,219,074		504		504		2,219,578			0	37,820	07/25/2054.	2.C FE
64830Y AC 1	NZES 21FNT1 A - CMO/RMBS		06/25/2021.	Paydown		633,058	633,058	633,051			7		7		633,058			0	2,514	03/25/2026.	2.C FE
651290 AP 3	OVINTIV EXPLORATION INC		06/18/2021.	Call @ 103.20		2,425,184	2,350,000	2,097,125	2,296,911		22,244		22,244		2,319,155		106,029	106,029	119,360	01/30/2022.	3.A FE
65130P AW 0	NEWFL 2016-1 A2R - CDO	C	04/20/2021.	Paydown		2,023,841	2,023,841	2,023,841	2,023,719		122		122		2,023,841			0	39,141	04/20/2028.	1.A FE
65251X AN 6	NSBKY 1 AR - CDO		04/26/2021.	Paydown		1,181,612	1,181,612	1,181,612	1,181,612				0		1,181,612			0	10,850	10/25/2028.	1.A FE
65252D AC 3	NWSTR 1R BR - CDO		04/20/2021.	Paydown		1,055,988	1,055,988	1,055,988	1,055,684		303		303		1,055,988			0	9,989	01/20/2027.	1.A FE
65444# AA 1	9 CAMPUS CIRCLE WESTLAKE LLC		06/11/2021.	Paydown		138,974	138,974	138,974	138,974		(0)		(0)		138,974			0	2,019	07/01/2024.	1.G
65535V KX 5	NAA 2005-WF1 2A5 - RMBS		06/01/2021.	Paydown		3,054	3,054	3,104	3,080		(26)		(26)		3,054			0	94	03/25/2035.	1.D FM
65535V MJ 4	NAA 2005-AR3 1A1 - RMBS		06/25/2021.	Paydown		48,875	48,875	40,627	48,413		462		462		48,875			0	119	07/25/2035.	1.D FM
65535V NL 8	NAA 2005-AR4 5A3 - RMBS		06/25/2021.	Paydown		108,288	108,288	74,583	105,803		2,485		2,485		108,288			0		08/25/2035.	1.D FM
65539C AK 2	NMRR 2011-4R 110 - CMO/RMBS		06/01/2021.	Paydown		179,294	168,803	146,719	178,045		1,250		1,250		179,294			0	2,207	12/29/2036.	1.D FM
65540E BR 9	NMRR 141R 3A8 - CMO/RMBS		06/25/2021.	Paydown		880,856	880,856	735,515	846,018		34,837		34,837		880,856			0	987	07/26/2036.	5.B GI
65557F AA 4	NORDEA BANK ABP	C	05/13/2021.	Maturity @ 100.00		10,000,000	10,000,000	9,950,800	9,995,615		4,385		4,385		10,000,000			0	243,750	05/13/2021.	1.G FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
655664 AU 4	NORDSTROM INC		04/26/2021.	Call @ 100.00		1,694,504	1,500,000	1,500,000	1,500,000				0		1,500,000			0	252,473	05/15/2025.	2.C FE
667294 AW 2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T		06/10/2021.	Paydown		2,065,760	2,065,756	2,120,711	2,076,105		(10,345)		(10,345)		2,065,760			0	142,233	10/01/2023.	3.B FE
66860G AC 8	WOODS XV B2 - CDO		06/21/2021.	Paydown		5,000,000	5,000,000	4,999,153	4,999,330		670		670		5,000,000			0	92,000	06/20/2029.	1.C FE
67087T DE 8	OAK 2002-A A3 - ABS		06/01/2021.	Paydown		34,023	34,023		32,210		1,813		1,813		34,023			0	827	05/15/2024.	5.A FE
67091R AP 4	OCP 2015-8 2BR - CDO	D	01/19/2021.	Various							679		679		679		(679)	(679)		04/19/2027.	1.B FE
67103H AB 3	O'REILLY AUTOMOTIVE INC		06/15/2021.	Call @ 100.00		9,000,000	9,000,000	8,984,340	8,998,806		766		766		8,999,572		428	428	312,188	09/15/2021.	2.A FE
67113A AP 5	OBX 2019-EXP3 1A8 - CMO/RMBS		06/01/2021.	Paydown		165,923	165,923	166,182	166,177		(254)		(254)		165,923			0	2,480	09/25/2059.	1.D FM
67113X AB 6	OBX 21J1 A2 - CMO/RMBS		06/01/2021.	Paydown		626,195	626,195	622,379			3,816		3,816		626,195			0	1,647	05/25/2051.	1.A FE
67114* AA 0	ORCC FINANCING IV LLC		05/07/2021.	Direct		7,333,333	7,333,333	7,333,333	3,544,444				0		7,333,333			0	40,614	08/02/2029.	1.D PL
67114* AA 0	ORCC FINANCING IV LLC		06/17/2021.	CALL		10,800,000	10,800,000	10,800,000	2,900,000				0		10,800,000			0	49,230	08/02/2029.	1.D PL
67181D AA 9	OAKIG 2020-1 A1 - CMBS/RMBS		06/20/2021.	Paydown		28,338	28,338	28,337	28,337		1		1		28,338			0	218	11/21/2050.	1.A FE
67181D AB 7	OAKIG 2020-1 A2 - CMBS/RMBS		06/20/2021.	Paydown		28,338	28,338	28,327	28,327		12		12		28,338			0	261	11/21/2050.	1.A FE
67190A AA 4	OAKIG 2021-1 A1 - RMBS		06/20/2021.	Paydown		39,201	39,201	39,195			6		6		39,201			0	182	01/20/2051.	1.A FE
67190A AB 2	OAKIG 2021-1 A2 - RMBS		06/20/2021.	Paydown		35,934	35,934	35,929			5		5		35,934			0	218	01/20/2051.	1.A FE
67401L AG 2	OAKTA I C2 - CDO		06/24/2021.	Paydown		6,400,000	6,400,000	6,398,975	6,396,673		3,327		3,327		6,400,000			0	205,697	10/20/2027.	1.F FE
67401U AC 1	OAKCL 192 A1B - CDO	C	04/15/2021.	Paydown		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	249,600	04/15/2031.	1.A FE
674135 EM 6	OAK 1999-A M2 - ABS		05/01/2021.	Paydown			2,414	1,220	271		(271)		(271)					0	97	04/15/2029.	6. FE
67448Q AC 5	OBX 19EXP1 1A3 - CMO/RMBS		06/01/2021.	Paydown		1,397,568	1,397,568	1,390,580	1,390,672		6,896		6,896		1,397,568			0	21,292	01/25/2059.	1.D FM
677071 AA 0	OHANA MILITARY CMNTYS LLC		04/01/2021.	Paydown		200,000	200,000	199,010	201,671		(1,671)		(1,671)		200,000			0	5,471	10/01/2021.	1.D FE
677071 AF 9	OHANA MILITARY COMMUNITIES LLC		04/01/2021.	Paydown		106,675	106,677	107,965	107,196		(521)		(521)		106,675			0	3,027	10/01/2026.	1.D FE
677071 AM 4	OHANA MILITARY COMMUNITIES LLC		04/01/2021.	Paydown		71,305	71,305	73,402	72,194		(890)		(890)		71,305			0	1,947	10/01/2026.	1.D FE
67707C AG 3	OAKC X-R A2B - CDO	C	04/20/2021.	Various		9,000,000	9,000,000	9,000,000	8,999,991		9		9		9,000,000			0	201,375	12/12/2030.	1.A FE
68268H AA 4	OMFIT 2016-3 A - ABS		06/18/2021.	Paydown		3,392,305	3,392,305	3,486,615	3,413,393		(21,089)		(21,089)		3,392,305			0	61,154	06/18/2031.	1.C FE
68268L AA 5	OMFIT 2015-3 A - ABS		06/18/2021.	Paydown		2,687,264	2,687,264	2,643,735	2,681,190		6,074		6,074		2,687,264			0	39,916	11/18/2028.	1.A FE
693456 AA 3	PMTLT 2013-J1 A1 - CMO/RMBS		06/01/2021.	Paydown		1,000,399	1,000,399	974,764	975,606		24,793		24,793		1,000,399			0	14,015	09/25/2043.	1.D FM
69346T AA 2	PFP 2019-5 A - CDO		06/16/2021.	Paydown		423,095	423,095	418,864	418,887		4,208		4,208		423,095			0	2,016	04/14/2036.	1.A FE
69346W AA 5	PFP 2019-6 A - CMBS	C	06/16/2021.	Paydown		338,839	338,839	335,238	335,305		3,534		3,534		338,839			0	1,534	04/16/2037.	1.A FE
69362B AY 8	PSEG POWER LLC		06/15/2021.	Call @ 100.00		4,000,000	4,000,000	3,986,440	3,998,909		700		700		3,999,609		391	391	124,500	09/15/2021.	2.A FE
693684 AA 0	PSMC 201 A1 - CMO/RMBS		06/01/2021.	Paydown		2,040,713	2,040,713	2,086,310	2,054,029		(13,316)		(13,316)		2,040,713			0	26,610	01/25/2050.	1.D FM
69374X AA 8	PSMC 2019-2 A1 - CMO/RMBS		06/01/2021.	Paydown		2,594,729	2,594,729	2,646,623	2,626,572		(31,843)		(31,843)		2,594,729			0	35,985	10/25/2049.	1.D FM
69375B AA 5	PSMC 2019-3 A1 - CMO/RMBS		06/01/2021.	Paydown		3,511,146	3,511,146	3,562,167	3,531,011		(19,865)		(19,865)		3,511,146			0	47,281	11/26/2049.	1.D FM
69412V AA 6	COLUMBIA BANKING SYSTEM INC		06/30/2021.	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,006		(6)		(6)		5,000,000			0	146,875	06/30/2026.	3.A
69546T AA 0	PAID 2020-3 A - ABS		06/15/2021.	Paydown		1,544,177	1,544,177	1,544,163	1,544,167		10		10		1,544,177			0	13,585	05/17/2027.	1.G FE
70215# AA 8	PARTSTAT (VARIAN 2020 I) SUPPLY AGREEME		06/15/2021.	Paydown		136,449	136,449	136,449	136,449				0		136,449			0	2,217	03/15/2030.	1.E
70337U 10 0	PATRONS' LEGACY 2003-IV - ABS		04/23/2021.	Call @ 100.00		1,604,173	1,604,173	1,604,173	1,604,173				0		1,604,173			0	26,582	12/23/2063.	3.C FE
70338A 10 3	PATRONS LEGACY 2003-III		04/19/2021.	Paydown		348,033	348,033	348,033	348,033				0		348,033			0	6,550	12/17/2053.	1.F FE
70338C 10 9	PATRONS LEGACY 2004-I A LILACS - ABS		05/04/2021.	Paydown		416,667	416,667	416,667	416,667		(0)		(0)		416,667			0	10,040	05/04/2054.	2.A FE
704699 AA 5	PEAPACK-GLADSTONE FINANCIAL CORP		06/30/2021.	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,024		(24)		(24)		5,000,000			0	150,000	06/30/2026.	2.C FE
72303# AA 7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER		06/30/2021.	CALL		5,030	5,030	5,030	5,030				0		5,030			0	149	12/31/2031.	1.E PL
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	06/15/2021.	Paydown		139,205	139,206	139,205	139,202		4		4		139,205			0	2,346	06/15/2044.	2.B FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
72703P AA 1	PLNT 2018-1 A21 - ABS	..	06/05/2021.	Paydown		16,000	16,000	16,000	16,001		(1)		(1)		16,000			0	341	09/08/2048.	2.C FE
72703P AC 7	PLNT 191 A2 - ABS	..	06/05/2021.	Paydown		17,500	17,500	17,500	17,500				0		17,500			0	338	12/05/2049.	2.C FE
740367 ES 2	PREFERRED BANK	..	06/18/2021.	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,075		(75)		(75)		10,000,000			0	303,993	06/15/2026.	2.A FE
74040T AC 7	PRETSL 4 MNT - CDO	..	06/23/2021.	Paydown		2,943	2,943	2,809	2,936		6		6		2,943			0	37	12/23/2031.	3.A FE
74040Y AB 8	PRETSL 10 A2 - CDO	..	04/05/2021.	Paydown		58,518	58,518	57,841	58,448		70		70		58,518			0	328	07/03/2033.	1.C FE
74041C AA 7	PRETSL XV A1 - CDO	..	06/28/2021.	Paydown		163,412	163,412	125,371	159,233		4,179		4,179		163,412			0	590	09/26/2034.	1.C FE
74041E AA 3	PRETSL XVII A1 - CDO	..	06/23/2021.	Paydown		252,128	252,128	209,137	249,670		2,457		2,457		252,128			0	892	03/23/2035.	1.C FE
74041N AA 3	PRETSL XII A1 - CDO	C	06/24/2021.	Paydown		6,107,420	4,504,401	4,281,952	6,081,634		25,786		25,786		6,107,420			0	24,370	12/24/2033.	1.C FE
74041N AL 9	PRETSL XII A1 - CDO	C	06/24/2021.	Paydown		67,489	67,353	56,290	65,797		1,692		1,692		67,489			0	349	12/24/2033.	1.A FE
74042D AA 4	PRETSL XX A1 - CDO	..	06/22/2021.	Paydown		992,511	992,511	913,731	988,825		3,686		3,686		992,511			0	3,011	03/22/2038.	1.F FE
74042F AA 9	PRETSL 25 A1 - CDO	C	06/22/2021.	Paydown		56,488	56,488	45,320	55,095		1,393		1,393		56,488			0	140	06/22/2037.	1.F FE
74042H AA 5	PRETSL XIX A1 - CDO	..	06/22/2021.	Paydown		4,712,069	4,712,069	3,634,747	4,496,448		215,620		215,620		4,712,069			0	13,101	12/22/2035.	1.C FE
74042H AB 3	PRETSL XIX A2 - CDO	..	06/22/2021.	Paydown		13,274	13,274	11,292	13,216		58		58		13,274			0	75	12/22/2035.	1.E PL
74042J AA 1	PRETSL XXI A1 - CDO	C	06/22/2021.	Paydown		6,073,204	6,073,204	5,129,857	5,889,138		184,066		184,066		6,073,204			0	16,887	03/22/2038.	1.F FE
74042M AA 4	PRETSL 22 A1 - CDO	C	06/22/2021.	Paydown		2,599,266	2,599,266	2,258,824	2,451,128		148,138		148,138		2,599,266			0	7,096	09/22/2036.	1.C FE
74042T AA 9	PRETSL XXVII A1 - CDO	..	06/22/2021.	Paydown		11,919	11,919	8,343	11,742		177		177		11,919			0	30	12/22/2037.	1.F FE
74042W AA 2	PRETSL XVIII A1 - CDO	C	06/23/2021.	Paydown		107	107	102	107		1		1		107			0	1	09/23/2035.	1.C FE
74043A AC 5	PRETSL XXIII AFP - CDO	..	06/22/2021.	Paydown		40,679	40,679	46,778	39,673		1,005		1,005		40,679			0	81	12/22/2036.	2.B FE
74043A AD 3	PRETSL XXIII A1 - CDO	..	06/22/2021.	Paydown		546,797	546,797	507,496	544,858		1,939		1,939		546,797			0	1,410	12/22/2036.	1.F FE
74043C AA 5	PRETSL 24 A1 - CDO	C	06/22/2021.	Paydown		2,960,767	2,960,767	2,261,596	2,853,927		106,840		106,840		2,960,767			0	7,484	03/22/2037.	1.F FE
74338* AA 6	PROJECT AXIS GARNER NC SENIOR NOTE LEASE	..	06/15/2021.	Paydown		93,478	93,478	93,478	93,479		(1)		(1)		93,478			0	1,572	11/15/2039.	1.C
74351@ AA 6	PROJECT ARROW OAK CREEK WI SUBORDINATED	..	06/11/2021.	Paydown		98,459	98,441	98,441	98,441		19		19		98,459			0	1,669	07/10/2040.	1.C
743874 AC 3	PFMT 2020-1 A2 - CMO/RMBS	..	06/01/2021.	Paydown		465,128	465,128	471,741	471,496		(6,369)		(6,369)		465,128			0	5,544	02/25/2050.	1.D FM
74387L AC 5	PFMT 2019-1 A2 - CMO/RMBS	..	06/01/2021.	Paydown		1,332,507	1,149,631	1,165,617	1,164,887		167,621		167,621		1,332,507			0	18,576	12/27/2049.	1.D FM
74387Y AD 5	PFMT 2021-1 A2A - CMO/RMBS	..	06/01/2021.	Paydown		706,839	706,839	699,661			7,177		7,177		706,839			0	2,357	04/25/2051.	1.A FE
74922M AA 9	RALI 2006-QA6 A1 - RMBS	..	06/25/2021.	Paydown		159,648	158,237	138,349	156,360		3,289		3,289		159,648			0	330	07/25/2036.	1.D FM
74922Q AA 0	RALI 2006-QA8 A1 - RMBS	..	06/25/2021.	Paydown		26,933	25,743	19,706	26,296		637		637		26,933			0	58	09/25/2036.	1.D FM
74923G AC 7	RALI 2007-QA1 A3 - RMBS	..	06/25/2021.	Paydown		109,690	107,045	84,122	107,811		1,879		1,879		109,690			0	124	01/25/2037.	1.D FM
74927B AK 6	RBSSP 2009-8 7A1 - CMO/RMBS	..	05/01/2021.	Paydown		21,805	21,805	23,523	26,531		(4,726)		(4,726)		21,805			0	2,707	09/26/2037.	1.D FM
74927B AK 6	RBSSP 2009-8 7A1 - CMO/RMBS	..	06/01/2021.	Paydown		23,738	23,738	25,608	28,883		(5,144)		(5,144)		23,738			0	3,774	09/26/2037.	5.B FM
74927T AC 5	RBSSP 2010-9 3A2 - CMO/RMBS	..	06/26/2021.	Paydown		209,066	209,066	196,260	208,100		965		965		209,066			0	3,903	10/26/2034.	1.D FM
74928D AV 7	RBSSP 2009-1A 7A2 - CMO/RMBS	..	06/01/2021.	Paydown		114,362	104,034	47,070	108,489		5,874		5,874		114,362			0	1,456	06/01/2037.	1.D FM
74928F AY 6	RBSSP 2009-3 6A3 - CMO/RMBS	..	06/01/2021.	Paydown		523,680	531,357	324,814	513,756		9,923		9,923		523,680			0	14,285	03/25/2036.	1.D FM
74928R AB 0	RBSSP 2009-10 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		41,936	41,936	25,778	41,959		(23)		(23)		41,936			0	1,008	08/26/2035.	1.D FM
74928U AM 9	RBSSP 2009-12 5A2 - CMO/RMBS	..	06/01/2021.	Paydown		57,678	71,387	50,556	56,678		1,000		1,000		57,678			0	797	08/26/2036.	1.D FM
74928U AX 5	RBSSP 2009-12 8A2 - CMO/RMBS	..	06/01/2021.	Paydown		85,156	84,991	36,151	83,592		1,564		1,564		85,156			0	1,348	06/26/2036.	1.D FM
74928U BV 8	RBSSP 2009-12 162 - CMO/RMBS	..	06/25/2021.	Paydown		1,755,001	1,755,001	1,430,326	1,724,334		30,667		30,667		1,755,001			0	17,506	10/26/2035.	1.D FM
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS	..	05/25/2021.	Paydown		153,043	153,505	146,614	151,934		1,109		1,109		153,043			0	1,626	02/26/2051.	2.B FM
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS	..	06/25/2021.	Paydown		233,551	267,722	163,583	225,420		8,131		8,131		233,551			0	3,218	02/26/2051.	1.D FM
74928X BB 6	RBSSP 2009-6 3A2 - CMO/RMBS	..	06/25/2021.	Paydown		75,642	108,638	103,761	74,648		993		993		75,642			0	1,525	02/26/2051.	3.B FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74929F AK 5	RBSSP 2010-3 4A2 - CMO/RMBS		06/01/2021.	Paydown		184,610	184,610	181,552	179,932		4,678		4,678		184,610			0	2,278	12/26/2035.	1.D FM
74930X BB 2	RBSSP RESECURITIZATION TRUST 2012-1 - MB		05/01/2021.	Paydown		119,797	119,797	114,406	121,260		(1,463)		(1,463)		119,797			0	22,717	01/01/2029.	1.D FM
74930X BB 2	RBSSP RESECURITIZATION TRUST 2012-1 - MB		06/01/2021.	Paydown		179,100	179,100	171,041	181,287		(2,187)		(2,187)		179,100			0	42,833	01/01/2029.	2.B FM
749357 AA 7	RCKT 191 A1 - CMO/RMBS		06/01/2021.	Paydown		3,441,762	3,441,761	3,495,001	3,456,259		(14,497)		(14,497)		3,441,762			0	48,095	09/27/2049.	1.D FM
749389 AA 0	RCKT 201 A1 - CMO/RMBS		06/25/2021.	Paydown		2,988,214	2,988,214	2,853,745	2,960,843		27,371		27,371		2,988,214			0	35,871	02/25/2050.	1.D FM
74951P DQ 8	RESIF 2005-A B3 - CMO/RMBS		05/10/2021.	Paydown			353,382	9,901					0					0	904	03/10/2037.	1.D FM
749574 AC 3	RFMSI 2006-SA2 2A1 - CMO/RMBS		06/01/2021.	Paydown		19,702	21,893	11,373	19,323		379		379		19,702			0	422	08/25/2036.	1.D FM
74958T AB 9	RFMSI 2007-SA3 2A1 - CMO/RMBS		06/01/2021.	Paydown		68,158	83,387	73,513	67,709		449		449		68,158			0	1,576	07/27/2037.	1.D FM
74958W AC 0	RFMSI 2007-SA1 2A2 - CMO/RMBS		06/01/2021.	Paydown		15,687	18,297	8,421	15,239		447		447		15,687			0	292	02/25/2037.	1.D FM
74958X AF 1	RFMSI 2007-SA2 4A - CMO/RMBS		06/01/2021.	Paydown		169,224	161,337	147,069	145,142		24,082		24,082		169,224			0	2,292	04/25/2037.	1.D FM
74968R AA 3	RPIT 191 A - CMO/RMBS		06/25/2021.	Paydown		6,811,124	6,811,124	6,758,400	6,766,787		44,337		44,337		6,811,124			0	78,893	10/25/2063.	1.A FE
74969B AA 7	RBIT 202 A - ABS		06/25/2021.	Paydown		3,265,095	3,265,095	3,264,156	3,264,026		1,069		1,069		3,265,095			0	22,605	06/25/2030.	1.A FE
74969M AA 3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2		06/25/2021.	Paydown		1,476,729	1,476,729	1,476,729	1,476,729		0		0		1,476,729			0	19,166	04/26/2060.	1.A FE
75086# AA 3	RAINIER GSA PORTFOLIO I, LLC		06/15/2021.	Paydown		59,110	59,110	59,110	59,110		(0)		(0)		59,110			0	1,188	06/15/2036.	1.F
75114R AD 7	RALI 2006-QA3 A1 - RMBS		05/25/2021.	Paydown		379,774	379,441	317,944	359,807		19,968		19,968		379,774			0	747	04/25/2036.	5.B FM
75114R AD 7	RALI 2006-QA3 A1 - RMBS		06/25/2021.	Paydown		261,538	240,895	201,852	244,291		17,247		17,247		261,538			0	617	04/25/2036.	5.B FM
75115B AC 3	RALI 2006-QA5 2A1 - CMO/RMBS		06/01/2021.	Paydown		174,599	194,115	154,526	173,372		1,227		1,227		174,599			0	4,565	07/25/2036.	1.D FM
75115L AA 5	RALI 2007-QH7 1A1 - RMBS		06/25/2021.	Paydown		166,519	166,519	153,197	151,982		14,536		14,536		166,519			0	238	08/25/2037.	1.D FM
75156V AD 7	RAMP 2006-RS3 A4 - RMBS		06/25/2021.	Paydown		194,923	194,882	153,317	191,945		2,978		2,978		194,923			0	600	05/25/2036.	1.D FM
754730 AD 1	RAYMOND JAMES FINANCIAL INC		04/02/2021.	Tender Offer		9,695,100	8,500,000	8,471,625	8,490,956		635		635		8,491,591		8,409	8,409	1,435,491	04/01/2024.	2.A FE
75575J AA 3	RCMT 2020-FL4 A - CMBS		06/25/2021.	Paydown		223	223	223	223				0		223			0	2	02/26/2035.	1.A FE
759351 AJ 8	REINSURANCE GROUP OF AMERICA INC		06/01/2021.	Maturity @ 100.00		7,000,000	7,000,000	6,961,290	6,998,044		1,956		1,956		7,000,000			0	175,000	06/01/2021.	2.A FE
759676 AF 6	RAMC 2006-2 AF3 - RMBS		06/01/2021.	Paydown		4,176	4,176	1,425	4,228		(52)		(52)		4,176			0	120	08/25/2036.	2.B FM
75971F AY 9	RAMC 2007-3 AF6 - RMBS		06/01/2021.	Paydown		53,273	53,273	38,356	52,847		426		426		53,273			0	657	09/25/2037.	1.D FM
759950 DM 7	RAMC 2004-3 AF5 - RMBS		06/01/2021.	Paydown		160,623	160,623	141,750	151,801		8,822		8,822		160,623			0	2,658	11/25/2034.	1.D FM
759950 EM 6	RAMC 2004-4 AF5 - RMBS		06/01/2021.	Paydown		284,257	284,257	256,631	283,463		794		794		284,257			0	4,405	02/25/2035.	1.D FM
760985 S6 9	RFSC 04RP1 M3 - RMBS		06/25/2021.	Paydown		51,515	51,515	45,707	51,337		178		178		51,515			0	790	11/25/2042.	1.D FM
76110H H8 5	RALI 2004-QA6 NB4 - CMO/RMBS		06/01/2021.	Paydown		5,711	6,150	5,347	5,650		60		60		5,711			0	79	12/26/2034.	1.D FM
76110H T9 0	RALI 2005-QA2 NB2 - CMO/RMBS		06/01/2021.	Paydown		5,412	37,450	15,252	4,741		671		671		5,412			0	462	02/25/2035.	1.D FM
76110V RX 8	RFMS2 2005-HS1 1A4 - RMBS		06/01/2021.	Paydown		11,099	11,099	253	11,123		(24)		(24)		11,099			0	284	09/25/2035.	1.D FM
761118 BU 1	RALI 2005-QA8 NB2 - CMO/RMBS		06/01/2021.	Paydown		199,428	199,428	158,627	197,147		2,281		2,281		199,428			0	2,968	07/25/2035.	1.D FM
761118 FL 7	RALI 2005-QA9 CB3 - CMO/RMBS		06/01/2021.	Paydown		115,375	119,622	111,129	115,470		(95)		(95)		115,375			0	1,777	08/25/2035.	1.D FM
761118 FM 5	RALI 2005-QA9 N41 - CMO/RMBS		06/01/2021.	Paydown		215,528	193,458	163,515	214,259		1,269		1,269		215,528			0	2,774	08/25/2035.	1.D FM
761118 KH 0	RALI 2005-QS15 2A - CMO/RMBS		06/01/2021.	Paydown		26,827	27,343	9,761	26,649		178		178		26,827			0	679	10/25/2035.	1.D FM
761118 UQ 9	RALI 2006-QS2 1A9 - CMO/RMBS		06/01/2021.	Paydown		4,893	5,678	1,858	4,811		82		82		4,893			0	136	02/25/2036.	1.D FM
76111X TF 0	RFMSI 2005-SA1 3A - CMO/RMBS		06/01/2021.	Paydown		103,648	103,648	101,489	102,481		1,167		1,167		103,648			0	1,048	03/25/2035.	1.D FM
76112B NM 8	GMACM 2005-AA1 1A1 - CMO/RMBS		06/01/2021.	Paydown		253,192	277,979	252,768	250,483		2,709		2,709		253,192			0	3,993	05/18/2035.	1.D FM
76971E AA 2	RBIT 20HB1 A1 - ABS		06/25/2021.	Paydown		1,334	1,334	1,334	1,334		0		0		1,334			0	9	10/25/2050.	1.A FE
78386N BC 2	SACO 1993-3 1B1 - RMBS		06/01/2021.	Paydown		40,809	40,809	39,731	40,434		375		375		40,809			0	862	04/25/2039.	1.D FM
78397A AB 0	SCFET 2019-1 A2 - ABS		06/20/2021.	Paydown		659,374	659,374	659,312	659,267		107		107		659,374			0	8,124	10/21/2024.	1.A FE

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
784054 AB 4	SCFET 201 A2 - ABS		06/21/2021.	Paydown		1,936,575	1,936,575	1,936,483	1,936,511		64		64		1,936,575			0	5,582	10/20/2025.	1.A FE
78443C BN 3	SLMA 2004-B A3 - ABS		06/15/2021.	Paydown		746,418	746,418	593,402	694,885		51,532		51,532		746,418			0	1,995	03/15/2024.	1.A FE
78448Q AB 4	SMB 2015-B A2A - ABS		06/15/2021.	Paydown		233,011	233,011	231,937	232,738		273		273		233,011			0	2,902	07/15/2027.	1.A FE
78454* AA 5	SMIF 2018 FINANCE LLC		04/19/2021.	Direct		40,301	40,301	40,301	40,301				0		40,301			0	1,049	07/16/2040.	2.A PL
78471D AA 5	SCLP 161 A - ABS		06/25/2021.	Paydown		401,375	401,375	401,331	401,359		16		16		401,375			0	5,413	08/25/2025.	1.A FE
78473T AJ 9	STARM 2007-2 4A1 - CMO/RMBS		06/01/2021.	Paydown		6,003	6,003	5,195	6,010		(7)		(7)		6,003			0	74	04/25/2037.	1.D FM
78488L AA 8	SWC 1 A - CDO		05/15/2021.	Paydown		172,820	172,820	171,603	172,213		606		606		172,820			0	4,104	08/15/2033.	2.B FE
80306A AA 8	SAPA 2018-1 A - ABS	C	06/15/2021.	Paydown		224,403	224,403	225,912	225,558		(1,155)		(1,155)		224,403			0	4,072	12/15/2040.	2.B FE
80382S AR 9	SAILN 2003-5 A - ABS	C	06/27/2021.	Paydown		1,346	1,346	1	8		1,338		1,338		1,346			0	40	06/27/2033.	1.D FM
805564 EM 9	SAST 1999-3 BFA - RMBS		05/01/2021.	Paydown			3,665	619	2,694		(2,694)		(2,694)					0	77	12/25/2032.	1.D FM
805564 KR 1	SAST 2002-1 AF6 - RMBS		06/29/2021.	Paydown		507	507	508	499		8		8		507			0	113	10/25/2030.	1.D FM
813084 A* 1	SEBRING SOFTWARE, INC		05/07/2021.	WRITE OFF		307,792	9,593,448	413,478	959,345			545,867	(545,867)		413,478		(105,686)	(105,686)		04/25/2018.	6. *
81375F CM 3	SASI 1993-7 TA6 - CMO/RMBS		06/01/2021.	Paydown		26	26	26	26		0		0		26			0	1	12/25/2023.	1.D FM
81378E AA 1	SABR 2007-BR4 A2A - RMBS		06/25/2021.	Paydown		221,326	221,326	95,903	215,623		5,703		5,703		221,326			0	184	05/26/2037.	1.D FM
81743A AA 7	SEMT 2019-5 A1 - CMO/RMBS		06/01/2021.	Paydown		2,275,136	2,275,136	2,314,951	2,313,583		(38,447)		(38,447)		2,275,136			0	31,549	12/27/2049.	1.D FM
81745A AB 3	SEMT 2013-5 A2 - CMO/RMBS		06/01/2021.	Paydown		740,234	740,234	700,793	706,782		33,452		33,452		740,234			0	8,449	05/25/2043.	1.D FM
81745C AA 1	SEMT 2013-7 A1 - CMO/RMBS		06/01/2021.	Paydown		694,090	694,090	625,447	636,538		57,553		57,553		694,090			0	6,875	06/25/2043.	1.D FM
81745J AA 6	SEMT 2013-11 A1 - CMO/RMBS		06/01/2021.	Paydown		414,125	414,125	408,561	409,422		4,703		4,703		414,125			0	5,707	09/25/2043.	1.D FM
81745M AA 9	SEMT 2013-2 A - CMO/RMBS		06/01/2021.	Paydown		850,954	850,954	762,287	774,780		76,175		76,175		850,954			0	6,625	02/25/2043.	1.D FM
81745R AB 6	SEMT 2013-3 A2 - CMO/RMBS		06/01/2021.	Paydown		867,041	867,041	801,651	806,407		60,634		60,634		867,041			0	8,763	03/25/2043.	1.D FM
81748J AA 3	SEMT 2019-4 A1 - CMO/RMBS		06/01/2021.	Paydown		2,741,702	2,741,702	2,799,106	2,759,745		(18,043)		(18,043)		2,741,702			0	38,073	11/25/2049.	1.D FM
81748K AA 0	SEMT 202 A1 - CMO/RMBS		06/25/2021.	Paydown		2,747,016	2,747,016	2,814,833	2,759,843		(12,826)		(12,826)		2,747,016			0	37,805	03/25/2050.	1.D FM
81748M AA 6	SEMT 2020-1 A1 - CMO/RMBS		06/01/2021.	Paydown		1,656,613	1,656,613	1,694,663	1,693,302		(36,689)		(36,689)		1,656,613			0	23,201	02/25/2050.	1.D FM
817743 AA 5	SPRO 2019-1 A2 - RMBS		04/25/2021.	Paydown		45,625	45,625	45,908	45,853		(228)		(228)		45,625			0	886	10/25/2049.	2.C FE
81788Y AA 1	767 LLC		06/05/2021.	Paydown		263,204	263,204	263,204	263,205		(0)		(0)		263,204			0	5,761	10/05/2022.	2.C PL
82669G AS 3	SIGNATURE BANK		04/19/2021.	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	530,000	04/22/2026.	2.B FE
82817* AA 9	SILVER SPRING METRO CENTER III LIMITED P		06/05/2021.	Paydown		131,861	131,861	131,861	131,861				0		131,861			0	2,094	01/05/2029.	1.B
82817@ AA 7	SILVER SPRING METRO CENTER IV LIMITED PA		06/05/2021.	Paydown		25,475	25,475	25,475	25,475		0		0		25,475			0	413	01/05/2029.	1.B
83368R AA 0	SOCIETE GENERALE SA	C	04/15/2021.	Maturity @ 100.00		8,000,000	8,000,000	7,988,960	7,999,685		315		315		8,000,000			0	208,000	04/15/2021.	1.F FE
83416W AA 1	SOLAR STAR FUNDING LLC		06/30/2021.	Paydown		42,389	42,389	42,389	42,389		(0)		(0)		42,389			0	1,139	06/30/2035.	2.B FE
83416W AB 9	SOLAR STAR FUNDING LLC		06/30/2021.	Paydown		69,145	69,145	69,145	69,138		7		7		69,145			0	1,366	06/30/2035.	2.B FE
83417E AA 0	SOCTY 2014-1 A - ABS		06/20/2021.	Paydown		26,342	26,342	26,339	26,339		2		2		26,342			0	514	04/20/2044.	2.A FE
83438J AA 4	SLOSO 2007-1 ALA - CDO		04/07/2021.	Paydown		85,375	85,375	78,651	85,173		201		201		85,375			0	211	10/07/2037.	1.F FE
83546D AF 5	SONIC 2018-1 A2 - RMBS		06/20/2021.	Paydown		39,950	39,950	40,130	40,104		(154)		(154)		39,950			0	670	02/20/2048.	2.B FE
83611M HM 3	SVHE 2005-B M2 - RMBS		06/01/2021.	Paydown		42,121	42,602		37,369		4,751		4,751		42,121			0	889	05/25/2035.	1.D FM
83611M JX 7	SVHE 2005-OPT4 2A4 - RMBS		06/25/2021.	Paydown		254,530	254,530	194,716	243,982		10,548		10,548		254,530			0	868	12/25/2035.	1.D FM
84345P AB 8	SOUTHERN NATURAL GAS COMPANY LLC		05/14/2021.	Call @ 100.00		5,000,000	5,000,000	4,995,550	4,999,776		181		181		4,999,957		43	43	91,056	06/15/2021.	2.A FE
84858D AA 6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		04/01/2021.	Paydown		120,714	120,714	120,714	120,760		(46)		(46)		120,714			0	2,475	10/01/2029.	2.A FE
85172M AA 2	SLFT 2015-B A - ABS		06/15/2021.	Paydown		1,282,717	1,282,717	1,282,917	1,282,770		(53)		(53)		1,282,717			0	18,339	05/15/2028.	1.A FE
85208H AA 1	SPRTE 2017-1 A - ABS	C	06/15/2021.	Paydown		68,277	68,280	68,025	68,196		81		81		68,277			0	1,122	12/15/2037.	2.B FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
85208N AD 2	SPRNTS 2018-1 A1 - RMBS		06/20/2021.	Paydown		1,437,500	1,437,500	1,437,500	1,437,500				0		1,437,500			0	34,054	09/20/2029.	2.A FE
85235* AA 6	ST LOUIS COUNTY CONTROL PASS-THRU TRUST		06/15/2021.	Paydown		217,351	217,351	217,351	217,351		(0)		(0)		217,351			0	3,434	12/15/2036.	1.C
855541 AC 2	STARM 2007-S1 3A1 - CMO/RMBS		06/01/2021.	Paydown		121,690	121,422	104,074	121,011		679	0	679		121,690			0	1,333	01/25/2037.	1.D FM
85571B AU 9	STARWOOD PROPERTY TRUST INC		06/29/2021.	Adjustment		1,914,000	1,914,000	1,914,000					0		1,914,000			0		07/15/2026.	3.C FE
85572R AA 7	STARR 2018-1 A - ABS	C	06/15/2021.	Paydown		396,683	396,683	395,466	395,779		904		904		396,683			0	6,816	05/15/2043.	2.A FE
85573L AA 9	STARR 2019-1 A - ABS	C	05/15/2021.	Paydown		98,765	98,765	98,760	98,763		2		2		98,765			0	1,462	03/15/2044.	2.B FE
859428 AT 1	STERLING NATIONAL BANK		04/01/2021.	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	262,500	04/01/2026.	2.A FE
86212V AA 2	STR 2016-1 A1 - ABS		06/20/2021.	Paydown		54,321	54,321	54,292	54,303		18		18		54,321			0	897	10/22/2046.	1.E FE
86212V AD 6	STR 2018-1 A1 - ABS		06/20/2021.	Paydown		25,000	25,000	24,994	24,996		4		4		25,000			0	413	10/20/2048.	1.A FE
86212V AE 4	STR 2018-1 A2 - ABS		06/20/2021.	Paydown		33,125	33,125	33,113	33,114		11		11		33,125			0	592	10/20/2048.	1.A FE
86213C AB 1	STR 2015-1 A2 - ABS		06/20/2021.	Paydown		26,875	26,882	26,746	26,813		62		62		26,875			0	467	04/20/2045.	1.E FE
863572 LV 3	SASC 1996-4 A - CMO/RMBS		06/01/2021.	Paydown		2,373	2,373	2,224	2,241		132		132		2,373			0	73	09/25/2031.	1.D FM
863579 C3 0	SARM 2005-21 6A3 - CMO/RMBS		06/01/2021.	Paydown		107,175	106,929	93,876	105,564		1,612		1,612		107,175			0	1,249	11/25/2035.	1.D FM
863579 J9 0	SARM 2005-22 1A4 - CMO/RMBS		06/01/2021.	Paydown		28,510	23,339	19,189	28,353		158		158		28,510			0	251	12/25/2035.	1.D FM
863579 RP 5	SARM 2005-11 1A1 - CMO/RMBS		06/01/2021.	Paydown		9,158	8,853	7,768	8,184		975		975		9,158			0	108	05/25/2035.	1.D FM
863579 SU 3	SARM 2005-12 3A1 - CMO/RMBS		06/01/2021.	Paydown		91,250	91,250	70,086	89,223		2,027		2,027		91,250			0	1,206	06/25/2035.	1.D FM
863579 UL 0	SARM 2005-15 1A1 - CMO/RMBS		06/01/2021.	Paydown		18,465	18,406	13,758	18,235		230		230		18,465			0	234	07/25/2035.	1.D FM
863579 UU 0	SARM 2005-15 4A1 - CMO/RMBS		06/01/2021.	Paydown		73,400	73,937	65,179	72,776		623		623		73,400			0	956	07/25/2035.	1.D FM
863579 VH 8	SARM 2005-17 1A1 - CMO/RMBS		06/01/2021.	Paydown		24,163	24,163	23,129	23,916		247		247		24,163			0	310	08/25/2035.	1.D FM
863579 VW 5	SARM 2005-17 5A2 - CMO/RMBS		06/25/2021.	Paydown		14,593	14,192	6,649	14,260		333		333		14,593			0	25	08/25/2035.	1.D FM
863579 XR 4	SARM 2005-18 8A1 - CMO/RMBS		06/01/2021.	Paydown		1,151,511	1,082,824	994,918	1,145,539		5,973		5,973		1,151,511			0	11,963	09/25/2035.	1.D FM
863579 ZL 5	SARM 2005-20 3A3 - CMO/RMBS		06/01/2021.	Paydown		281,180	237,981	202,163	279,132		2,048		2,048		281,180			0	2,607	10/25/2035.	1.D FM
86358R DX 2	SASC 2001-SB1 A5 - RMBS		06/01/2021.	Paydown		140,288	140,288	131,421	140,333		(46)		(46)		140,288			0	1,961	08/25/2031.	1.D FM
86358R XY 8	SASC 2002-AL1 A2 - RMBS		06/01/2021.	Paydown		143,225	143,273	112,849	116,078		27,147		27,147		143,225			0	2,005	02/25/2032.	5.A FE
86358R XZ 5	SASC 2002-AL1 A3 - RMBS		06/01/2021.	Paydown		106,740	106,782	96,399	93,991		12,749		12,749		106,740			0	1,517	02/25/2032.	5.A FE
86358R YB 7	SASC 2002-AL1 APO - RMBS		06/01/2021.	Paydown		15,986	15,989	11,283	15,639		347		347		15,986			0		02/25/2032.	5.A FE
86359A ME 0	SASC 2003-AL1 A - RMBS		04/01/2021.	Paydown		9,516	9,516	8,298	8,593		923		923		9,516			0	106	04/25/2031.	5.B GI
86359A ME 0	SASC 2003-AL1 A - RMBS		06/01/2021.	Paydown		29,248	29,248	25,504	26,411		2,837		2,837		29,248			0	445	04/25/2031.	5.B GI
86359A MG 5	SASC 2003-AL1 APO - RMBS		04/01/2021.	Paydown		3,663	3,662	2,580	3,624		38		38		3,663			0		04/25/2031.	5.B GI
86359A MG 5	SASC 2003-AL1 APO - RMBS		06/01/2021.	Paydown		9,917	9,917	6,985	9,759		158		158		9,917			0		04/25/2031.	5.B GI
86359A WR 0	SASC 2003-AL2 A - RMBS		04/01/2021.	Paydown		96,363	96,363	83,628	89,871		6,493		6,493		96,363			0	1,078	01/25/2031.	5.B GI
86359A WR 0	SASC 2003-AL2 A - RMBS		06/01/2021.	Paydown		214,649	214,649	186,281	200,187		14,463		14,463		214,649			0	3,324	01/25/2031.	5.B GI
86359A WT 6	SASC 2003-AL2 APO - RMBS		04/01/2021.	Paydown		17,746	17,746	13,796	17,647		99		99		17,746			0		01/25/2031.	5.B GI
86359A WT 6	SASC 2003-AL2 APO - RMBS		06/01/2021.	Paydown		29,300	29,300	22,779	29,056		243		243		29,300			0		01/25/2031.	5.B GI
86359B 4U 2	SASC 2005-4XS 14A - RMBS		06/01/2021.	Paydown		235,873	235,873	220,541	233,214		2,659		2,659		235,873			0	4,994	03/25/2035.	1.D FM
86359B LE 9	SARM 2004-1 4A1 - CMO/RMBS		06/01/2021.	Paydown		37,617	37,617	36,253	35,326		2,291		2,291		37,617			0	405	03/25/2034.	1.D FM
86359F AB 8	SASC 2006-S2 A2 - RMBS		06/30/2021.	Paydown		28,992	28,992		(1,871)		28,302		28,302		26,430		2,562	2,562	700	06/25/2036.	1.D FM
86359L NA 3	SAMI 2005-AR6 2A1 - CMO/RMBS		06/25/2021.	Paydown		82,712	82,712	56,078	64,139		18,574		18,574		82,712			0	252	09/25/2045.	1.D FM
86360B AG 3	SARM 2006-4 4A1 - CMO/RMBS		06/01/2021.	Paydown		99,441	105,261	84,331	98,294		1,147		1,147		99,441			0	1,328	05/25/2036.	1.D FM
86360B AJ 7	SARM 2006-4 5A1 - CMO/RMBS		06/01/2021.	Paydown		27,932	29,928	24,505	27,636		296		296		27,932			0	405	05/25/2036.	1.D FM

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86363B AA 3	SASC 2007-RM1 A1 - CMO/RMBS		06/25/2021.	Paydown		6,477,489	6,477,489	6,121,227	6,127,609		349,879		349,879		6,477,489			0	10,509	05/25/2047.	1.F FE
86909# AA 5	SUSQUEHANNA (18 PROPERTIES) CONTROL PAS		06/23/2021.	Paydown		35,478	35,478	35,478	35,478		(0)		(0)		35,478			0	848	12/23/2036.	1.C
869507 AA 1	SPSS 2017-1 A - ABS		06/15/2021.	Paydown		42,078	42,078	42,057	42,060		18		18		42,078			0	758	01/15/2071.	1.A FE
87164K AC 8	SYNGENTA FINANCE NV	C	05/21/2021.	Various		26,425,680	24,000,000	23,414,450	23,534,041		20,528		20,528		23,554,569		2,871,111	2,871,111	727,553	04/24/2028.	2.C FE
871829 BL 0	SYSCO CORP		06/07/2021.	Tender Offer		1,298,164	1,011,000	1,008,897	1,009,014		70		70		1,009,084		1,916	1,916	130,568	04/01/2030.	2.C FE
871829 BM 8	SYSCO CORP		06/07/2021.	Tender Offer		44,939,120	30,744,000	44,066,459			(147,033)		(147,033)		43,919,426		1,019,694	1,019,694	1,386,554	04/01/2040.	2.B FE
87233Q AA 6	TC PIPELINES LP		04/01/2021.	Adjustment											0			0	(388)	06/15/2021.	2.B FE
87275Q AA 5	TRTX 2018-FL2 A - CMBS		06/17/2021.	Paydown		2,285,691	2,285,691	2,197,120	2,260,144		25,547		25,547		2,285,691			0	14,421	11/18/2037.	1.A FE
87342R AB 0	BELL 2016-1 A22 - RMBS		05/25/2021.	Paydown		30,000	30,000	30,000	30,000				0		30,000			0	657	05/25/2046.	2.B FE
87342R AC 8	BELL 2016-1 A23 - RMBS		05/25/2021.	Paydown		29,625	29,625	29,852	29,770		(145)		(145)		29,625			0	736	05/25/2046.	2.B FE
87342R AF 1	BELL 181 A22 - RMBS		05/25/2021.	Paydown		17,500	17,500	17,500	17,503		(3)		(3)		17,500			0	402	11/25/2048.	1.C FE
87819# AA 2	TD BANK MIAMI, FLORIDA		06/15/2021.	Paydown		34,511	34,511	34,511	34,511		(0)		(0)		34,511			0	545	01/15/2038.	1.B
881561 LE 2	TMTS 2004-11HE A - RMBS		06/25/2021.	Paydown		11,543	11,543	9,249	10,309		1,234		1,234		11,543			0	47	10/25/2035.	1.D FM
881561 LR 3	TMTS 2004-19HE A1 - RMBS		06/25/2021.	Paydown		47,900	47,900	35,266	42,139		5,761		5,761		47,900			0	173	10/25/2034.	1.D FM
881561 VY 7	TMTS 2005-12ALT AF4 - RMBS		06/01/2021.	Paydown		186,386	186,386	179,962	180,073		6,313		6,313		186,386			0	3,521	07/25/2036.	1.D FM
88156E AB 2	TMTS 2006-17HE AB1 - RMBS		06/25/2021.	Paydown		939,111	939,111	806,988	917,362		21,750		21,750		939,111			0	1,210	01/25/2038.	2.B FM
88156E AB 2	TMTS 2006-17HE AB1 - RMBS		06/25/2021.	Paydown		84,292	84,292	76,064	82,133		2,159		2,159		84,292			0	133	01/25/2038.	3.B FM
88157V AB 3	TMTS 2007-6ALT A2 - RMBS		06/25/2021.	Paydown		38,946	38,946	20,252	38,308		638		638		38,946			0	60	08/25/2038.	1.D FM
88159D AA 3	TES 2017-1 A - ABS		04/20/2021.	Paydown		51,450	51,450	51,208	51,277		173		173		51,450			0	1,114	10/21/2047.	2.A FE
88167A AD 3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	06/22/2021.	Various		9,960,913	10,000,000	8,762,000	9,388,568		102,264		102,264		9,490,831		470,082	470,082	251,067	07/21/2023.	3.C FE
88315L AC 2	TMCL 2019-1 A - ABS	C	04/20/2021.	Paydown		10,160,000	10,160,000	10,156,672	10,157,031		2,969		2,969		10,160,000			0	134,112	04/20/2044.	1.F FE
88430@ AA 1	36TH STREET CAPITAL LLC		06/15/2021.	CALL		3,334,164	3,334,164	3,334,164							3,334,164			0	19,120	02/22/2041.	1.G Z
885220 DX 8	TMST 2003-4 M1 - RMBS		06/25/2021.	Paydown		34,476	34,476	29,133	29,703		4,774		4,774		34,476			0	115	09/25/2043.	1.D FM
885220 GB 3	TMST 2004-4 1A - CMO/RMBS		06/25/2021.	Paydown		3,457	3,457	3,297	3,309		148		148		3,457			0	10	12/25/2044.	1.D FM
885220 GK 3	TMST 2004-4 5A - CMO/RMBS		06/01/2021.	Paydown		12,830	12,830	12,205	11,463		1,367		1,367		12,830			0	125	12/25/2044.	1.D FM
885220 HM 8	TMST 2005-2 A1 - CMO/RMBS		06/25/2021.	Paydown		157,836	157,836	157,935	155,760		2,076		2,076		157,836			0	1,737	07/25/2045.	1.D FM
885220 KW 2	TMST 2006-2 A2B - CMO/RMBS		06/25/2021.	Paydown		246,634	246,635	236,398	236,731		9,903		9,903		246,634			0	2,883	04/25/2036.	1.D FM
88522R AB 0	TMST 2006-5 A2 - CMO/RMBS		05/25/2021.	Paydown		236	6,969	5,705	11,119	21,720	(32,604)		(10,884)		236			0	71	08/25/2036.	1.D FM
88606W AA 0	TBOLT 2017 A - ABS	C	06/15/2021.	Paydown		149,145	149,145	149,139	149,213		(68)		(68)		149,145			0	2,626	05/17/2032.	1.G FE
88607A AA 7	TBOLT 2019 A - ABS	C	06/15/2021.	Paydown		55,854	55,854	55,852	55,853		1		1		55,854			0	1,025	11/15/2039.	1.G FE
894126 AB 7	TRAP 4 A1B - CDO		05/24/2021.	Paydown		251,825	251,825	204,473	241,215		10,610		10,610		251,825			0	1,366	05/24/2034.	1.C FE
89412K AA 8	TRAP XI A1 - CDO		04/12/2021.	Paydown		594,211	594,211	562,273	583,002		11,209		11,209		594,211			0	1,686	10/10/2041.	1.C FE
89412U AH 1	TRAP VI A2 - CDO		05/17/2021.	Paydown		51,873	51,873	51,661	51,856		17		17		51,873			0	368	11/16/2034.	1.A FE
89412W AA 2	TRAP VII A1 - CDO		04/26/2021.	Paydown		82,033	82,033	71,279	81,068		964		964		82,033			0	260	01/25/2035.	1.C FE
89413A AA 9	TRAP IX A1 - CDO		04/27/2021.	Paydown		144,771	144,771	130,064	132,191		12,580		12,580		144,771			0	399	01/27/2040.	1.C FE
89413C AA 5	TRAP X A1 - CDO		04/06/2021.	Paydown		471,840	471,841	439,402	460,808		11,033		11,033		471,840			0	1,372	07/08/2041.	1.C FE
89413G AA 6	TRAP 12 A1 - CDO		04/06/2021.	Paydown		641,748	641,748	533,453	634,310		7,438		7,438		641,748			0	1,704	04/06/2042.	1.C FE
89441# AA 4	TRAVERSE CITY CONTROL TRUST -2018 - ABS		06/15/2021.	Paydown		86,014	86,014	86,874	87,697		(1,683)		(1,683)		86,014			0	1,985	11/15/2039.	1.B
89655Y AA 4	TRL 2009-1 A - ABS		06/16/2021.	Paydown		88,321	88,321	90,253	89,384		(1,062)		(1,062)		88,321			0	2,794	11/16/2039.	2.A FE
89656C AA 1	TRL 2010-1 NTS - RMBS		06/16/2021.	Paydown		345,549	345,549	362,064	357,497		(11,948)		(11,948)		345,549			0	7,623	10/16/2040.	1.F FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89656F AA 4	TRL 2012-1 A1 - ABS	..	06/15/2021.	Paydown		5,240,022	5,240,022	5,209,873	5,225,138		14,884		14,884		5,240,022			0	59,120	01/15/2043.	1.F FE
89656F AB 2	TRL 2012-1 A2 - ABS	..	06/15/2021.	Paydown		32,790,000	32,790,000	32,404,886	32,659,467		130,533		130,533		32,790,000			0	577,924	01/15/2043.	1.F FE
89656F AC 0	TRL 2013-1 A1 - ABS	..	06/15/2021.	Paydown		13,879,380	13,879,380	14,115,314	14,048,905		(169,526)		(169,526)		13,879,380			0	270,509	07/15/2043.	1.F FE
89657A AC 0	TRL 2020-1 A - ABS	..	06/17/2021.	Paydown		138,298	138,298	138,265	138,266		33		33		138,298			0	1,128	06/17/2048.	1.F FE
89657B AA 2	TRL 191 A1 - ABS	..	06/17/2021.	Paydown		397,679	397,679	377,982	379,701		17,977		17,977		397,679			0	6,330	04/17/2049.	1.F FE
89657B AB 0	TRL 2019-2 A1 - ABS	..	06/17/2021.	Paydown		506,174	506,174	506,054	506,061		113		113		506,174			0	5,041	10/18/2049.	1.F FE
89690E AC 1	TRMF 2011-1 A2 - ABS	..	06/15/2021.	Call @ 100.00		1,003,081	998,494	998,494	998,521		(18)		(18)		998,503		(8)	(8)	34,661	07/15/2041.	1.F FE
89690E AE 7	TRMF 2014-1 A2 - RMBS	..	06/15/2021.	Call @ 100.00		20,757,700	20,675,000	20,233,087	20,465,157		26,713		26,713		20,491,870		183,130	183,130	504,987	04/15/2044.	1.F FE
89690E AG 2	TRMF 2017-1 A2 - ABS	..	06/15/2021.	Paydown		14,034,712	14,000,000	14,012,036	14,009,010		25,702		25,702		14,034,712			0	261,520	08/15/2047.	1.F FE
89707Y AA 2	TROPC 4B A1L - CDO	C	04/15/2021.	Paydown		78,746	78,746	61,137	76,340		2,406		2,406		78,746			0	266	04/15/2035.	1.C FE
89708B AA 1	TROPC 5 AL1 - CDO	C	04/15/2021.	Paydown		114,166	114,166	102,827	113,625		541		541		114,166			0	305	07/15/2036.	1.C FE
89821J AA 6	TFINS 2019-1 A1 - CDO	C	05/03/2021.	Paydown		71,896	71,896	71,896	71,896		(0)		(0)		71,896			0	821	02/02/2039.	1.C FE
90253@ AA 1	UA PASS THROUGH TRUST, SERIES A1	..	06/15/2021.	Paydown		355,054	355,054	358,562	357,663		(2,609)		(2,609)		355,054			0	7,209	02/15/2032.	3.B
90272* AA 0	UHC (SENIOR NOTE) CONTROL PASS-THROUGH T	..	06/15/2021.	Paydown		50,263	50,263	50,263	50,254		9		9		50,263			0	735	05/15/2033.	1.C
902752 AA 2	PVTPL UIRC-GSA V LLC	..	05/05/2021.	Paydown		7,721,758	7,721,758	7,721,758	7,721,774		(16)		(16)		7,721,758			0	181,316	12/05/2035.	1.C
90319# AA 1	UNIVERSITY OF ARKANSAS CTL 3.35 03/15/20	..	06/15/2021.	Paydown		95,324	95,324	96,278			(953)		(953)		95,324			0	399	03/15/2041.	1.C Z
90320W AA 1	UPMC	..	04/15/2021.	Call @ 100.00		3,069,766	3,000,000	3,000,000	3,000,000				0		3,000,000			0	108,296	12/15/2021.	1.F FE
90342W AA 5	USCAP V A1 - CDO	..	04/12/2021.	Paydown		17,872	17,872	14,834	17,785		88		88		17,872			0	45	10/10/2040.	1.F FE
903436 AA 1	US AIRWAYS 2011-1 CLASS A PASS THROUGH T	..	04/22/2021.	Paydown		58,211	58,211	58,211	58,265		(54)		(54)		58,211			0	2,074	04/22/2025.	3.B FE
90345W AA 2	US AIRWAYS 2012-1 CLASS A PASS THROUGH T	..	04/01/2021.	Paydown		159,759	159,759	159,759	159,862		(103)		(103)		159,759			0	4,713	04/01/2026.	2.A FE
90346W AA 1	AMERICAN AIRLINES 2013-1 PASS THROUGH TR	..	05/15/2021.	Paydown		140,994	140,994	140,641	140,792		202		202		140,994			0	2,785	05/15/2027.	3.A FE
90352W AD 6	STEAM 2021-1 A - ABS	..	06/28/2021.	Paydown		191,818	191,818	191,814			5		5		191,818			0	1,115	02/28/2051.	1.F FE
90378@ AA 1	U.S. DEPARTMENT OF AGRICULTURE FOREST SE	..	06/15/2021.	Paydown		42,131	42,131	42,131	42,131				0		42,131			0	567	04/15/2038.	1.A
90390K AB 0	USCAP II A2 - CDO	..	05/03/2021.	Paydown		75,804	75,804	74,654	75,729		75		75		75,804			0	368	08/01/2034.	1.C FE
90932P AA 6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS	..	04/11/2021.	Paydown		162,563	162,563	162,563	162,613		(50)		(50)		162,563			0	3,251	10/11/2027.	2.A FE
91159H HA 1	U.S. BANCORP	..	04/23/2021.	Call @ 100.00		7,000,000	7,000,000	6,973,330	6,998,769		964		964		6,999,733		267	267	119,510	05/24/2021.	1.E FE
917310 AA 2	USAMERIBANCORP INC	..	04/01/2021.	Call @ 100.00		7,500,000	7,500,000	7,543,750	7,502,988		(2,988)		(2,988)		7,500,000			0	234,375	04/01/2026.	2.B FE
91823G AA 6	VCO 181 A - CDO	..	04/20/2021.	Paydown		8,372,887	8,372,887	8,355,498	8,356,512		16,375		16,375		8,372,887			0	72,856	07/20/2030.	1.A FE
91845# AA 2	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR	..	06/15/2021.	Paydown		83,637	83,637	83,637	83,639		(2)		(2)		83,637			0	1,332	05/15/2035.	2.A
91854* AA 4	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR	..	06/15/2021.	Paydown		77,092	77,092	77,092	77,092		(0)		(0)		77,092			0	1,163	08/15/2036.	2.A
92212K AA 4	VDC 2019-1 A2 - ABS	..	06/15/2021.	Paydown		22,500	22,500	22,500	22,500		0		0		22,500			0	299	07/15/2044.	1.G FE
92257C AA 8	VCC 2019-1 A - CMBS	..	06/01/2021.	Paydown		289,651	289,651	289,585	288,914		738		738		289,651			0	4,122	03/25/2049.	1.A FE
92257L AB 6	VCC 171 AFX - CMBS	..	04/26/2021.	Paydown		38,408	38,408	38,398	38,306		102		102		38,408			0	398	05/25/2047.	1.A FE
92915Q AE 3	VOYA 2017-3 A1B - CDO	C	04/01/2021.	Paydown		7,000,000	7,000,000	7,000,000	6,944,425		55,575		55,575		7,000,000			0	49,787	07/22/2030.	1.A FE
929227 4T 0	WAMU 2003-S4 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		81,920	81,920	82,253	82,029		(109)		(109)		81,920			0	1,695	06/25/2033.	1.D FM
929227 R5 7	WAMU 2003-AR5 A6 - CMO/RMBS	..	06/01/2021.	Paydown		261,744	261,744	213,975	257,655		4,089		4,089		261,744			0	3,936	06/25/2033.	1.D FM
92922F 3N 6	WAMU 2005-AR12 1A8 - CMO/RMBS	..	06/01/2021.	Paydown		252,731	252,731	240,477	248,906		3,825		3,825		252,731			0	3,153	10/25/2035.	1.D FM
92922F 3Q 9	WAMU 2005-AR12 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		2,081	2,081	2,025	2,007		74		74		2,081			0	28	10/25/2035.	3.B FM
92922F 7C 6	WAMU 2005-AR16 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		2,653	2,843	2,401	2,619		34		34		2,653			0	39	12/25/2035.	1.D FM
92922F 8T 8	WAMU 2005-AR18 3A1 - CMO/RMBS	..	06/01/2021.	Paydown		440,503	440,503	426,737	427,038		13,464		13,464		440,503			0	5,514	01/25/2036.	1.D FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92922F GY 8	WAMU 2003-S11 3A3 - CMO/RMBS	..	06/25/2021.	Paydown		1,419	1,419	1,422	1,417		2		2		1,419			0	10	11/25/2033.	1.D FM
92922F J5 8	WAMU 2005-AR6 2AC - CMO/RMBS	..	06/25/2021.	Paydown		210,538	210,538	175,075	175,383		35,155		35,155		210,538			0	771	04/25/2045.	1.D FM
92925C CC 4	WAMU 2006-AR1 1AA - CMO/RMBS	..	06/01/2021.	Paydown		54,029	54,029	36,204	53,213		816		816		54,029			0	305	01/25/2046.	1.D FM
92925G AD 5	WAMU 2006-AR16 2A2 - CMO/RMBS	..	06/01/2021.	Paydown		125,230	97,863	92,083	92,602		32,628		32,628		125,230			0	938	12/25/2036.	1.D FM
92925V AF 7	WAMU 2007-HY1 2A3 - CMO/RMBS	..	06/01/2021.	Paydown		238,972	212,882	190,568	236,930		2,042		2,042		238,972			0	2,739	02/25/2037.	1.D FM
92927X AC 8	WAMU 2007-HY6 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		239,729	236,870	204,670	207,793		31,936		31,936		239,729			0	3,269	06/25/2037.	1.D FM
929328 AE 2	WSFS FINANCIAL CORP	..	06/15/2021.	Call @ 100.00		8,500,000	8,500,000	8,500,000	8,500,035		(35)		(35)		8,500,000			0	191,250	06/15/2026.	1.G FE
92936C AJ 8	WFRBS 2011-C4 A4 - CMBS	..	06/01/2021.	Paydown		9,853,592	9,853,592	10,058,244	9,842,681		10,911		10,911		9,853,592			0	216,277	06/17/2044.	1.D FM
92937E AZ 7	WFRBS 2013-C11 A5 - CMBS	..	06/01/2021.	Paydown		36,342	36,342	34,536	35,871		471		471		36,342			0	428	03/17/2045.	1.D FM
92938E AM 5	WFRBS 2013-C16 A4 - CMBS	..	06/01/2021.	Paydown		1,214,033	1,214,033	1,226,103	1,217,200		(3,167)		(3,167)		1,214,033			0	36,305	09/17/2046.	1.D FM
92939F AT 6	WFRBS 2014-C21 A4 - CMBS	..	06/01/2021.	Paydown		192,294	192,294	199,265	195,075		(2,781)		(2,781)		192,294			0	2,689	08/16/2047.	1.D FM
92977Y BW 0	WMLT 2005-B 2A4 - CMO/RMBS	..	06/01/2021.	Paydown		64,479	64,479	59,826	58,147		6,332		6,332		64,479			0	718	10/20/2035.	1.D FM
92979D AC 9	WMLT 2007-A 2A1 - CMO/RMBS	..	06/01/2021.	Paydown		437,173	437,173	407,117	406,033		31,140		31,140		437,173			0	4,926	03/20/2037.	1.D FM
92981# AA 4	WEC 99J-73 LLC	..	06/15/2021.	Paydown		18,443	18,443	18,836	18,833		(389)		(389)		18,443			0	327	09/15/2039.	2.B
92981@ AA 6	WEC 99J-58 LLC	..	06/15/2021.	Paydown		28,695	28,695	29,306	29,292		(598)		(598)		28,695			0	508	09/15/2030.	2.B
92982# AA 3	WEC 99J-22 LLC	..	06/15/2021.	Paydown		16,076	16,076	16,418	16,415		(339)		(339)		16,076			0	285	09/15/2039.	2.B
92982* AA 7	WEC 99J-27 LLC	..	06/15/2021.	Paydown		17,342	17,342	17,712	17,708		(366)		(366)		17,342			0	307	09/15/2039.	2.B
92982@ AA 5	WEC 2000B-CSF-11 LLC	..	06/15/2021.	Paydown		29,510	29,510	30,138	30,124		(615)		(615)		29,510			0	523	09/15/2030.	2.B
92983* AA 6	WEC 99J-4 LLC	..	06/15/2021.	Paydown		17,629	17,629	18,004	17,999		(370)		(370)		17,629			0	312	09/15/2034.	2.B
92983@ AA 4	WEC 99J-72 LLC	..	06/15/2021.	Paydown		16,572	16,572	16,925	16,921		(350)		(350)		16,572			0	294	09/15/2039.	2.B
92990G AG 8	WAMU 2007-HY5 2A5 - CMO/RMBS	..	06/01/2021.	Paydown		596,205	634,642	491,598	589,342		6,862		6,862		596,205			0	7,774	05/25/2037.	1.D FM
92990G AJ 2	WAMU 2007-HY5 3A1 - CMO/RMBS	..	06/01/2021.	Paydown		304,059	239,743	218,002	300,453		3,605		3,605		304,059			0	3,673	05/26/2037.	1.D FM
93147# AA 3	WALGREENS (MARICOPA AZ) CONTROL PASS THR...	..	06/15/2021.	Paydown		38,008	38,008	38,008	38,008		(0)		(0)		38,008			0	715	10/31/2034.	2.B
933636 AA 0	WAMU 2007-HY4 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		94,155	93,470	83,139	93,044		1,111		1,111		94,155			0	1,211	04/25/2037.	1.D FM
933636 AG 7	WAMU 2007-HY4 3A1 - CMO/RMBS	..	06/01/2021.	Paydown		176,280	180,738	171,145	175,499		781		781		176,280			0	2,282	04/25/2037.	1.D FM
933636 AL 6	WAMU 2007-HY4 5A1 - CMO/RMBS	..	06/01/2021.	Paydown		138,665	140,628	125,310	137,485		1,179		1,179		138,665			0	1,505	11/25/2036.	1.D FM
93363E AB 1	WAMU 2006-AR10 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		53,567	49,675	47,615	53,520		47		47		53,567			0	624	09/25/2036.	1.D FM
93363N AB 1	WAMU 2006-AR12 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		37,786	36,020	34,050	37,466		320		320		37,786			0	333	10/25/2036.	1.D FM
93363N AB 1	WAMU 2006-AR12 1A2 - CMO/RMBS	..	06/01/2021.	Paydown		16,064	16,525	15,621	15,916		147		147		16,064			0	219	10/25/2036.	2.B FM
93363P AA 8	WAMU 2006-AR14 1A1 - CMO/RMBS	..	06/01/2021.	Paydown		51,833	51,287	47,729	51,303		530		530		51,833			0	568	11/25/2036.	2.B FM
93363P AC 4	WAMU 2006-AR14 1A3 - CMO/RMBS	..	06/01/2021.	Paydown		571,459	565,444	531,032	566,215		5,244		5,244		571,459			0	6,261	11/25/2036.	2.B FM
93363P AD 2	WAMU 2006-AR14 1A4 - CMO/RMBS	..	06/01/2021.	Paydown		8,821	8,728	7,987	8,723		98		98		8,821			0	97	11/25/2036.	1.D FM
939336 TX 1	WAMMS 2003-MS7 P - CMO/RMBS	..	06/01/2021.	Paydown		3	3	2			3		3		3			0		03/25/2033.	1.D FM
939336 X9 9	WAMU 2005-AR1 A2B - CMO/RMBS	..	06/25/2021.	Paydown		148,964	148,964	131,461	128,876		20,089		20,089		148,964			0	531	01/25/2045.	1.D FM
93934N AR 6	WMALT 2006-5 2C2 - CMO/RMBS	..	06/25/2021.	Paydown		9,596	11,248		9,247		348		348		9,596			0	32	07/25/2036.	1.D FM
94353W AA 3	WAAV 171 A - ABS	..	06/15/2021.	Paydown		85,562	85,562	85,561	85,563		(2)		(2)		85,562			0	1,406	11/15/2042.	2.B FE
94354K AA 8	WAAV 191 A - ABS	..	06/15/2021.	Paydown		74,877	74,877	74,873	74,875		2		2		74,877			0	1,094	09/15/2044.	2.A FE
94945P AA 3	WLKRG 2017-A A - RMBS	..	06/15/2021.	Paydown		428,184	428,184	428,140	428,070		114		114		428,184			0	5,043	06/15/2033.	1.F FE
94984D AC 8	WFMBS 2006-AR13 A3 - CMO/RMBS	..	06/01/2021.	Paydown		48,413	56,481	52,576	48,583		(170)		(170)		48,413			0	1,039	09/25/2036.	3.B FM
94985A AA 7	WFMBS 2006-AR15 A1 - CMO/RMBS	..	06/01/2021.	Paydown		41,960	58,959	57,453	41,631		329		329		41,960			0	711	10/25/2036.	4.B FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
94986M AA 0	WFMBS 2007-AR10 1A1 - CMO/RMBS		06/01/2021.	Paydown		59,571	59,571	55,635	55,077		4,494		4,494		59,571			0	825	01/25/2038.	1.D FM
94986M AF 9	WFMBS 2007-AR10 2A3 - CMO/RMBS		06/01/2021.	Paydown		496,075	711,151	586,700	492,933		3,143		3,143		496,075			0	12,346	01/25/2038.	1.D FM
94989Y AY 9	WFCM 2016-C32 A3 - CMBS		06/01/2021.	Paydown		623	623	629	626		(3)		(3)		623			0	9	01/17/2059.	1.D FM
95002F AA 2	WFMBS 2019-4 A1 - CMO/RMBS		06/01/2021.	Paydown		1,327,075	1,330,629	1,354,331	1,334,700		(7,625)		(7,625)		1,327,075			0	16,619	09/27/2049.	1.D FM
95002K AA 1	WFMBS 201 A1 - CMO/RMBS		06/25/2021.	Paydown		1,796,049	1,794,776	1,816,089	1,799,900		(3,851)		(3,851)		1,796,049			0	21,613	12/27/2049.	1.D FM
95058X AC 2	WEN 2015-1 A23 - RMBS		06/22/2021.	Paydown		20,553,750	20,553,750	20,380,549	20,452,478		101,272		101,272		20,553,750			0	480,076	06/15/2045.	2.B FE
95058X AE 8	WEN 2018-1 A22 - RMBS		06/15/2021.	Paydown		20,000	20,000	19,123	19,289		711		711		20,000			0	388	03/16/2048.	2.B FE
95058X AG 3	WEN 2019-1 A21 - RMBS		06/15/2021.	Paydown		312,500	312,500	312,500	312,500				0		312,500			0	5,911	06/15/2049.	2.B FE
95168W AR 8	WSTC 2014-2 ABR - CDO		04/16/2021.	Paydown		808,369	808,369	808,369	808,415		(46)		(46)		808,369			0	11,010	01/16/2027.	1.A FE
96033D AA 8	WESTR 171 A - RMBS		06/01/2021.	Paydown		417,057	417,057	416,552	416,462		595		595		417,057			0	5,246	12/20/2030.	1.A FE
96033D AB 6	WESTR 171 B - RMBS		06/01/2021.	Paydown		125,117	125,117	124,931	124,892		225		225		125,117			0	2,090	12/20/2030.	1.E FE
96033W AA 6	WESTR 181 A - RMBS		06/01/2021.	Paydown		230,606	230,606	230,200	230,198		408		408		230,606			0	3,231	12/20/2031.	1.A FE
96033W AB 4	WESTR 181 B - RMBS		06/01/2021.	Paydown		322,848	322,848	321,234	322,017		831		831		322,848			0	4,791	12/20/2031.	1.D FE
96034L AA 9	WESTR 201 A - RMBS		06/01/2021.	Paydown		609,769	609,769	608,967	609,411		358		358		609,769			0	6,857	03/20/2034.	1.A FE
96038# AA 8	WESTIN STATE LOUIS MO SUBORDINATE NOTE L		06/15/2021.	Paydown		16,782	16,782	16,782	16,782		(0)		(0)		16,782			0	312	07/15/2047.	1.D PL
96042@ AA 4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK		06/15/2021.	Paydown		74,681	74,681	75,427	75,387		(707)		(707)		74,681			0	1,884	11/15/2038.	1.D Z
965249 AH 8	WITEH IX B2R - CDO		04/17/2021.	Paydown		7,234,453	7,234,453	7,234,453	7,234,453				0		7,234,453			0	129,135	07/17/2026.	1.A FE
96928* CQ 8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2021.	Paydown		35,388	35,388	35,388	35,388		(0)		(0)		35,388			0	983	06/15/2033.	2.B
96928* CR 6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2021.	Paydown		43,327	43,327	43,327	43,327		(0)		(0)		43,327			0	1,203	05/15/2034.	2.B
96928* CX 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2021.	Paydown		91,468	91,468	92,389	92,069		(602)		(602)		91,468			0	2,361	01/15/2035.	1.B
96928* DA 2	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2021.	Paydown		181,917	181,917	183,877	183,004		(1,087)		(1,087)		181,917			0	4,073	08/15/2031.	1.B
96928* DE 4	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/25/2021.	Paydown		321,668	321,668	324,659	323,166		(1,498)		(1,498)		321,668			0	7,778	01/25/2029.	2.C
96928* DJ 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2021.	Paydown		128,194	128,194	128,194	128,194		(0)		(0)		128,194			0	2,806	09/15/2031.	1.B
96928* DZ 7	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2021.	Paydown		160,268	160,268	161,741	161,038		(770)		(770)		160,268			0	3,742	10/15/2029.	1.C
96928* EN 3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2021.	Paydown		106,493	106,493	107,640	107,196		(703)		(703)		106,493			0	1,847	02/15/2034.	1.B
96928* EZ 6	WILLIAM BLAIR & COMPANY CONTROL PASS - T		06/15/2021.	Paydown		104,531	104,531	104,531	104,531		(0)		(0)		104,531			0	2,196	09/15/2033.	4.B
96928* FH 5	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2021.	Paydown		292,109	292,109	292,109	292,110		(1)		(1)		292,109			0	7,515	04/15/2025.	2.B
96928* FK 8	WILLIAM BLAIR & CO. CONTROL PASS - THROU		06/15/2021.	Paydown		100,442	100,442	100,442	100,448		(6)		(6)		100,442			0	2,483	11/15/2032.	1.B
96928* FQ 5	WILLIAM BLAIR & CO. CONTROL PASS - THROU		06/15/2021.	Paydown		123,930	123,930	123,930	123,930		(0)		(0)		123,930			0	2,072	09/15/2033.	1.B
96928* FV 4	WILLIAM BLAIR & COMPANY CONTROL PASS - T		06/15/2021.	Paydown		55,653	55,654	55,654	55,654		(1)		(1)		55,653			0	949	09/15/2044.	1.C
96928* FX 0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		06/15/2021.	Paydown		204,307	204,307	204,307	204,307		(0)		(0)		204,307			0	3,415	02/15/2036.	1.B
96928* FY 8	WILLIAM BLAIR & COMPANY CONTROL PASS - T		06/15/2021.	Paydown		77,189	77,189	77,189	77,189		(0)		(0)		77,189			0	1,451	01/15/2035.	2.B
96928@ AA 3	WILLIAM BLAIR CONTROL SERIES 2004 PASS T		06/15/2021.	Paydown		228,482	228,482	228,482	228,482		0		0		228,482			0	3,810	06/15/2023.	1.B
96930@ AA 9	WILLIAM BLAIR & CO, WALGREEN CO (FRANKLI		06/15/2021.	Paydown		60,005	60,005	60,005	60,005		(0)		(0)		60,005			0	1,093	08/15/2035.	2.B
97063Q AA 0	WESTF 2017-A A - ABS		04/15/2021.	Paydown		19,970	19,970	19,953	19,958		12		12		19,970			0	312	08/15/2042.	1.G FE
97064E AA 6	WESTF 2018-A A - ABS		06/15/2021.	Paydown		139,710	139,710	139,703	139,710		(0)		(0)		139,710			0	2,541	09/15/2043.	1.F FE
97064F AA 3	WESTF 2020-A A - ABS		06/15/2021.	Paydown		154,147	154,147	154,145	154,147		1		1		154,147			0	2,073	03/15/2045.	1.F FE
974153 AB 4	WSTOP 201 A2 - RMBS		06/05/2021.	Paydown		26,250	26,250	26,250	26,250				0		26,250			0	445	12/05/2050.	2.B FE
97652P AL 5	WIN 2014-1 A11 - CMO/RMBS		06/01/2021.	Paydown		328,607	328,607	326,553	326,716		1,891		1,891		328,607			0	4,993	06/20/2044.	1.D FM
980888 AF 8	WOOLWORTHS GROUP LTD	C	04/12/2021.	Maturity @ 100.00		15,000,000	15,000,000	15,407,300	15,014,555		(14,555)		(14,555)		15,000,000			0	341,250	04/12/2021.	2.B FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
98886Y AS 7	ZAIS2 2 A2R - CDO	..	04/26/2021.	Paydown		10,278,714	10,278,714	10,278,714	10,275,789		2,925		2,925		10,278,714			0	107,372	07/27/2026.	1.A FE
98887T AC 2	ZAIS6 6 B - CDO	C	05/05/2021.	Call @ 100.00		42,750,000	42,750,000	42,750,000	42,751,326		223		223		42,751,549		(1,549)	(1,549)	535,777	07/16/2029.	1.C FE
98944P AB 3	ZCAP 2018-1 A - ABS	..	06/15/2021.	Paydown		366,983	366,983	361,547	361,869		5,115		5,115		366,983			0	5,714	10/15/2038.	2.C FE
98955R AB 5	OR II A1F - CDO	C	04/09/2021.	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	161,489	01/21/2031.	1.A FE
G4301U AF 1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A	..	05/17/2021.	Call @ 100.00		5,467	5,467	5,432	5,436		(8)		(8)		5,428		39	39	91	11/15/2037.	3.C FE
G7256K AB 0	PROP 2017-1 A - ABS	..	06/01/2021.	Paydown		39,493	39,493	39,469	39,416		77		77		39,493			0	623	03/15/2042.	2.B FE
G8538# AA 1	STRIPES 2013-1 A1	C	04/20/2021.	Direct		169,616	169,616	170,977	169,585		31		31		169,616			0	2,090	04/05/2023.	3.C PL
G8538# AA 1	STRIPES 2013-1 A1	C	06/21/2021.	CALL		342,204	342,204	344,948	342,122		71		71		342,193		10	10	5,797	04/05/2023.	4.A PL
3899999. Total - Bonds - Industrial and Miscellaneous						1,398,852,345	1,376,584,934	1,361,194,431	1,264,913,441	105,215	7,508,716	545,867	7,068,064	0	1,384,193,147	0	8,127,528	8,127,528	32,762,528	XXX	XXX
Bonds - SVO Identified Funds																					
464288 64 6	ISHARES:1-5 IG CORP BD	..	06/08/2021.	BOFA SECURITIES INC		150,429,538		150,429,538					0		150,429,538			0			2.A
8099999. Total - Bonds - SVO Identified Funds						150,429,538	0	150,429,538	0	0	0	0	0	0	150,429,538	0	0	0	0	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00216C AD 5	AQ Sunshine, Inc./Term Loan 3/19	..	06/30/2021.	Direct		2,873	2,873	2,824	2,869		4		4		2,873			0	55	04/15/2025.	3.B PL
00216C AE 3	AQ SUNSHINE, INC. - DELAYED DRAW TERM LO	..	06/14/2021.	Direct		81,250	81,250	81,250					0		81,250			0		04/15/2025.	3.B PL
00216C AF 0	AQ SUNSHINE, INC. - TERM LOAN B	..	04/01/2021.	Adjustment		625	625	623	178		0		0		625			0	17	04/15/2025.	3.B PL
00228* AA 4	AMERICAN TECHNOLOGIES LLC - TERM LOAN	..	06/30/2021.	Direct		5,569	5,569	5,569	5,569				0		5,569			0	182	07/31/2026.	3.B PL
00228* AB 2	ATI RESTORATION, LLC - INITIAL DDTL	..	06/30/2021.	Direct		527	527	527					0		527			0	22	07/31/2026.	2.B PL
00452# AA 7	Accommodations Plus Technologies LLC/Ter	..	06/30/2021.	Direct		6,340	6,340	6,340	6,142				0		6,340			0	319	05/11/2024.	2.C PL
00797* AA 5	Aero Operating LLC/Term Loan 1/20	..	04/01/2021.	Direct		1,113	1,113	1,113	1,113				0		1,113			0	22	02/07/2026.	3.A PL
00797* AB 3	Aero Operating LLC/Delayed Draw Term Loa	..	04/01/2021.	Direct		318	318	318	318				0		318			0	13	02/07/2026.	3.A PL
00843@ AA 7	AffiniPay Midco, LLC/Term Loan 2/20	..	04/01/2021.	Direct		1,883	1,883	1,883	1,883				0		1,883			0	29	03/02/2026.	3.A PL
00843@ AB 5	AFFINIPAY MIDCO, LLC - INCREMENTAL TERM	..	04/01/2021.	Direct		189	189	189					0		189			0	6	03/02/2026.	3.A Z
01370# AA 4	Alcami Corporation/First Lien Term Loan	..	06/30/2021.	Direct		3,516	3,516	3,419	3,508		7		7		3,516			0	77	07/14/2025.	5.A FE
03979* AA 9	RTI Surgical	..	06/30/2021.	Direct		7,767	7,767	7,767	7,767				0		7,767			0	328	07/20/2026.	3.B PL
05365@ AA 4	Avetta, LLC/Term Loan 4/18	..	06/30/2021.	Direct		5,256	5,256	5,151	5,246		10		10		5,256			0	165	04/10/2024.	3.B PL
05365@ AD 8	Avetta, LLC/Second Amendment Tranche B T	..	06/30/2021.	Direct		4,066	4,066	3,989	4,058		8		8		4,066			0	128	04/10/2024.	3.B PL
05464# AA 2	Axiom Merger Sub Inc./Facility B Term Lo	..	06/30/2021.	Direct		3,516	3,516	3,401	3,173		8		8		3,516			0	101	04/08/2026.	3.B PL
06683@ AA 7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA	..	06/30/2021.	Direct		1,050	1,050	1,050	1,050				0		1,050			0	60	10/30/2026.	3.B PL
07386* AA 7	Bearcat Buyer, Inc./First Lien Term Loan	..	06/30/2021.	Direct		85,529	85,329	83,014	83,600		124		124		83,724		1,805	1,805	1,189	07/09/2026.	4.B PL
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D	..	04/27/2021.	Adjustment		14,306	14,270	14,270	14,270				0		14,270		36	36	187	07/09/2026.	4.B PL
07386* AB 5	Bearcat Buyer, Inc./First Lien Delayed D	..	06/30/2021.	Direct		1,063	1,063	1,063	1,063				0		1,063			0	28	07/09/2026.	3.A PL
07386* AD 1	Bearcat Buyer, Inc./2019 Incremental Fir	..	06/30/2021.	Direct		880	880	861	879		1		1		880			0	23	07/09/2026.	4.B PL
09523@ AA 5	Blue Angel Buyer 1, LLC/First Amendment	..	06/23/2021.	Direct		170,827	170,827	170,827	170,827				0		170,827			0	6,133	01/02/2026.	3.B PL
09523C AC 6	BLUE ANGEL BUYER 1 LLC	..	06/23/2021.	Direct		43,401	43,401	43,401	43,401				0		43,401			0	1,319	01/02/2026.	3.B PL
09523C AD 4	Blue Angel Buyer 1, LLC/Term Loan 12/18	..	06/23/2021.	Direct		308,365	308,365	302,969	304,757		3,608		3,608		308,365			0	7,452	01/02/2026.	5.A
10483* AC 9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN	..	06/30/2021.	Direct		10,329	10,329	10,329	584				0		10,329			0	377	12/28/2025.	2.C PL
12702# AA 0	BakeMark Holdings, Inc./Term Loan 08/17	..	06/30/2021.	Direct		6,126	6,126	5,943	6,108		18		18		6,126			0	193	08/14/2023.	4.A PL
12721# AA 7	CVP Holdco, Inc./Delayed Draw Term Loan	..	06/30/2021.	Direct		1,030	1,030	1,030	890				0		1,030			0	50	10/31/2025.	3.C PL
12721# AB 5	CVP Holdco, Inc./Term Loan 10/19	..	06/30/2021.	Direct		1,887	1,887	1,887	1,887				0		1,887			0	62	10/31/2025.	3.C PL

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
13054P	AW 2	CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S		06/30/2021.	Exchange		257,500	257,500	208,315	200,776		5,392		5,392		214,875		42,625	42,625	9,988	05/23/2025.	5.C FE
14886M	AN 1	Checkout Holding Dip - Catalina Last Out		05/26/2021.	Direct		2,127	2,127	480	2,047				0		2,127			0	142	08/15/2023.	5.C PL
15644G	B* 4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI		05/14/2021.	Direct		23,732	23,732	23,732	18,838				0		23,732			0	697	10/09/2024.	4.C PL
16117L	BW 8	CHARTER COMMUNICATIONS OPERATING, LLC		06/30/2021.	Direct		10,204	10,204	8,622	10,044		160		160		10,204			0	96	04/30/2025.	2.C FE
18512#	AC 3	Clearwater Analytics, LLC/Fourth Amendme		06/30/2021.	Direct		286	286	286	286				0		286			0	10	10/31/2025.	2.C PL
18512#	AD 1	Clearwater Analytics, LLC/Third Amendmen		06/30/2021.	Direct		1,612	1,612	1,572	1,606		6		6		1,612			0	59	10/31/2025.	2.C PL
18512#	AE 9	CLEARWATER ANALYTICS, LLC - INCREMENTAL		06/30/2021.	Direct		2,602	2,602	2,602	2,602				0		2,602			0	95	10/31/2025.	2.C PL
20602*	AA 8	CGP Buyer LLC/Term Loan 7/19		06/30/2021.	Direct		4,842	4,842	4,737	4,833		9		9		4,842			0	60	08/20/2025.	2.B PL
20602*	AB 6	Concert Golf Partners Holdco LLC/Delayed		06/30/2021.	Direct		383	383	383	383				0		383			0	12	08/20/2025.	2.B PL
21079#	AA 6	CONTINENTAL ACQUISITION HOLDINGS,INC. -		06/30/2021.	Direct		1,526	1,526	1,526					0		1,526			0	93	01/20/2027.	3.A PL
21257@	AC 8	Convey Health Solutions, Inc./Term Loan		06/18/2021.	Direct		207,947	207,947	207,947	207,947				0		207,947			0	8,207	09/04/2026.	2.C PL
21257@	AE 4	Convey Health Solutions, Inc./2020 Incre		06/18/2021.	Direct		186,727	186,727	186,727	186,727				0		186,727			0	17,338	09/04/2026.	2.C PL
21257@	AF 1	CONVEY HEALTH SOLUTIONS, INC. - 2021 INC		06/18/2021.	Direct		221,689	221,689	221,689					0		221,689			0	12,087	09/04/2026.	2.C PL
23361*	AA 3	DRB Holdings, LLC/Initial Term Loan 10/1		06/30/2021.	Direct		9,375	9,375	9,140	9,355		20		20		9,375			0	306	10/06/2023.	3.A PL
23361*	AB 1	DRB HOLDINGS, LLC - TERM LOAN		06/30/2021.	Direct		2,030	2,030	2,030	2,030				0		2,030			0	66	10/06/2023.	3.A PL
23361*	AC 9	DRB HOLDINGS, LLC - INCREMENTAL TERM LOA		06/30/2021.	Direct		469	469	469					0		469			0	13	10/06/2023.	3.A Z
23363#	AB 5	DRS Holdings III, Inc./Term Loan 11/19		06/30/2021.	Direct		1,716	1,716	1,716	1,716				0		1,716			0	63	11/01/2025.	3.C PL
24360@	AA 0	DecoPac, Inc./Initial Term Loan (First L		05/14/2021.	Direct		3,598,125	3,598,125	3,525,391	3,555,761		42,364		42,364		3,598,125			0	70,408	09/30/2024.	3.B PL
25403#	AN 6	DILIGENT CORPORATION (FKA DIAMOND MERGER		06/30/2021.	Direct		7,050	7,050	7,050	7,050				0		7,050			0	260	08/04/2025.	3.C PL
25403#	AT 3	DILIGENT CORPORATION (FKA DIAMOND MERGER		06/30/2021.	Direct		469	469	464			0		0		469			0	8	08/04/2025.	3.C PL
25403#	AU 0	DILIGENT CORPORATION (FKA DIAMOND MERGER		06/30/2021.	Direct		469	469	469					0		469			0	12	08/04/2025.	3.C PL
26789#	AA 6	DYNAMIC NC AEROSPACE HOLDINGS, LLC - TER		04/01/2021.	Direct		1,225	1,225	1,225	1,225				0		1,225			0	24	12/30/2026.	2.C Z
26887@	AA 9	EP WEALTH ADVISORS, LLC - TERM LOAN		06/30/2021.	Direct		1,275	1,275	1,275	1,275				0		1,275			0	40	09/04/2026.	1.F PL
26887@	AB 7	EP WEALTH ADVISORS, LLC - DELAYED DRAW T		06/30/2021.	Direct		306	306	306	306				0		306			0	18	09/04/2026.	1.F PL
28619*	AA 2	ELEMICA PARENT, INC. - DELAYED DRAW TERM		06/30/2021.	Direct		592	592	592	592				0		592			0	21	09/18/2025.	3.C PL
28619*	AB 0	Elemica Parent, Inc./Term Loan 9/19		06/30/2021.	Direct		3,060	3,060	2,984	3,054		6		6		3,060			0	108	09/18/2025.	3.B PL
28619*	AC 8	ELEMICA PARENT, INC. - AMENDMENT NO. 1 T		06/30/2021.	Direct		332	332	332	332				0		332			0	12	09/18/2025.	3.B Z
28619*	AD 6	ELEMICA PARENT, INC. - AMENDMENT NO. 1 D		06/30/2021.	Direct		858	858	858					0		858			0	30	09/18/2025.	3.B Z
28622@	AA 5	ELEVATION SERVICES PARENT HOLDINGS, LLC		04/01/2021.	Adjustment		450	450	450	450				0		450			0	7	12/18/2026.	3.A Z
28622@	AA 5	ELEVATION SERVICES PARENT HOLDINGS, LLC		06/30/2021.	Direct		450	450	450	450				0		450			0	15	12/18/2026.	3.A PL
28622@	AB 3	ELEVATION SERVICES PARENT HOLDINGS, LLC		06/30/2021.	Direct		570	570	570					0		570			0	9	12/18/2026.	3.A PL
29359@	AB 0	ENTACT ENVIRONMENTAL SERVICES,INC. - INI		06/30/2021.	Direct		6,250	6,250	6,250					0		6,250			0	228	12/15/2025.	3.C
29427*	AA 2	Goldcup 17308 AB/USD Term Loan 10/18		06/30/2021.	Direct		3,672	3,672	3,589	3,665		7		7		3,672			0	145	04/09/2026.	3.B PL
29668#	AA 6	ESSENTIAL SERVICES HOLDING CORPORATION -		06/30/2021.	Direct		6,550	6,550	6,550	6,550				0		6,550			0	224	11/16/2026.	3.B PL
29668#	AB 4	ESSENTIAL SERVICES HOLDING CORPORATION -		06/30/2021.	Direct		1,520	1,520	1,520	856				0		1,520			0	53	11/16/2026.	3.B PL
30282#	AA 0	FWR Holding Corporation/Initial Term Loa		06/25/2021.	Direct		5,027	5,027	4,902	4,978		11		11		5,027			0	203	08/21/2023.	3.C PL
30282#	AB 8	FWR Holding Corporation/Initial Delayed		06/25/2021.	Direct		666	666	666	661		0		0		666			0	27	08/21/2023.	3.C PL
30282#	AC 6	FWR Holding Corporation/Delayed Draw Ter		06/25/2021.	Direct		1,042	1,042	1,042	1,034		0		0		1,042			0	42	08/21/2023.	3.C PL
30282#	AE 2	FWR Holding Corporation/New Delayed Draw		06/25/2021.	Direct		619	619	619	614				0		619			0	25	08/21/2023.	3.B Z
30282#	AG 7	FWR Holding Corporation/Delayed Draw Ter		06/25/2021.	Direct		619	619	619	614				0		619			0	25	08/21/2023.	3.C PL

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
30282# AH 5	FWR Holding Corporation/Delayed Draw Ter	..	06/25/2021.	Direct		825	825	825	819				0		825			0	34	08/21/2023.	3.C PL
30282# AJ 1	FWR Holding Corporation/Second Amendment	..	06/25/2021.	Direct		2,174	2,174	2,174	2,157				0		2,174			0	88	08/21/2023.	3.C PL
31528# AA 2	Ferraro Fine Foods Corp./Term Loan 05/18	..	04/05/2021.	Direct		1,270,580	1,270,580	1,245,169	1,257,346		13,234		13,234		1,270,580			0	17,603	05/09/2024.	2.C PL
31528# AC 8	Ferraro Fine Foods Corp./Incremental Ter	..	04/05/2021.	Direct		69,878	69,878	68,830	69,337		541		541		69,878			0	968	05/09/2024.	2.C PL
31528# AD 6	Ferraro Fine Foods Corp./Second Amendmen	..	04/05/2021.	Direct		383,950	383,950	378,191	380,090		3,861		3,861		383,950			0	5,319	05/09/2024.	2.C PL
35041@ AA 3	Foundation Risk Partners, Corp./Term Loa	..	06/30/2021.	Direct		2,564	2,564	2,500	2,559		6		6		2,564			0	74	11/10/2023.	3.B PL
35041@ AB 1	Foundation Risk Partners, Corp./First Am	..	06/30/2021.	Direct		1,373	1,373	1,346	1,370		3		3		1,373			0	40	11/10/2023.	3.B PL
35041@ AC 9	Foundation Risk Partners, Corp./First Am	..	06/30/2021.	Direct		1,905	1,905	1,894	1,904		1		1		1,905			0	55	11/10/2023.	3.B PL
35041@ AD 7	Foundation Risk Partners, Corp./Second A	..	06/30/2021.	Direct		7,138	7,138	7,039	7,127		11		11		7,138			0	206	11/10/2023.	3.B PL
35041@ AG 0	Foundation Risk Partners, Corp./Third Am	..	06/30/2021.	Direct		1,329	1,329	1,329	1,329				0		1,329			0	38	11/10/2023.	3.B PL
35042# AC 6	FOUNDATION CONSUMER BRANDS, LLC - TERM L	..	06/14/2021.	Direct		12,268	12,268	12,268					0		12,268			0	530	10/01/2026.	4.B PL
35921# AA 6	Frontline Technologies Intermediate Hold	..	06/30/2021.	Direct		12,480	12,480	12,060	12,441		39		39		12,480			0	416	09/18/2023.	3.C PL
35921@ AC 4	Frontline Technologies Intermediate Hold	..	06/30/2021.	Direct		1,535	1,535	1,535	1,535				0		1,535			0	51	09/18/2023.	3.C PL
36147@ AA 4	GB Auto Service, Inc./First Amendment De	..	06/30/2021.	Direct		119	119	119	109				0		119			0	4	10/19/2024.	3.C PL
36147@ AB 2	GB AUTO SERVICE, INC. - TERM LOAN	..	06/30/2021.	Direct		67	67	67					0		67			0	3	10/19/2024.	3.C PL
36147@ AC 0	GB AUTO SERVICE, INC. - DELAYED DRAW TER	..	06/30/2021.	Direct		16	16	16					0		16			0	1	10/19/2024.	3.C Z
36221@ AA 3	GPM Investments, LLC/Term Loan 2/20	..	06/30/2021.	Direct		2,482	2,482	2,482	2,482				0		2,482			0	72	03/01/2027.	3.A PL
36221@ AB 1	GPM INVESTMENTS, LLC - DELAYED DRAW TERM	..	06/30/2021.	Direct		965	965	965	965				0		965			0	28	03/01/2027.	3.A PL
39341# AA 0	Green Street Parent, LLC and Green Stree	..	06/30/2021.	Direct		15,000	15,000	14,700	14,978		22		22		15,000			0	274	08/27/2026.	3.A PL
40348# AA 1	GUTTER BUYER INC	..	06/30/2021.	CALL		2,163	2,163	2,130	2,132		4		4		2,135		27	27	110	03/06/2025.	3.A PL
40406# AD 4	HAI Acquisition Corporation/Term Loan 10	..	06/30/2021.	Direct		9,375	9,375	9,139	9,357		18		18		9,375			0	317	11/01/2024.	2.C PL
404122 BB 8	HCA INC TRANCHE B-13 TERM LOAN	..	04/01/2021.	Adjustment		1,974,937							0		1,784,436		190,502	190,502	(8)	03/18/2026.	2.C FE
41781@ AA 5	Harvey Tool Company, LLC/Term Loan 10/17	..	05/13/2021.	Direct		21,488	21,488	21,058	21,463		24		24		21,488			0	415	10/14/2024.	3.A PL
41781@ AB 3	Harvey Tool Company, LLC/Delayed Term Lo	..	05/13/2021.	Direct		5,408	5,408	5,408	5,408				0		5,408			0	104	10/14/2024.	3.A PL
41902@ AA 9	Sigma Electric Manufacturing Corporation	..	06/30/2021.	Direct		5,199	5,199	5,095	5,190		10		10		5,199			0	190	10/31/2023.	3.A PL
41902@ AB 7	Sigma Electric Manufacturing Corporation	..	06/30/2021.	Direct		1,912	1,912	1,893	1,909		2		2		1,912			0	70	10/31/2023.	3.A PL
44961* AB 1	Implus Footcare, LLC/Initial Term Loan 0	..	06/30/2021.	Direct		2,204	2,204	2,199	2,203		1		1		2,204			0	97	04/30/2024.	3.C PL
45004K AC 0	IRI Holdings, Inc./Term Loan 11/18	..	06/30/2021.	Direct		4,688	4,688	4,641	4,684		3		3		4,688			0	103	12/01/2025.	4.C FE
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD	..	06/30/2021.	Direct		44,563	44,563	45,348	44,644		(81)		(81)		44,563			0	1,875	06/27/2023.	3.C PL
45321* AA 5	Implus Footcare, LLC/Spenco Incremental	..	06/30/2021.	Direct		343	343	342	343		0		0		343			0	15	04/30/2024.	3.C PL
45763F AN 8	Inmar, Inc./Initial Term Loan (First Lie	..	06/30/2021.	Direct		8,990	8,990	8,541	8,946		44		44		8,990			0	226	05/01/2024.	4.C FE
46126# AA 6	IntraPac International LLC/U.S. Term Loa	..	06/30/2021.	Direct		3,701	3,701	3,618	3,695		6		6		3,701			0	105	01/11/2026.	3.B PL
46603X A@ 0	IVY HILL XV L+215 CLASS A TL 05/15/2029	..	04/22/2021.	Direct		40,000,000	40,000,000	40,000,000	40,000,000				0		40,000,000			0	413,011	05/15/2029.	1.D FE
48234K AC 6	Term Loan B : K&N Engineering	..	06/30/2021.	Direct		10,309	10,309	8,918	10,120		190		190		10,309			0	298	10/20/2023.	5.B FE
48240@ AA 5	K2 Insurance Services, LLC/Term Loan 7/1	..	06/30/2021.	Direct		12,083	12,083	11,764	12,051		32		32		12,083			0	365	07/01/2024.	2.C PL
48240@ AB 3	K2 Insurance Services, LLC/Delayed Draw	..	06/30/2021.	Direct		4,036	4,036	4,036	4,036				0		4,036			0	98	07/01/2024.	2.C PL
48773# AA 8	Kellermeyer Bergensons Services, LLC/Ter	..	06/30/2021.	Direct		900	900	891	899		1		1		900			0	34	11/07/2026.	4.A PL
48773# AB 6	Kellermeyer Bergensons Services, LLC/202	..	06/30/2021.	Direct		198	198	198	198				0		198			0	8	11/07/2026.	4.A PL
48773# AC 4	KELLERMEYER BERGENSONS SERVICES, LLC - 2	..	06/30/2021.	Direct		83	83	83	51				0		83			0	3	11/07/2026.	4.A PL
48881# AB 5	Kene Acquisition, Inc./Term Loan 8/19	..	06/30/2021.	Direct		3,081	3,081	3,003	3,075		6		6		3,081			0	81	08/10/2026.	3.B PL

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
48881# AC 3	Kene Acquisition, Inc./Delayed Draw Term	..	06/30/2021.	Direct		513	513	513	513				0		513			0	14	08/10/2026.	3.B PL
50541# AA 5	Laboratories Bidco LLC/Term Loan 9/19	..	06/30/2021.	Direct		1,150	1,150	1,150	1,150				0		1,150			0	41	06/25/2024.	3.B PL
50541# AB 3	Laboratories Bidco LLC/Second Amendment	..	06/30/2021.	Direct		181	181	181	181				0		181			0	7	06/25/2024.	3.B PL
50541# AC 1	LABORATORIES BIDCO LLC - THIRD AMENDMENT	..	06/30/2021.	Direct		1,170	1,170	1,170	1,170				0		1,170			0	37	06/25/2024.	3.B PL
51206# AA 9	LAKERS BUYER, INC. - TERM LOAN	..	06/30/2021.	Direct		1,177	1,177	1,177					0		1,177			0	51	03/22/2027.	3.B PL
55371* AU 9	MRI Software LLC/Term Loan 2/20	..	06/30/2021.	Direct		1,717	1,717	1,717	1,717				0		1,717			0	56	02/10/2026.	4.A PL
55371* AY 1	MRI SOFTWARE LLC - SECOND AMENMENT TERM	..	06/30/2021.	Direct		84	84	84	14				0		84			0	3	02/10/2026.	4.A PL
55418# AA 4	Mac Lean-Fogg Company/Term Loan 12/18	..	06/30/2021.	Direct		4,199	4,199	4,154	4,196		3		3		4,199			0	118	12/22/2025.	3.B PL
55418# AB 2	Mac Lean-Fogg Company/Delayed Draw Term	..	06/30/2021.	Direct		488	488	488	488				0		488			0	14	12/22/2025.	3.B PL
57810J AC 2	Amynta Agency Borrower Inc./Incremental	..	06/30/2021.	Direct		2,366	2,366	2,366	2,366		0		0		2,366			0	55	02/28/2025.	4.C FE
59509# AA 6	Micromeritics Instrument Corp./Term Loan	..	06/30/2021.	Direct		987	987	987	987				0		987			0	30	12/18/2025.	2.B PL
60367* AA 9	Ministry Brands, LLC/Delayed Draw Term L	..	06/30/2021.	Direct		6,069	6,069	6,069	6,061		8		8		6,069			0	179	12/02/2022.	3.C PL
60367* AB 7	Ministry Brands, LLC/Incremental Term Lo	..	06/30/2021.	Direct		689	689	682	688		1		1		689			0	20	12/02/2022.	3.C PL
60367* AD 3	Ministry Brands, LLC/Delayed Draw Term L	..	06/30/2021.	Direct		132	132	132	132				0		132			0	4	12/02/2022.	3.C PL
62900* AA 9	NCWS INTERMEDIATE, INC. - DELAYED DRAW T	..	06/30/2021.	Direct		116	116	116					0		116			0	3	12/29/2026.	3.A PL
62900* AB 7	NCWS INTERMEDIATE, INC. - CLOSING DATE T	..	06/30/2021.	Direct		722	722	722	722				0		722			0	28	12/29/2026.	3.A PL
62929# AA 2	NM GRC Holdco, LLC/Term Loan 1/18	..	06/30/2021.	Direct		7,228	7,228	7,228	7,177				0		7,228			0	344	02/09/2024.	5.B PL
62929# AB 0	NM GRC Holdco, LLC/Delayed Draw Term Loa	..	06/30/2021.	Direct		2,009	2,009	2,009	1,987				0		2,009			0	93	02/09/2024.	5.B PL
62931* AA 2	NMC Skincare Intermediate Holdings II, L	..	06/30/2021.	Direct		1,463	1,463	1,429	1,460		3		3		1,463			0	44	10/31/2024.	3.C PL
62931* AC 8	NMC Skincare Intermediate Holdings II, L	..	06/30/2021.	Direct		487	487	487	487				0		487			0	15	10/31/2024.	3.C PL
62976# AE 6	NSM Insurance Group, LLC/Dollar Term Loa	..	06/30/2021.	Direct		10,374	10,374	10,374	10,374				0		10,374			0	383	05/11/2026.	3.A PL
64027* AA 3	NELIPAK HOLDINGS US TL L+425 07/02/2026	..	06/30/2021.	Direct		3,145	3,145	3,082	3,141		5		5		3,145			0	111	07/02/2026.	3.A PL
64027* AB 1	NELIPAK HOLDING INC TL L+425 07/02/2026	..	06/30/2021.	Direct		469	469	459	468		1		1		469			0	17	07/02/2026.	3.A PL
65716* AB 4	NORTH AMERICAN SCIENCE ASSOCIATES, INC	..	04/30/2021.	Direct		124	124	124					0		124			0	4	09/15/2026.	2.C Z
65716@ AA 4	NORTH AMERICAN SCIENCE ASSOCIATES, INC	..	04/30/2021.	Direct		963	963	963	963				0		963			0	17	09/15/2026.	2.C PL
65716@ AB 2	NORTH AMERICAN SCIENCE ASSOCIATES, INC	..	04/30/2021.	Direct		140	140	140	140				0		140			0	2	09/15/2026.	2.C Z
67008* AA 9	TERM LOAN - LX191049	..	06/30/2021.	Direct		1,408	1,408	1,408	1,408				0		1,408			0	56	12/01/2026.	2.C PL
67096@ AA 0	OMH-HealthEdge Holdings, LLC/Term Loan 9	..	06/30/2021.	Direct		859	859	859	859				0		859			0	27	10/24/2025.	2.A PL
67096@ AC 6	OMH-HEALTHEDGE HOLDINGS, LLC - FIRST AME	..	06/30/2021.	Direct		500	500	500					0		500			0	21	10/24/2025.	2.A Z
67113@ AB 7	OTG Management, LLC/Fourth Amendment DDT	..	06/30/2021.	Direct		241	241	224	238		3		3		241			0	12	08/26/2021.	4.B PL
67113H AD 7	OTG Management, LLC/Delayed Draw Term Lo	..	06/30/2021.	Direct		2,148	2,148	2,098	2,140		7		7		2,148			0	108	08/26/2021.	3.B Z
69323* AA 3	BakeMark Holdings, Inc./Additional Term	..	06/30/2021.	Direct		3,321	3,321	3,256	3,315		6		6		3,321			0	105	08/14/2023.	4.A PL
69345Y AB 0	PFC ACQUISITION CORP	..	06/30/2021.	Direct		12,446	12,446	11,860	12,399		46		46		12,446			0	429	03/01/2026.	5.A FE
69398* AD 7	PDI TA Holdings, Inc./First Lien Term Lo	..	06/30/2021.	Direct		14,000	14,000	13,984	13,998		1		1		14,000			0	391	10/24/2024.	5.A
70451H AF 6	PAYSIMPLE, INC. - ADDITIONAL DELAYED DRA	..	06/30/2021.	Direct		2,684	2,684	2,684	1,908				0		2,684			0	103	08/23/2025.	3.B PL
70470@ AA 0	POLYMER SOLUTIONS GRP L+625 07/31/22 MD	..	06/30/2021.	Direct		17,524	17,524	17,524	17,523		2		2		17,524			0	771	07/31/2022.	3.B PL
70559@ AA 4	Pegasus Global Enterprise Holdings, LLC/	..	06/30/2021.	Direct		4,139	4,139	4,032	4,130		9		9		4,139			0	140	05/29/2025.	3.A PL
70559@ AB 2	Pegasus Global Enterprise Holdings, LLC/	..	06/30/2021.	Direct		1,196	1,196	1,196	1,196				0		1,196			0	41	05/29/2025.	3.A PL
70559@ AD 8	Pegasus Global Enterprise Holdings, LLC	..	06/30/2021.	Direct		1,196	1,196	1,196	1,196				0		1,196			0	44	05/29/2025.	3.A PL
70559@ AE 6	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC	..	06/30/2021.	Direct		1,120	1,120	1,120	1,120				0		1,120			0	58	05/29/2025.	3.A Z

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
70559@ AF 3	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		06/30/2021.	Direct		41	41	41	41				0		41			0	6	05/29/2025.	3.A PL
71639# AA 4	PetIQ, LLC/Term Loan 01/18		04/13/2021.	Direct		3,337,173	3,337,173	3,253,549	3,293,769		43,404		43,404		3,337,173			0	57,288	07/08/2025.	3.C PL
71667* AA 3	Petroleum Service Group LLC/Delayed Draw		04/01/2021.	Direct		139	139	139	139				0		139			0	6	07/23/2025.	3.B PL
71667* AB 1	Petroleum Service Group LLC/Term Loan 7/		04/01/2021.	Direct		7,402	7,402	7,238	7,395		7		7		7,402			0	122	07/23/2025.	3.B PL
74140# AA 0	Project Potter Buyer, LLC/Term Loan 4/20		06/30/2021.	Direct		3,419	3,419	3,419	3,419				0		3,419			0	159	04/23/2027.	3.C PL
74140# AB 8	PROJECT POTTER BUYER, LLC - 2020 INCREME		06/30/2021.	Direct		751	751	751	751				0		751			0	35	04/23/2027.	3.C PL
74140# AC 6	PROJECT POTTER BUYER, LLC - TERM LOAN		06/30/2021.	Direct		854	854	854	854				0		854			0	40	04/23/2027.	3.C PL
74140# AD 4	PROJECT POTTER BUYER, LLC - DELAYED DRAW		06/30/2021.	Direct		290	290	290	290				0		290			0	13	04/23/2027.	3.C PL
74719# AA 1	Pyramid Management Advisors, LLC/Term Lo		06/30/2021.	Direct		3,735	3,735	3,735	3,706				0		3,735			0	150	07/15/2023.	3.B Z
74719# AB 9	Pyramid Management Advisors, LLC/Delayed		06/30/2021.	Direct		1,385	1,385	1,385	1,374				0		1,385			0	57	07/15/2023.	3.C PL
74719# AC 7	Pyramid Management Advisors, LLC/Delayed		06/30/2021.	Direct		320	320	320	316				0		320			0	13	07/15/2023.	3.C PL
74741@ AA 5	Olympia Acquisition, Inc./Term Loan 9/19		06/30/2021.	Direct		1,342	1,342	1,342	1,342				0		1,342			0	50	09/24/2026.	3.C PL
75000# AE 8	RSC Acquisition, Inc./Term Loan 10/19		06/30/2021.	Direct		1,611	1,611	1,589	1,610		2		2		1,611			0	54	10/30/2026.	3.C PL
75046T AB 0	Radius Aerospace, Inc./Term Loan 3/19		05/18/2021.	Direct		26,018	26,018	25,563	25,989		29		29		26,018			0	439	03/29/2025.	3.B PL
75734@ AB 9	Reddy Ice Holdings, Inc./Term Loan 7/19		06/30/2021.	Direct		11,843	11,843	11,465	11,811		32		32		11,843			0	446	07/01/2025.	3.B PL
75734@ AC 7	Reddy Ice Holdings, Inc./Delayed Draw Te		06/30/2021.	Direct		774	774	774	541				0		774			0	23	07/01/2025.	3.B PL
76252@ AA 1	Rialto Management Group, LLC/Term Loan 1		06/30/2021.	Direct		1,656	1,656	1,639	1,653		3		3		1,656			0	32	12/02/2024.	2.B PL
76252@ AB 9	RIALTO MANAGEMENT GROUP, LLC - TERM LOAN		06/30/2021.	Direct		1,633	1,633	1,633					0		1,633			0	31	12/02/2024.	2.B PL
78411E AC 2	SCSG EA Acquisition Company, Inc./Initia		06/18/2021.	Direct		1,814,224	1,814,224	1,768,868	1,792,620		21,604		21,604		1,814,224			0	58,398	09/01/2023.	4.C FE
78432@ AB 8	SFE Intermediate HoldCo LLC/Incremental		06/30/2021.	Direct		909	909	891	907		2		2		909			0	29	07/31/2024.	2.B PL
78433* AA 1	SG Acquisition, Inc./Term Loan 1/20		05/07/2021.	Direct		21,194	21,194	21,194	21,194				0		21,194			0	418	01/27/2027.	3.B PL
78486@ AA 5	SSE BUYER, INC		06/30/2021.	Direct		2,173	2,173	2,173	2,173				0		2,173			0	167	06/30/2026.	1.G PL
78642# AA 4	SAFE HOME SECURITY INC. - TERM LOAN		04/01/2021.	Direct		1,440	1,440	1,440	1,440				0		1,440			0	30	08/04/2024.	2.C FE
79400@ AA 6	Saldon Holdings, Inc./First Amendment Te		05/14/2021.	Direct		673	673	666	673		0		0		673			0	15	03/13/2025.	3.B PL
79400@ AA 6	Saldon Holdings, Inc./First Amendment Te		06/30/2021.	Direct		875	875	866	874		1		1		875			0	31	03/13/2025.	3.B Z
79400@ AB 4	Saldon Holdings, Inc./Term Loan 3/19		06/30/2021.	Direct		9,588	9,588	9,348	9,570		18		18		9,588			0	287	03/13/2025.	3.B PL
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD		06/30/2021.	Direct		11,282	11,282	11,282	11,287		(6)		(6)		11,282			0	350	06/01/2022.	2.C PL
84650# AA 1	SpareFoot, LLC/Incremental Term Loan 2/1		04/16/2021.	Direct		66,673	66,673	65,673	66,020		653		653		66,673			0	1,170	04/13/2024.	3.B PL
84650# AB 9	SpareFoot, LLC/First Lien ESS Incrementa		04/16/2021.	Direct		228,012	228,012	228,012	228,012				0		228,012			0	4,000	04/13/2024.	3.B PL
84650H AC 3	SpareFoot, LLC/Initial Term Loan 04/18		04/16/2021.	Direct		630,799	630,799	621,337	626,125		4,674		4,674		630,799			0	11,066	04/13/2024.	3.B PL
84650H AD 1	SpareFoot, LLC/Incremental Term Loan 8/1		04/16/2021.	Direct		119,989	119,989	118,189	118,915		1,073		1,073		119,989			0	2,105	04/13/2024.	3.B PL
84650H AF 6	SpareFoot, LLC/First Lien Bader Incremen		04/16/2021.	Direct		87,400	87,400	86,089	86,494		906		906		87,400			0	1,533	04/13/2024.	3.B PL
84650H AG 4	SpareFoot, LLC/First Lien StorSmart Incr		04/16/2021.	Direct		174,800	174,800	172,178	172,989		1,812		1,812		174,800			0	3,066	04/13/2024.	3.B PL
84650H AH 2	SpareFoot, LLC/First Lien SBOA Increment		04/16/2021.	Direct		90,752	90,752	89,391	89,777		975		975		90,752			0	1,592	04/13/2024.	3.B PL
86738* AA 6	Sunk Rock Foundry Partners LP/Term Loan		06/30/2021.	Direct		3,055	3,055	2,994	3,049		6		6		3,055			0	111	10/31/2023.	3.A PL
86803@ AA 4	Sunshine Sub, LLC/Term Loan 5/18		06/30/2021.	Direct		907	907	889	905		2		2		907			0	32	05/27/2024.	3.A PL
86803@ AB 2	Sunshine Sub, LLC/Delayed Draw Term Loan		06/30/2021.	Direct		2,462	2,462	2,462	2,462				0		2,462			0	87	05/27/2024.	3.A PL
87221# AA 4	TAUC MANAGEMENT, LLC - INITIAL TERM LOAN		04/29/2021.	Direct		8,421	8,421	8,421					0		8,421			0	145	02/12/2027.	1.C Z
87298@ AA 4	TPG VIII Elf Purchaser, LLC/U.S. Term Lo		06/30/2021.	Direct		12,517	12,517	12,142	12,490		27		27		12,517			0	400	05/11/2026.	3.C PL
87300* AB 0	THG Acquisition, LLC/Term Loan 12/19		06/30/2021.	Direct		1,063	1,063	1,063	1,063				0		1,063			0	36	12/02/2026.	5.B

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87300* AC 8	THG Acquisition, LLC/Delayed Draw Term L	..	06/30/2021.	Direct		298	298	298	298				0		298			0	10	12/02/2026.	5.B
87300* AD 6	THG ACQUISITION, LLC - TERM LOAN	..	06/30/2021.	Direct		875	875	875	875				0		875			0	32	12/02/2026.	3.A PL
87300* AE 4	THG ACQUISITION, LLC - DELAYED TERM LOAN	..	06/30/2021.	Direct		156	156	156	28				0		156			0	10	12/02/2026.	3.A PL
87304@ AA 6	SECOND AMENDMENT INCREMENTAL TERM LOAN -	..	06/30/2021.	Direct		376	376	376	376				0		376			0	6	08/30/2026.	3.B PL
87326# AA 8	TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR	..	04/05/2021.	Direct		506	506	506	298				0		506			0	9	10/02/2025.	3.B Z
88084@ AB 8	TerSera Therapeutics LLC/First Amendment	..	06/30/2021.	Direct		411	411	406	411		0		0		411			0	20	03/30/2025.	3.C PL
88084@ AC 6	TerSera Therapeutics LLC/Second Amendmen	..	06/30/2021.	Direct		783	783	773	782		1		1		783			0	19	03/30/2025.	3.C PL
88084@ AD 4	TerSera Therapeutics LLC/First Amendment	..	06/30/2021.	Direct		411	411	411	411				0		411			0	20	03/30/2025.	3.C PL
88084@ AE 2	TerSera Therapeutics LLC/Third Amendment	..	06/30/2021.	Direct		154	154	149	153		1		1		154			0	8	03/30/2025.	3.C PL
88233F AK 6	VST TL B3 1L USD	..	06/30/2021.	Direct		13,695	13,695	11,970	13,541		155		155		13,695			0	129	12/31/2025.	2.C FE
88732# AA 4	TIMECLOCK PLUS, LLC - DELAYED DRAW TERM	..	06/30/2021.	Direct		418	418	418	418				0		418			0	14	08/28/2026.	4.C PL
88732# AC 0	TimeClock Plus, LLC/Term Loan 8/19	..	06/30/2021.	Direct		2,007	2,007	1,967	2,004		3		3		2,007			0	66	08/28/2026.	4.C PL
89158* AC 7	Touchstone Acquisition, Inc./Term Loan 1	..	06/30/2021.	Direct		3,733	3,733	3,640	3,726		7		7		3,733			0	91	11/17/2025.	3.B PL
89158* AD 5	Touchstone Acquisition, Inc./First Lien	..	06/30/2021.	Direct		778	778	778	778				0		778			0	19	11/15/2025.	3.B PL
90385P AC 4	The Ultimus Group Midco, LLC/First Lien	..	06/30/2021.	Direct		2,894	2,894	2,836	2,890		4		4		2,894			0	81	02/01/2026.	4.B PL
91727# AA 5	Urology Management Associates, LLC/First	..	05/04/2021.	Direct		22,332	22,332	21,768	22,299		33		33		22,332			0	447	08/31/2024.	2.C PL
91830@ AD 5	VLS Recovery Services, LLC/Term Loan 10/	..	04/01/2021.	Direct		7,301	7,301	7,116	7,293		8		8		7,301			0	258	10/17/2023.	3.A PL
91830@ AF 0	VLS Recovery Services, LLC/Delayed Draw	..	04/01/2021.	Direct		1,196	1,196	1,181	1,195		1		1		1,196			0	42	10/17/2023.	3.A PL
91830@ AH 6	VLS Recovery Services, LLC/Second Amendm	..	04/01/2021.	Direct		1,034	1,034	998	1,032		2		2		1,034			0	37	10/17/2023.	3.A PL
91830@ AJ 2	VLS RECOVERY SERVICES, LLC - DELAYED DRA	..	04/01/2021.	Direct		301	301	301					0		301			0	6	10/17/2023.	3.A PL
92215* AA 6	VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN	..	04/01/2021.	Direct		4,610	4,610	4,610	4,610				0		4,610			0	109	09/18/2025.	3.C PL
928432 A* 4	Visual Edge Technology, Inc./Term Loan 0	..	06/30/2021.	Direct		6,771	6,771	6,637	6,717		12		12		6,771			0	285	08/31/2022.	5.A PL
928432 A@ 2	Visual Edge Technology, Inc./Delayed Dra	..	06/30/2021.	Direct		7,495	7,495	7,374	7,437		11		11		7,495			0	316	08/31/2022.	5.A PL
92974* AA 7	WSHP FC ACQUISITION 2A TL L+625 03/30/20	..	06/30/2021.	Direct		3,329	3,329	3,329	3,329				0		3,329			0	121	03/30/2024.	3.B PL
92974* AC 3	WSHP FC Acquisition LLC/Third Amendment	..	06/30/2021.	Direct		996	996	996	996				0		996			0	36	03/30/2024.	3.B PL
92974* AD 1	WSHP FC ACQUISITION 1A TL L+650 03/30/20	..	06/30/2021.	Direct		417	417	403	415		1		1		417			0	15	03/30/2024.	3.B PL
92974* AE 9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/	..	06/30/2021.	Direct		521	521	521	521				0		521			0	19	03/30/2024.	3.B PL
92975@ AA 4	TA/WEG Holdings, LLC/Term Loan 9/19	..	04/05/2021.	Direct		3,741	3,741	3,741	3,741				0		3,741			0	63	10/02/2025.	3.B PL
92975@ AB 2	TA/WEG Holdings, LLC/Initial Delayed Dra	..	04/05/2021.	Direct		1,965	1,965	1,965	1,677				0		1,965			0	30	10/02/2025.	3.B PL
93279# AA 3	WALNUT PARENT, INC. - INITIAL TERM LOAN	..	05/28/2021.	Direct		1,231	1,231	1,231	1,231				0		1,231			0	34	11/09/2027.	3.C PL
93710@ AA 2	Wash Multifamily Acquisition Inc./2019 I	..	04/19/2021.	Direct		5,908,661	5,908,661	5,820,031	5,899,171		43,599		43,599		5,908,661			0	137,843	05/16/2022.	4.C FE
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023	..	04/30/2021.	Direct		644,130	644,130	591,043	637,294		6,836		6,836		644,130			0	3,540	04/29/2023.	2.C FE
96811* AA 5	Wildcat BuyerCo, Inc./Term Loan 2/20	..	06/30/2021.	Direct		615	615	615	615				0		615			0	19	02/27/2026.	2.C PL
96811* AB 3	Wildcat BuyerCo, Inc./Delayed Draw Term	..	06/30/2021.	Direct		117	117	117	117				0		117			0	5	02/27/2026.	2.C PL
98415D A@ 3	XIFIN, Inc./Term Loan 02/20	..	06/30/2021.	Direct		813	813	813	813				0		813			0	26	02/06/2026.	3.A PL
98422B AB 5	XPERI HOLDING CO 6/1/2025 TL B L+400	..	06/08/2021.	Direct		4,917,857	4,917,857	4,450,661	4,496,936		420,921		420,921		4,917,857			0	89,642	06/08/2028.	3.C FE
C3324# AA 4	Entertainment Partners Canada ULC/Canadi	A	06/30/2021.	Direct		2,483	2,483	2,408	2,477		5		5		2,483			0	79	05/11/2026.	3.C PL
C4800# AA 5	IntraPac Canada Corporation/Canadian Ter	..	06/30/2021.	Direct		1,886	1,886	1,843	1,883		3		3		1,886			0	26	01/11/2026.	3.B PL
G7349* AA 6	Radius Aerospace Europe Limited/U.K. Ter	D	06/30/2021.	Direct		1,017	1,017	1,017	1,017				0		1,017			0	27	03/29/2025.	3.B PL
N1603L AD 9	BRIGBI TL B 1L USD	..	06/30/2021.	Direct		4,076	4,076	2,377	4,072		4		4		4,076			0	92	06/30/2024.	5.B FE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
8299999. Total - Bonds - Unaffiliated Bank Loans						67,620,803	65,645,629	64,712,858	64,652,680	0	616,670	0	616,670	0	67,385,808	0	234,995	234,995	964,815	XXX	XXX
8399997. Total - Bonds - Part 4						1,744,519,329	1,570,106,088	1,704,523,515	1,450,475,579	105,215	8,379,650	545,867	7,938,997	0	1,729,807,696	0	8,179,963	8,179,963	36,051,609	XXX	XXX
8399999. Total - Bonds						1,744,519,329	1,570,106,088	1,704,523,515	1,450,475,579	105,215	8,379,650	545,867	7,938,997	0	1,729,807,696	0	8,179,963	8,179,963	36,051,609	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
378999 ZZ 2	GLOBAL COOLING INC SERIES B	..	05/03/2021.	Adjustment	6,147.000	3,202,452		750,000	749,934	66			66		750,000		2,452,452	2,452,452		XXX	3.B Z
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,202,452	XXX	750,000	749,934	66	0	0	66	0	750,000	0	2,452,452	2,452,452	0	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						3,202,452	XXX	750,000	749,934	66	0	0	66	0	750,000	0	2,452,452	2,452,452	0	XXX	XXX
8999999. Total - Preferred Stocks						3,202,452	XXX	750,000	749,934	66	0	0	66	0	750,000	0	2,452,452	2,452,452	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00166B 10 5	ALX ONCOLOGY HOLDINGS ORD	..	05/21/2021.	CORNERSTONE MACRO	5,613.000	311,339	XXX	402,228					0		402,228		(90,889)	(90,889)		XXX	XXX
001743 AE 3	AMMC 18 SUB	..	06/30/2021.	Distribution of Funds		378,688	XXX						0		378,688			0		XXX	XXX
001747 AE 4	AMMC 11 SN	..	06/30/2021.	Distribution of Funds		171,808	XXX						0		171,808			0		XXX	XXX
00175N AC 2	AMMC 15 SN	..	06/30/2021.	Distribution of Funds		474,715	XXX						0		474,715			0		XXX	XXX
00176K AC 7	AMMC 16 SN	..	06/30/2021.	Distribution of Funds		314,829	XXX						0		314,829			0		XXX	XXX
00176N AG 2	AMMC 22 SUB	..	06/30/2021.	Distribution of Funds		435,253	XXX						0		435,253			0		XXX	XXX
00176Q AC 4	AMMC 19 SN	..	06/30/2021.	Distribution of Funds		352,605	XXX						0		352,605			0		XXX	XXX
00177C AC 4	AMMC 20 SN	..	06/30/2021.	Distribution of Funds		389,078	XXX						0		389,078			0		XXX	XXX
00179T AB 7	AMMC 21 SN	..	06/30/2021.	Distribution of Funds		109,758	XXX						0		109,758			0		XXX	XXX
00176R AC 2	AMMC 23 SUB	..	06/30/2021.	Distribution of Funds		492,985	XXX						0		492,985			0		XXX	XXX
18885T 30 6	CLIPPER REALTY ORD	..	06/30/2021.	JONES TRADING INSTITUTIONAL SERVICES	64,393.000	478,897	XXX	549,916	453,971	95,946			95,946		549,916		(71,019)	(71,019)	12,235	XXX	XXX
28852N 10 9	ELLINGTON FINANCIAL ORD	..	05/12/2021.	Various	1,258,539.000	23,357,535	XXX	6,951,998	18,676,719	(11,724,721)			(11,724,721)		6,951,998		16,405,537	16,405,537	660,964	XXX	XXX
492327 10 1	KEROS THERAPEUTICS ORD	..	05/21/2021.	CORNERSTONE MACRO	10,105.000	498,551	XXX	708,462					0		708,462		(209,911)	(209,911)		XXX	XXX
52472M 10 1	LEGACY HOUSING ORD	..	04/07/2021.	PIPR	6,238.000	118,336	XXX	74,856	94,256	(19,400)			(19,400)		74,856		43,480	43,480		XXX	XXX
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD	..	05/21/2021.	CORNERSTONE MACRO	81,029.000	12,121,004	XXX	5,338,946	8,847,557	(3,508,610)			(3,508,610)		5,338,946		6,782,058	6,782,058	101,092	XXX	XXX
67080M 10 3	NURIX THERAPEUTICS ORD	..	05/21/2021.	CORNERSTONE MACRO	7,442.000	189,280	XXX	342,034					0		342,034		(152,755)	(152,755)		XXX	XXX
68062P 10 6	OLEMA PHARMACEUTICALS ORD	..	05/21/2021.	CORNERSTONE MACRO	3,181.000	81,674	XXX	158,000					0		158,000		(76,326)	(76,326)		XXX	XXX
75943R 10 2	RELAY THERAPEUTICS ORD	..	05/21/2021.	CORNERSTONE MACRO	7,484.000	230,379	XXX	249,217					0		249,217		(18,838)	(18,838)		XXX	XXX
76150W 10 7	REVERSE MORTGAGE INVESTMENT 144A ORD	..	05/27/2021.	Corporate Action		1,755,428	XXX						0				1,755,428	1,755,428		XXX	XXX
771049 10 3	ROBLOX CL A ORD	..	05/21/2021.	CORNERSTONE MACRO	704.000	57,978	XXX	52,026					0		52,026		5,952	5,952		XXX	XXX
816120 30 7	SELECT INTERIOR CONCEPTS CL A ORD	..	06/30/2021.	JONES TRADING INSTITUTIONAL SERVICES	74,318.000	706,191	XXX	153,838	531,374	(377,535)			(377,535)		153,838		552,352	552,352		XXX	XXX
88606X 10 0	TBOLT 18A G	..	06/30/2021.	Distribution of Funds		346	XXX						0		346			0		XXX	XXX
88607B AA 5	TBOLT 2019 E	..	06/30/2021.	Distribution of Funds		(382)	XXX						0		(382)			0		XXX	XXX
90290N 10 9	USA COMPRESSION PARTNERS COM UNT	..	05/20/2021.	CORNERSTONE MACRO	114,571.000	1,748,030	XXX	648,472	1,558,166	(909,694)			(909,694)		648,472		1,099,559	1,099,559	120,300	XXX	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						44,774,305	XXX	15,629,993	30,162,041	(16,444,015)	0	0	(16,444,015)	0	18,749,677	0	26,024,629	26,024,629	894,590	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
695114 ZZ 4	PACIFICORP	..	04/13/2021.	AFG Private Placement	3,829.000	9,573	XXX	38	2,872	(2,833)			(2,833)		38		9,534	9,534		XXX	XXX
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						9,573	XXX	38	2,872	(2,833)	0	0	(2,833)	0	38	0	9,534	9,534	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																					
36352@ 10 6	GALIC BROTHERS INC	..	05/28/2021.	Dividend	100,000.000		XXX	9,966,361					0					0		XXX	XXX
83070# 10 7	SKIPJACK MARINA CORPORATION	..	05/28/2021.	Dividend	1,000,000.000		XXX	10,000					0					0		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9399999.	Total - Common Stocks - Parent, Subsidiaries and AffiliatesOther					0	XXX	9,976,361	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					44,783,878	XXX	25,606,392	30,164,913	(16,446,849)	0	0	(16,446,849)	0	18,749,715	0	26,034,163	.26,034,163	894,590	XXX	XXX
9799999.	Total - Common Stocks					44,783,878	XXX	25,606,392	30,164,913	(16,446,849)	0	0	(16,446,849)	0	18,749,715	0	26,034,163	.26,034,163	894,590	XXX	XXX
9899999.	Total - Preferred and Common Stocks					47,986,330	XXX	26,356,392	30,914,847	(16,446,783)	0	0	(16,446,783)	0	19,499,715	0	28,486,615	.28,486,615	894,590	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,792,505,659	XXX	1,730,879,907	1,481,390,426	(16,341,568)	.8,379,650	545,867	.(8,507,785)	0	1,749,307,411	0	36,666,578	.36,666,578	36,946,199	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	07/10/2020	07/09/2021		1,484,028	3169.56	85,233			308,421		308,421	88,075						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	08/14/2020	08/13/2021		1,440,226	3377.9	73,417			225,422		225,422	92,599						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/11/2020	09/10/2021		1,115,472	3401.46	55,130			189,688		189,688	83,126						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/09/2020	10/09/2021		1,605,345	3417.96	101,014			296,086		296,086	134,551						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	11/13/2020	11/13/2021		1,396,412	3558.12	68,139			215,891		215,891	110,872						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/11/2020	12/11/2021		2,486,878	3661.18	113,063			338,351		338,351	188,159						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	01/19/2021	01/15/2022		1,009,444	3809.74		45,467		106,280		106,280	60,813						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	02/12/2021	02/12/2022		1,337,317	3908.85		66,934		111,558		111,558	44,624						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/12/2021	03/12/2022		1,615,797	3898.94		84,326		153,370		153,370	69,043						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	04/09/2021	04/09/2022		1,665,402	4077.99		70,329		103,687		103,687	33,358						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	05/14/2021	05/14/2022		3,090,128	4063.75288		179,989		220,772		220,772	40,783						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/11/2021	06/11/2022		1,299,130	4219.05		51,943		63,676		63,676	11,733						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2020	07/06/2021		68,318,921	3179.72	1,516,680			2,698,554		2,698,554	84,602						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/06/2020	07/06/2021		6,380,271	3246.28	230,335			437,041		437,041	85,470						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/17/2020	07/20/2021		4,668,614	3329.62	171,241			328,519		328,519	73,291						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	08/06/2021		10,646,465	3345.78	398,604			785,588		785,588	177,996						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/20/2020	08/20/2021		9,734,278	3373.23	359,195			694,591		694,591	159,876						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/06/2020	09/03/2021		7,814,527	2972.37	288,356			557,796		557,796	82,386						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	09/20/2021		7,738,049	2304.92	306,427			579,797		579,797	46,507						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/06/2020	10/06/2021		7,344,308	2663.68	280,553			524,088		524,088	50,022						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/20/2020	10/20/2021		7,543,111	2823.16	303,308			555,166		555,166	59,669						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/06/2020	11/05/2021		9,813,324	2848.42	266,922			468,869		468,869	44,689						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	11/19/2021		7,131,864	2971.61	201,898			352,094		352,094	46,876						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	12/06/2021		9,581,790	3193.93	268,393			473,367		473,367	94,073						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	12/20/2021		9,912,768	3097.74	278,637			491,225		491,225	86,443						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/06/2020	07/06/2021		20,927,536	3179.72	336,933			2,549,284		2,549,284	1,513,599						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2020	07/06/2021		40,322,529	1005.73	1,624,998			6,685,579		6,685,579	3,634,694						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2020	07/06/2021		8,276,555	492.09	246,641			602,245		602,245	254,410						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2020	07/06/2021		26,924,883	167.98	557,347			39,701		39,701	(812,636)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2020	07/06/2021		20,582,640	80.34	607,231			1,276,102		1,276,102	509,822						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2020	07/06/2021		725,789	62.78	19,596			34,474		34,474	6,015						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	01/06/2022		6,359,440	3179.72	201,028			352,522		352,522	67,993						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2020	07/06/2021		64,925,412	3179.72	779,754			1,298,487		1,298,487	203,538						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		53,814,518	3179.72	947,831			1,614,409		1,614,409	259,945						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		63,513,808	3179.72	1,277,463			2,191,191		2,191,191	357,143						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		56,812,961	3179.72	1,233,453			2,130,451		2,130,451	350,089						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		76,122,859	3179.72	1,736,476			3,006,804		3,006,804	496,801						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		74,457,820	3179.72	1,802,698			3,127,177		3,127,177	520,238						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		51,829,436	3179.72	1,322,324			2,306,372		2,306,372	386,331						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/06/2020	07/06/2021		47,893,957	3179.72	1,259,611			2,203,086		2,203,086	370,556						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021		46,741,884	3179.72	1,281,313			2,243,574		2,243,574	379,454						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/06/2020	07/06/2021		50,557,548	3179.72	1,421,208			2,502,558		2,502,558	425,014						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		07/06/2020	07/06/2021		55,302,406	3179.72	1,697,784			3,013,932		3,013,932	519,012						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/06/2020	07/06/2021		52,147,408	3179.72	1,768,480			3,180,940		3,180,940	557,811						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/06/2020	07/06/2021		59,778,736	3179.72	2,146,851			3,885,554		3,885,554	687,619						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		07/20/2020	07/20/2021		59,434,749	3251.84	1,283,791			2,317,830		2,317,830	169,335						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		07/20/2020	07/20/2021		18,504,367	3251.84	294,219			2,144,681		2,144,681	1,314,928						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		07/20/2020	07/20/2021		31,529,855	1014.76	1,280,112			4,893,594		4,893,594	2,725,412						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		07/20/2020	07/20/2021		5,770,110	493.52	171,372			403,212		403,212	170,630						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		07/20/2020	07/20/2021		24,210,703	170.94	496,309			42,840		42,840	(625,921)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		07/20/2020	07/20/2021		15,196,928	78.12	442,232			910,552		910,552	311,204						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		07/20/2020	07/20/2021		730,893	63.82	18,857			32,491		32,491	6,406						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/20/2020	01/20/2022		4,227,392	3251.84	135,322			235,342		235,342	47,005						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/20/2020	07/20/2021		61,784,960	3251.84	735,949			1,234,377		1,234,377	222,302						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/20/2020	07/20/2021		53,498,964	3251.84	936,840			1,603,152		1,603,152	296,419						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		67,854,353	3251.84	1,357,087			2,338,256		2,338,256	437,539						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		07/20/2020	07/20/2021		58,731,554	3251.84	1,269,223			2,199,830		2,199,830	414,947						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		69,867,402	3251.84	1,599,964			2,791,344		2,791,344	529,634						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		71,257,113	3251.84	1,703,045			2,989,167		2,989,167	568,290						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		65,053,384	3251.84	1,645,851			2,891,310		2,891,310	551,285						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		07/20/2020	07/20/2021		49,505,337	3251.84	1,301,990			2,299,128		2,299,128	439,528						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		55,120,902	3251.84	1,504,801			2,669,990		2,669,990	511,891						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		44,613,144	3251.84	1,418,698			2,561,834		2,561,834	498,706						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2020	07/20/2021		62,870,502	3251.84	2,175,319			3,986,778		3,986,778	785,336						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		08/06/2020	08/06/2021		78,970,394	3349.16	1,679,700			3,040,056		3,040,056	423,095						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		08/06/2020	08/06/2021		23,044,424	3349.16	359,493			2,216,106		2,216,106	1,369,224						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		08/06/2020	08/06/2021		37,737,179	1027.86	1,513,261			5,291,349		5,291,349	3,041,527						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/06/2020	08/06/2021		7,589,554	496.79	223,892			478,984		478,984	205,711						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		08/06/2020	08/06/2021		30,402,510	193.89	577,646			194		194	(282,385)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/06/2020	08/06/2021		19,868,717	81.71	600,049			1,222,296		1,222,296	535,630						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/06/2020	08/06/2021		677,693	63.89	17,620			30,244		30,244	5,974						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	02/04/2022		9,377,648	3349.16	303,000			521,374		521,374	108,177						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		96,790,724	3349.16	1,152,651			1,920,032		1,920,032	385,335						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		58,016,971	3349.16	1,015,883			1,725,914		1,725,914	351,652						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		93,922,184	3349.16	1,870,056			3,212,899		3,212,899	660,718						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		45,320,695	3349.16	947,563			1,640,145		1,640,145	338,767						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		08/06/2020	08/06/2021		108,132,119	3349.16	2,323,759			4,020,405		4,020,405	832,260						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		79,249,368	3349.16	1,807,673			3,142,794		3,142,794	654,314						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/06/2020	08/06/2021		49,232,652	3349.16	1,162,389			2,025,567		2,025,567	423,193						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		08/06/2020	08/06/2021		73,564,986	3349.16	1,846,481			3,245,225		3,245,225	682,883						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		08/06/2020	08/06/2021		60,564,791	3349.16	1,603,756			2,821,656		2,821,656	597,387						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		08/06/2020	08/06/2021		59,594,454	3349.16	1,716,320			3,071,395		3,071,395	658,455						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/06/2020	08/06/2021		45,285,470	3349.16	1,494,420			2,714,746		2,714,746	594,985						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		08/06/2020	08/06/2021		47,007,989	3349.16	1,638,699			3,003,928		3,003,928	665,428						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/20/2020	08/20/2021		59,774,481	3385.51	1,285,151			2,301,000		2,301,000	423,838						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/20/2020	08/20/2021		19,781,279	3385.51	310,566			1,863,441		1,863,441	1,173,801						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		08/20/2020	08/20/2021		32,405,544	1035.56	1,357,792			4,262,282		4,262,282	2,479,943						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/20/2020	08/20/2021		6,025,194	495.86	178,346			393,697		393,697	164,259						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		08/20/2020	08/20/2021		27,581,103	183.5	554,388			3,535		3,535	(421,325)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/20/2020	08/20/2021		17,826,498	81.19	522,317			1,069,168		1,069,168	444,028						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		08/20/2020	08/20/2021		695,230	64.75	17,311			31,705		31,705	6,712						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	02/18/2022		7,786,673	3385.51	257,034			439,192		439,192	92,202						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		65,340,343	3385.51	778,255			1,288,012		1,288,012	260,508						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		38,171,953	3385.51	664,601			1,128,552		1,128,552	234,667						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		68,674,321	3385.51	1,346,790			2,300,848		2,300,848	483,744						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		35,068,883	3385.51	733,322			1,261,246		1,261,246	267,013						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		92,424,423	3385.51	1,988,098			3,414,998		3,414,998	724,980						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		61,439,326	3385.51	1,401,442			2,421,285		2,421,285	517,601						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		74,766,486	3385.51	1,780,303			3,093,626		3,093,626	665,019						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		41,303,222	3385.51	1,061,938			1,851,208		1,851,208	401,850						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		51,121,201	3385.51	1,416,593			2,492,314		2,492,314	547,123						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		08/20/2020	08/20/2021		55,183,813	3385.51	1,705,862			3,042,880		3,042,880	680,368						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/20/2020	08/20/2021		62,690,779	3385.51	2,162,832			3,918,513		3,918,513	895,121						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		09/04/2020	09/03/2021		69,347,304	3426.96	1,448,665			2,600,081		2,600,081	604,604						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/04/2020	09/03/2021		21,096,444	3426.96	316,447			1,567,548		1,567,548	1,053,332						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		09/04/2020	09/03/2021		39,650,498	1039.23	1,653,426			5,049,551		5,049,551	2,933,975						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/04/2020	09/03/2021		8,316,898	495.41	246,180			553,573		553,573	225,751						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/04/2020	09/03/2021		34,126,011	181.64	716,639			11,261		11,261	(605,158)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/04/2020	09/03/2021		23,329,783	82.42	734,880			1,404,217		1,404,217	652,222						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		09/04/2020	09/03/2021		711,897	64.52	17,441			29,470		29,470	6,709						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/04/2020	03/04/2022		7,196,616	3426.96	236,133			389,222		389,222	79,396						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/04/2020	09/03/2021		93,898,704	3426.96	1,108,991			1,839,060		1,839,060	433,881						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/04/2020	09/03/2021		49,348,224	3426.96	859,163			1,447,880		1,447,880	349,987						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/04/2020	09/03/2021		57,915,624	3426.96	1,083,698			1,840,246		1,840,246	447,576						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		09/04/2020	09/03/2021		78,268,697	3426.96	1,545,024			2,639,299		2,639,299	645,096						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/04/2020	09/03/2021		62,292,352	3426.96	1,333,732			2,282,296		2,282,296	562,001						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/04/2020	09/03/2021		44,484,179	3426.96	988,011			1,694,679		1,694,679	418,864						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		09/04/2020	09/03/2021		50,432,314	3426.96	1,177,090			2,019,250		2,019,250	501,580						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/04/2020	09/03/2021		47,634,744	3426.96	1,177,109			2,022,827		2,022,827	505,618						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		09/04/2020	09/03/2021		50,727,216	3426.96	1,290,500			2,227,957		2,227,957	558,989						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/04/2020	09/03/2021		46,949,352	3426.96	1,268,128			2,198,550		2,198,550	555,783						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		09/04/2020	09/03/2021		54,125,864	3426.96	1,596,172			2,796,560		2,796,560	715,932						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/04/2020	09/03/2021		58,601,016	3426.96	1,922,794			3,395,686		3,395,686	883,771						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/04/2020	09/03/2021		58,258,320	3426.96	2,039,730			3,628,494		3,628,494	955,267						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		09/18/2020	09/20/2021		67,859,270	3319.47	1,316,470			2,408,487		2,408,487	348,853						0002

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/18/2020	09/20/2021		22,013,584	3319.47	294,982			2,325,641		2,325,641	1,358,983						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/18/2020	09/20/2021		35,109,743	1013.64	1,432,477			5,460,015		5,460,015	2,910,139						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/18/2020	09/20/2021		6,405,989	491.8	189,618			478,312		478,312	184,329						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/18/2020	09/20/2021		29,706,682	183.2	585,222			11,853		11,853	(474,271)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		09/18/2020	09/20/2021		17,608,024	80.79	493,020			1,013,026		1,013,026	416,191						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		09/18/2020	09/20/2021		569,315	65.13	14,517			25,457		25,457	6,113						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	03/18/2022		9,626,463	3319.47	309,094			533,174		533,174	99,866						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		85,642,326	3319.47	985,924			1,676,784		1,676,784	360,065						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		49,877,596	3319.47	848,567			1,463,668		1,463,668	314,244						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		49,791,543	3319.47	916,702			1,582,580		1,582,580	340,518						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		53,775,414	3319.47	1,043,833			1,814,083		1,814,083	391,162						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		58,754,619	3319.47	1,234,471			2,153,460		2,153,460	465,755						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		46,359,308	3319.47	1,011,187			1,766,632		1,766,632	382,676						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		48,119,385	3319.47	1,102,488			1,927,055		1,927,055	418,370						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		49,149,924	3319.47	1,185,030			2,087,446		2,087,446	454,614						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		48,132,315	3319.47	1,223,135			2,160,806		2,160,806	472,208						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		44,812,845	3319.47	1,282,151			2,293,648		2,293,648	506,285						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		09/18/2020	09/20/2021		50,046,741	3319.47	1,611,505			2,924,027		2,924,027	653,901						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		09/18/2020	09/20/2021		48,796,209	3319.47	1,664,541			3,039,137		3,039,137	684,717						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/06/2020	10/06/2021		75,128,582	3360.95	1,495,059			2,703,935		2,703,935	465,751						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/06/2020	10/06/2021		23,360,639	3360.95	327,049			2,073,353		2,073,353	1,233,311						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/06/2020	10/06/2021		37,164,458	1018.63	1,527,459			5,562,282		5,562,282	2,977,683						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/06/2020	10/06/2021		7,447,340	495.05	219,697			506,659		506,659	197,983						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/06/2020	10/06/2021		33,195,245	177.3	677,183			109,120		109,120	(560,886)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/06/2020	10/06/2021		20,259,811	82.62	589,560			1,186,114		1,186,114	541,880						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/06/2020	10/06/2021		608,156	64.17	12,528			20,674		20,674	4,323						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	04/06/2022		9,074,565	3360.95	286,832			492,172		492,172	91,248						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		93,770,505	3360.95	1,079,287			1,820,147		1,820,147	389,181						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		60,881,417	3360.95	1,029,513			1,768,605		1,768,605	382,138						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		78,608,564	3360.95	1,439,443			2,472,396		2,472,396	536,005						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		66,098,539	3360.95	1,296,308			2,237,584		2,237,584	486,899						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		78,310,135	3360.95	1,637,620			2,838,798		2,838,798	620,187						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		58,144,435	3360.95	1,274,043			2,219,266		2,219,266	486,466						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		51,758,630	3360.95	1,185,863			2,074,714		2,074,714	456,364						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		58,413,841	3360.95	1,402,650			2,453,350		2,453,350	541,590						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		54,659,018	3360.95	1,367,132			2,400,256		2,400,256	531,826						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		43,715,774	3360.95	1,202,678			2,128,618		2,128,618	476,176						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		41,675,780	3360.95	1,217,359			2,168,499		2,168,499	488,485						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		44,364,540	3360.95	1,428,954			2,583,124		2,583,124	589,713						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/06/2020	10/06/2021		57,472,245	3360.95	1,948,957			3,537,592		3,537,592	813,607						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/20/2020	10/20/2021		44,595,310	3443.12	829,027			1,493,505		1,493,505	349,092						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/20/2020	10/20/2021		17,562,660	3443.12	247,634			1,549,088		1,549,088	948,615						0002

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		10/20/2020	10/20/2021		28,645,291	1030.51	1,171,592			3,907,528		3,907,528	2,140,089						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/20/2020	10/20/2021		6,063,617	496.55	178,877			395,554		395,554	154,122						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/20/2020	10/20/2021		21,036,417	179.25	422,833			50,862		50,862	(342,861)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/20/2020	10/20/2021		15,770,130	80.94	454,181			866,893		866,893	350,412						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/20/2020	10/20/2021		572,628	64.82	11,796			19,785		19,785	4,355						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	04/20/2022		7,919,176	3443.12	250,318			414,347		414,347	80,770						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		69,551,024	3443.12	807,477			1,326,256		1,326,256	298,080						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		59,567,926	3443.12	1,019,248			1,700,952		1,700,952	391,237						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		40,951,160	3443.12	753,985			1,266,243		1,266,243	292,952						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		59,565,976	3443.12	1,209,860			2,038,898		2,038,898	475,588						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		10/20/2020	10/20/2021		47,941,196	3443.12	1,073,883			1,821,985		1,821,985	429,007						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		51,855,445	3443.12	1,213,946			2,068,507		2,068,507	489,358						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		39,182,511	3443.12	976,105			1,673,672		1,673,672	398,771						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		45,449,184	3443.12	1,259,466			2,176,288		2,176,288	525,354						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		44,760,560	3443.12	1,423,813			2,499,718		2,499,718	615,862						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		10/20/2020	10/20/2021		45,793,496	3443.12	1,562,007			2,771,166		2,771,166	691,044						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2020	11/05/2021		65,702,969	3509.44	1,224,703			2,233,117		2,233,117	626,307						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		11/06/2020	11/05/2021		26,144,132	3509.44	397,391			2,005,029		2,005,029	1,284,955						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/06/2020	11/05/2021		32,858,401	1038.55	1,347,194			4,197,627		4,197,627	2,318,819						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		11/06/2020	11/05/2021		8,469,532	497.97	249,004			531,580		531,580	205,800						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		11/06/2020	11/05/2021		24,371,786	183.19	487,436			26,291		26,291	(369,078)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2020	11/05/2021		20,646,080	80.96	578,090			1,115,299		1,115,299	446,418						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		11/06/2020	11/05/2021		664,055	66.21	16,867			24,928		24,928	6,078						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	05/06/2022		9,826,432	3509.44	268,364			435,372		435,372	87,856						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		110,196,416	3509.44	1,268,375			2,073,014		2,073,014	498,275						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		113,899,274	3509.44	1,903,301			3,154,162		3,154,162	775,411						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		69,764,602	3509.44	1,312,303			2,192,005		2,192,005	544,057						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		44,166,988	3509.44	919,149			1,552,035		1,552,035	388,937						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		47,026,496	3509.44	1,039,761			1,761,678		1,761,678	444,146						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		64,573,696	3509.44	1,492,316			2,538,792		2,538,792	643,174						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		46,345,005	3509.44	1,140,640			1,950,878		1,950,878	497,846						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		62,818,976	3509.44	1,728,140			2,992,554		2,992,554	774,941						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		72,294,464	3509.44	2,256,403			3,976,055		3,976,055	1,050,103						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/06/2020	11/05/2021		57,203,872	3509.44	1,911,242			3,408,176		3,408,176	911,355						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		11/20/2020	11/19/2021		51,600,390	3557.54	928,807			1,701,710		1,701,710	546,640						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		11/20/2020	11/19/2021		19,530,355	3557.54	296,861			1,341,277		1,341,277	822,206						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2020	11/19/2021		30,979,716	1045.49	1,251,581			3,735,274		3,735,274	2,075,632						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		11/20/2020	11/19/2021		7,193,278	503.47	211,482			377,177		377,177	148,754						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE		11/20/2020	11/19/2021		25,952,958	175.69	519,059			183,048		183,048	(368,418)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		11/20/2020	11/19/2021		15,913,927	84.92	437,633			834,918		834,918	417,255						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2020	11/19/2021		708,312	70.35	16,433			23,767		23,767	6,671						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	05/20/2022		7,826,588	3557.54	220,779			351,538		351,538	73,713						0002

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		87,515,484	3557.54	1,024,691			1,628,531		1,628,531	410,248						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		70,754,544	3557.54	1,175,101			1,904,995		1,904,995	490,443						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		51,673,883	3557.54	915,146			1,486,476		1,486,476	384,562						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		48,230,876	3557.54	950,563			1,564,866		1,564,866	408,818						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		11/20/2020	11/19/2021		45,218,668	3557.54	1,003,854			1,653,822		1,653,822	436,860						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		41,404,813	3557.54	989,911			1,646,969		1,646,969	438,825						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		60,091,330	3557.54	1,526,870			2,554,929		2,554,929	685,826						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		48,026,790	3557.54	1,311,581			2,217,049		2,217,049	601,083						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		68,304,768	3557.54	2,077,135			3,556,313		3,556,313	981,135						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		11/20/2020	11/19/2021		60,478,180	3557.54	2,026,470			3,531,392		3,531,392	1,001,550						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/04/2020	12/06/2021		43,105,591	3699.12	780,211			1,433,181		1,433,181	649,779						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		12/04/2020	12/06/2021		19,002,111	3699.12	330,637			1,180,843		1,180,843	763,641						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		12/04/2020	12/06/2021		33,075,572	1065.46	1,372,636			3,344,171		3,344,171	1,910,616						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		12/04/2020	12/06/2021		8,198,394	505.23	242,672			408,566		408,566	159,611						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/04/2020	12/06/2021		27,138,930	172.32	554,990			382,197		382,197	(280,464)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/04/2020	12/06/2021		16,750,543	86.24	440,541			825,641		825,641	441,039						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		12/04/2020	12/06/2021		770,585	72.54	20,421			22,279		22,279	6,753						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	06/06/2022		5,918,592	3699.12	168,727			249,379		249,379	59,358						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		79,161,168	3699.12	926,922			1,397,108		1,397,108	434,000						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		49,522,655	3699.12	832,501			1,282,866		1,282,866	411,443						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		50,945,564	3699.12	907,379			1,407,689		1,407,689	454,140						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		64,291,093	3699.12	1,299,408			2,025,225		2,025,225	661,680						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		60,665,568	3699.12	1,383,735			2,170,304		2,170,304	718,619						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		46,958,516	3699.12	1,183,815			1,879,438		1,879,438	630,451						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		53,267,328	3699.12	1,433,435			2,290,500		2,290,500	775,894						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		51,417,768	3699.12	1,465,951			2,363,295		2,363,295	808,211						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		48,458,472	3699.12	1,507,602			2,451,426		2,451,426	850,628						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/04/2020	12/06/2021		53,267,328	3699.12	1,784,939			2,939,058		2,939,058	1,034,349						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		12/18/2020	12/20/2021		45,616,721	3709.41	857,594			1,506,892		1,506,892	686,753						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		12/18/2020	12/20/2021		23,967,358	3709.41	412,239			1,424,552		1,424,552	941,563						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		12/18/2020	12/20/2021		35,399,621	1067.38	1,469,084			3,527,532		3,527,532	2,002,169						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		12/18/2020	12/20/2021		7,649,435	507.55	225,658			354,177		354,177	137,787						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		12/18/2020	12/20/2021		24,561,479	176.44	498,594			216,342		216,342	(290,229)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/18/2020	12/20/2021		15,728,006	84.08	421,510			824,371		824,371	398,811						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		12/18/2020	12/20/2021		576,501	72.67	15,467			16,538		16,538	4,879						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	06/20/2022		7,047,879	3709.41	207,982			303,469		303,469	72,642						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		54,899,268	3709.41	653,925			960,635		960,635	298,207						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		53,301,251	3709.41	911,928			1,368,842		1,368,842	437,945						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		56,592,908	3709.41	1,047,580			1,574,396		1,574,396	507,267						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		57,495,855	3709.41	1,185,039			1,795,453		1,795,453	584,789						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		50,077,035	3709.41	1,147,286			1,754,733		1,754,733	578,265						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		67,227,213	3709.41	1,674,679			2,583,080		2,583,080	860,446						0002

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		47,480,448	3709.41	1,277,749			1,984,780		1,984,780	668,553						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		47,480,448	3709.41	1,382,197			2,164,221		2,164,221	737,891						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		48,593,271	3709.41	1,540,876			2,437,796		2,437,796	843,205						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		12/18/2020	12/20/2021		43,400,097	3709.41	1,489,107			2,374,649		2,374,649	832,948						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA		01/06/2021	01/06/2022		46,594,956	3748.14		852,688		1,518,275		1,518,275	665,587						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		01/06/2021	01/06/2022		25,478,346	3748.14		428,036		1,234,075		1,234,075	806,039						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		01/06/2021	01/06/2022		38,066,440	1075.16		1,614,017		3,543,605		3,543,605	1,929,588						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		01/06/2021	01/06/2022		8,205,199	510.74		241,234		342,296		342,296	101,062						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		01/06/2021	01/06/2022		28,924,899	179.9		604,561		163,857		163,857	(440,704)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		01/06/2021	01/06/2022		15,489,617	82.69		410,478		756,674		756,674	346,196						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		01/06/2021	01/06/2022		875,187	74.95		25,380		22,125		22,125	(3,255)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/06/2021	07/06/2022		7,496,280	3748.14		194,968		277,152		277,152	82,184						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/06/2021	01/06/2022		53,973,216	3748.14		648,203		928,606		928,606	280,403						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/06/2021	01/06/2022		50,959,692	3748.14		861,770		1,264,757		1,264,757	402,987						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/06/2021	01/06/2022		54,202,729	3748.14		976,193		1,436,315		1,436,315	460,123						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/06/2021	01/06/2022		42,908,514	3748.14		867,229		1,281,588		1,281,588	414,359						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/06/2021	01/06/2022		58,096,170	3748.14		1,284,549		1,905,959		1,905,959	621,411						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/06/2021	01/06/2022		51,716,052	3748.14		1,252,068		1,869,478		1,869,478	617,409						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		01/06/2021	01/06/2022		45,817,610	3748.14		1,205,003		1,808,514		1,808,514	603,511						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/06/2021	01/06/2022		59,970,240	3748.14		1,679,746		2,540,570		2,540,570	860,824						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/06/2021	01/06/2022		58,470,984	3748.14		1,795,624		2,740,938		2,740,938	945,314						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/06/2021	01/06/2022		55,847,286	3748.14		1,916,201		2,958,029		2,958,029	1,041,828						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		01/20/2021	01/20/2022		38,248,936	3851.85		703,780		1,189,667		1,189,667	485,886						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		01/20/2021	01/20/2022		22,152,280	3851.85		381,019		1,041,236		1,041,236	660,217						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		01/20/2021	01/20/2022		33,058,454	1101.44		1,451,266		2,381,426		2,381,426	930,160						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		01/20/2021	01/20/2022		5,884,982	511.33		173,018		243,741		243,741	70,723						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		01/20/2021	01/20/2022		22,019,629	175.39		464,611		256,410		256,410	(208,201)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		01/20/2021	01/20/2022		15,062,525	86.06		420,244		751,149		751,149	330,905						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		01/20/2021	01/20/2022		396,788	75.45		9,602		8,998		8,998	(604)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/20/2021	07/20/2022		5,777,775	3851.85		145,086		200,834		200,834	55,748						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/20/2021	01/20/2022		58,162,935	3851.85		692,548		970,409		970,409	277,861						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/20/2021	01/20/2022		51,614,790	3851.85		872,663		1,241,336		1,241,336	368,672						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/20/2021	01/20/2022		50,358,570	3851.85		916,924		1,313,209		1,313,209	396,285						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/20/2021	01/20/2022		56,237,010	3851.85		1,164,556		1,670,486		1,670,486	505,929						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/20/2021	01/20/2022		51,995,491	3851.85		1,222,240		1,772,957		1,772,957	550,717						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/20/2021	01/20/2022		43,525,905	3851.85		1,136,375		1,656,309		1,656,309	519,935						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/20/2021	01/20/2022		65,481,450	3851.85		1,866,670		2,748,206		2,748,206	881,536						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/20/2021	01/20/2022		48,148,125	3851.85		1,488,176		2,207,295		2,207,295	719,119						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		01/20/2021	01/20/2022		56,237,010	3851.85		1,906,820		2,857,742		2,857,742	950,922						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		02/05/2021	02/04/2022		45,035,355	3886.83		801,629		1,316,339		1,316,339	514,710						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		02/05/2021	02/04/2022		31,150,071	3886.83		479,711		1,061,415		1,061,415	581,703						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/05/2021	02/04/2022		49,633,450	1099.17		2,094,531		3,695,923		3,695,923	1,601,392						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		02/05/2021	02/04/2022		11,848,307	512.13		347,155		484,044		484,044	136,888						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		02/05/2021	02/04/2022		36,889,546	169.81		763,612		742,714		742,714	(20,898)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		02/05/2021	02/04/2022		26,343,478	88.24		727,082		1,274,309		1,274,309	547,227						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/05/2021	02/04/2022		1,098,161	74.71		26,356		26,982		26,982	626						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/05/2021	08/05/2022		9,328,392	3886.83		223,042		306,569		306,569	83,527						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/05/2021	02/04/2022		69,962,940	3886.83		819,254		1,151,667		1,151,667	332,412						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/05/2021	02/04/2022		86,231,737	3886.83		1,458,130		2,078,347		2,078,347	620,217						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		02/05/2021	02/04/2022		46,077,801	3886.83		838,616		1,202,244		1,202,244	363,628						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		02/05/2021	02/04/2022		59,946,934	3886.83		1,216,923		1,753,812		1,753,812	536,889						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		02/05/2021	02/04/2022		54,353,635	3886.83		1,244,698		1,803,310		1,803,310	558,612						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		02/05/2021	02/04/2022		57,923,591	3886.83		1,465,467		2,124,206		2,124,206	658,739						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/05/2021	02/04/2022		57,525,084	3886.83		1,536,449		2,242,564		2,242,564	706,116						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		02/05/2021	02/04/2022		50,296,369	3886.83		1,408,298		2,057,056		2,057,056	648,757						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		02/05/2021	02/04/2022		72,407,142	3886.83		2,317,029		3,426,671		3,426,671	1,109,642						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		02/05/2021	02/04/2022		65,806,558	3886.83		2,257,165		3,358,902		3,358,902	1,101,737						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/19/2021	02/18/2022		36,696,701	3906.71		666,045		1,050,729		1,050,729	384,684						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/19/2021	02/18/2022		25,384,363	3906.71		383,304		752,296		752,296	368,992						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/19/2021	02/18/2022		41,990,498	1102.5		1,805,591		3,049,102		3,049,102	1,243,511						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		02/19/2021	02/18/2022		8,925,658	511.66		260,629		376,819		376,819	116,190						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		02/19/2021	02/18/2022		29,566,337	167.01		600,197		701,749		701,749	101,553						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		02/19/2021	02/18/2022		22,579,785	88.71		657,072		1,092,113		1,092,113	435,041						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		02/19/2021	02/18/2022		818,764	76.25		18,422		16,694		16,694	(1,729)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/19/2021	08/19/2022		5,860,065	3906.71		132,486		180,490		180,490	48,004						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		02/19/2021	02/18/2022		64,368,077	3906.71		753,107		1,049,832		1,049,832	296,725						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/19/2021	02/18/2022		65,446,184	3906.71		1,113,256		1,562,493		1,562,493	449,237						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/19/2021	02/18/2022		48,833,875	3906.71		899,051		1,262,046		1,262,046	362,994						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/19/2021	02/18/2022		60,163,334	3906.71		1,251,929		1,766,662		1,766,662	514,733						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/19/2021	02/18/2022		47,481,364	3906.71		1,111,064		1,578,244		1,578,244	467,181						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		02/19/2021	02/18/2022		55,475,282	3906.71		1,392,936		1,993,080		1,993,080	600,143						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		02/19/2021	02/18/2022		62,933,330	3906.71		1,674,027		2,404,996		2,404,996	730,969						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/19/2021	02/18/2022		40,249,427	3906.71		1,183,333		1,705,286		1,705,286	521,953						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/19/2021	02/18/2022		45,671,901	3906.71		1,452,366		2,105,264		2,105,264	652,898						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		02/19/2021	02/18/2022		50,821,531	3906.71		1,717,768		2,511,044		2,511,044	793,276						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/05/2021	03/04/2022		44,005,278	3841.94		796,495		1,323,487		1,323,487	526,992						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		03/05/2021	03/04/2022		22,227,242	3841.94		360,081		1,145,414		1,145,414	785,332						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/05/2021	03/04/2022		43,756,925	1090.58		1,877,172		3,602,032		3,602,032	1,724,860						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		03/05/2021	03/04/2022		9,324,001	511.61		273,193		400,169		400,169	126,976						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		03/05/2021	03/04/2022		34,528,944	159.14		718,202		1,138,843		1,138,843	420,640						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		03/05/2021	03/04/2022		26,519,844	86.33		729,303		1,268,597		1,268,597	539,294						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/05/2021	03/04/2022		903,462	74.63		21,683		21,025		21,025	(658)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/05/2021	09/06/2022		5,762,910	3841.94		138,936		196,142		196,142	57,206						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		03/05/2021	03/04/2022		77,858,437	3841.94		903,158		1,252,441		1,252,441	349,283						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/05/2021	03/04/2022		69,915,800	3841.94		1,175,305		1,649,424		1,649,424	474,119						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		03/05/2021	03/04/2022		29,246,151	3841.94		538,129		758,564		758,564	220,434						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/05/2021	03/04/2022		68,367,674	3841.94		1,349,578		1,906,267		1,906,267	556,690						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/05/2021	03/04/2022		47,626,258	3841.94		1,027,298		1,456,962		1,456,962	429,663						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/05/2021	03/04/2022		44,795,706	3841.94		1,057,627		1,508,103		1,508,103	450,476						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/05/2021	03/04/2022		50,864,277	3841.94		1,265,503		1,809,552		1,809,552	544,049						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/05/2021	03/04/2022		52,329,205	3841.94		1,379,921		1,980,955		1,980,955	601,033						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/05/2021	03/04/2022		51,097,802	3841.94		1,482,340		2,146,056		2,146,056	663,716						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		03/05/2021	03/04/2022		54,525,621	3841.94		1,718,648		2,513,328		2,513,328	794,680						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		03/05/2021	03/04/2022		70,712,885	3841.94		2,356,153		3,467,881		3,467,881	1,111,728						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		03/19/2021	03/18/2022		41,508,657	3913.1		737,194		1,172,080		1,172,080	434,887						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/19/2021	03/18/2022		28,710,053	3913.1		445,006		819,600		819,600	374,594						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/19/2021	03/18/2022		45,678,559	1103.01		1,950,474		3,358,952		3,358,952	1,408,477						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		03/19/2021	03/18/2022		9,616,012	516.96		282,711		343,727		343,727	61,016						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		03/19/2021	03/18/2022		33,287,415	163.24		679,062		920,370		920,370	241,308						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/19/2021	03/18/2022		23,505,235	90.04		613,486		1,012,779		1,012,779	399,294						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		03/19/2021	03/18/2022		637,109	76.43		13,634		11,147		11,147	(2,487)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/19/2021	09/20/2022		9,000,130	3913.1		207,538		282,831		282,831	75,292						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/19/2021	03/18/2022		93,131,780	3913.1		1,083,950		1,458,973		1,458,973	375,023						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/19/2021	03/18/2022		75,538,092	3913.1		1,268,925		1,730,882		1,730,882	461,957						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/19/2021	03/18/2022		29,348,250	3913.1		548,206		749,863		749,863	201,657						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/19/2021	03/18/2022		51,652,920	3913.1		1,018,038		1,397,138		1,397,138	379,100						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/19/2021	03/18/2022		63,000,910	3913.1		1,356,330		1,868,288		1,868,288	511,958						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/19/2021	03/18/2022		49,601,446	3913.1		1,156,587		1,599,223		1,599,223	442,637						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		03/19/2021	03/18/2022		53,452,917	3913.1		1,338,996		1,860,570		1,860,570	521,574						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		03/19/2021	03/18/2022		61,044,360	3913.1		1,692,040		2,368,385		2,368,385	676,345						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/19/2021	03/18/2022		54,151,624	3913.1		1,673,285		2,371,738		2,371,738	698,452						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		03/19/2021	03/18/2022		72,285,016	3913.1		2,392,634		3,420,083		3,420,083	1,027,449						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		04/06/2021	04/06/2022		54,197,437	4073.94		904,013		1,255,926		1,255,926	351,913						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2021	04/06/2022		31,159,220	4073.94		523,475		1,079,514		1,079,514	556,039						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2021	04/06/2022		52,736,981	1130.23		2,246,596		2,977,219		2,977,219	730,623						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		04/06/2021	04/06/2022		13,015,384	522.49		383,954		384,329		384,329	375						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/06/2021	04/06/2026		643,934	4073.94		14,875		17,623		17,623	2,748						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/06/2021	04/06/2028		2,560,103	4073.94		61,186		71,756		71,756	10,569						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/06/2021	04/06/2022		36,655,879	163.22		755,111		1,047,288		1,047,288	292,177						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2021	04/06/2022		26,352,772	94.2		671,996		1,014,446		1,014,446	342,450						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/06/2021	04/06/2022		299,699	77.15		7,972		5,189		5,189	(2,783)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		04/06/2021	10/06/2022		7,986,759	4073.94		182,897		233,459		233,459	50,562						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		93,293,226	4073.94		1,077,310		1,343,562		1,343,562	266,252						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		96,959,772	4073.94		1,610,167		2,034,049		2,034,049	423,882						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		80,607,931	4073.94		1,524,017		1,936,924		1,936,924	412,907						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		50,516,856	4073.94		1,043,511		1,332,213		1,332,213	288,703						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		68,311,952	4073.94		1,528,642		1,959,687		1,959,687	431,044						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		48,658,471	4073.94		1,136,027		1,459,663		1,459,663	323,636						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		42,239,933	4073.94		1,045,792		1,349,441		1,349,441	303,649						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		60,294,312	4073.94		1,562,645		2,023,174		2,023,174	460,529						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		61,516,494	4073.94		1,797,415		2,352,088		2,352,088	554,673						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		29,332,368	4073.94		894,557		1,171,777		1,171,777	277,219						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/06/2021	04/06/2022		85,960,134	4073.94		2,745,407		3,603,240		3,603,240	857,833						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2021	04/20/2022		38,281,072	4134.94		677,575		813,025		813,025	135,450						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		04/20/2021	04/20/2022		23,701,433	4134.94		395,814		620,011		620,011	224,197						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2021	04/20/2022		42,304,914	1141.43		1,840,264		2,147,668		2,147,668	307,404						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		04/20/2021	04/20/2022		8,184,626	527.78		241,446		198,713		198,713	(42,733)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		04/20/2021	04/20/2026		1,033,297	4134.94		25,316		27,704		27,704	2,389						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		04/20/2021	04/20/2028		2,131,255	4134.94		55,626		62,026		62,026	6,400						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/20/2021	04/20/2022		29,013,231	166.48		597,673		737,639		737,639	139,966						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/20/2021	04/20/2022		18,219,358	97.56		470,060		605,041		605,041	134,981						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2021	04/20/2022		378,253	77.73		9,078		5,956		5,956	(3,122)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2021	10/20/2022		8,269,880	4134.94		230,728		282,024		282,024	51,295						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2021	04/20/2022		72,344,215	4134.94		841,363		1,002,136		1,002,136	160,773						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2021	04/20/2022		33,662,005	4134.94		590,653		710,708		710,708	120,054						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2021	04/20/2022		49,363,758	4134.94		967,402		1,169,155		1,169,155	201,754						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2021	04/20/2022		63,678,076	4134.94		1,330,007		1,609,282		1,609,282	279,275						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2021	04/20/2022		43,830,364	4134.94		959,767		1,162,484		1,162,484	202,716						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2021	04/20/2022		48,342,052	4134.94		1,120,407		1,351,757		1,351,757	231,349						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2021	04/20/2022		46,596,675	4134.94		1,159,325		1,395,648		1,395,648	236,322						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		04/20/2021	04/20/2022		60,728,401	4134.94		1,623,270		1,954,634		1,954,634	331,364						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		04/20/2021	04/20/2022		59,638,190	4134.94		1,783,182		2,146,729		2,146,729	363,547						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		04/20/2021	04/20/2022		64,918,558	4134.94		2,125,844		2,558,728		2,558,728	432,883						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2021	05/06/2022		50,246,797	4201.62		879,319		950,387		950,387	71,068						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		05/06/2021	05/06/2022		26,926,004	4201.62		460,435		708,305		708,305	247,870						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2021	05/06/2022		46,724,201	1154.17		2,032,503		2,101,310		2,101,310	68,807						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		05/06/2021	05/06/2022		11,910,047	529.17		350,155		280,874		280,874	(69,282)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/06/2021	05/06/2026		2,934,227	4201.62		71,302		72,235		72,235	934						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/06/2021	05/06/2028		3,525,201	4201.62		93,418		93,357		93,357	(61)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/06/2021	05/06/2022		38,136,983	170.06		762,740		827,761		827,761	65,022						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/06/2021	05/06/2022		22,271,974	97.23		563,481		731,916		731,916	168,434						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2021	05/06/2022		528,768	79.51		13,219		7,813		7,813	(5,406)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2021	11/04/2022		11,764,536	4201.62		310,783		359,113		359,113	48,329						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2021	05/06/2022		97,166,565	4201.62		1,127,132		1,283,707		1,283,707	156,575						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2021	05/06/2022		70,706,172	4201.62		1,164,420		1,311,406		1,311,406	146,987						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2021	05/06/2022		43,425,694	4201.62		840,212		938,964		938,964	98,751						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2021	05/06/2022		39,915,390	4201.62		832,999		928,687		928,687	95,688						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2021	05/06/2022		41,175,876	4201.62		900,856		1,002,599		1,002,599	101,743						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2021	05/06/2022		58,769,373	4201.62		1,372,772		1,525,260		1,525,260	152,488						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/06/2021	05/06/2022		65,322,393	4201.62		1,589,895		1,764,305		1,764,305	174,410						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2021	05/06/2022		57,076,959	4201.62		1,484,001		1,645,563		1,645,563	161,562						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2021	05/06/2022		48,531,396	4201.62		1,363,732		1,510,413		1,510,413	146,681						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2021	05/06/2022		44,860,237	4201.62		1,350,293		1,496,399		1,496,399	146,106						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/06/2021	05/06/2022		74,530,456	4201.62		2,437,146		2,701,389		2,701,389	264,243						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2021	05/20/2022		42,341,894	4159.12		770,623		890,572		890,572	119,950						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		05/20/2021	05/20/2022		22,352,294	4159.12		377,754		543,759		543,759	166,005						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		05/20/2021	05/20/2022		44,258,772	1142.96		1,903,127		2,280,185		2,280,185	377,058						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		05/20/2021	05/20/2022		10,074,461	527.98		295,182		255,919		255,919	(39,262)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/20/2021	05/20/2026		3,238,121	4159.12		79,334		85,643		85,643	6,309						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/20/2021	05/19/2028		4,387,198	4159.12		117,577		125,849		125,849	8,272						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		05/20/2021	05/20/2022		31,067,543	175.96		624,457		471,227		471,227	(153,230)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		05/20/2021	05/20/2022		17,535,749	98.48		461,186		559,004		559,004	97,818						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2021	05/20/2022		699,536	79.92		18,538		9,933		9,933	(8,605)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2021	11/18/2022		9,565,976	4159.12		275,480		331,846		331,846	56,365						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2021	05/20/2022		63,218,624	4159.12		755,350		885,880		885,880	130,530						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2021	05/20/2022		51,009,464	4159.12		845,196		998,036		998,036	152,840						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2021	05/20/2022		42,547,285	4159.12		827,025		978,973		978,973	151,948						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2021	05/20/2022		45,297,614	4159.12		949,438		1,120,649		1,120,649	171,211						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2021	05/20/2022		63,218,624	4159.12		1,421,718		1,672,029		1,672,029	250,311						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		05/20/2021	05/20/2022		55,695,345	4159.12		1,334,461		1,566,974		1,566,974	232,514						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2021	05/20/2022		44,787,788	4159.12		1,139,359		1,334,610		1,334,610	195,251						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2021	05/20/2022		49,077,616	4159.12		1,329,436		1,556,281		1,556,281	226,845						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2021	05/20/2022		48,245,792	4159.12		1,418,379		1,659,031		1,659,031	240,652						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2021	05/20/2022		56,564,032	4159.12		1,800,968		2,107,279		2,107,279	306,311						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		05/20/2021	05/20/2022		39,927,552	4159.12		1,356,231		1,588,746		1,588,746	232,515						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/04/2021	06/06/2022		42,696,110	4229.89		747,182		778,495		778,495	31,313						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		06/04/2021	06/06/2022		21,753,847	4229.89		(389,419)		506,011		506,011	895,430						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/04/2021	06/06/2022		50,009,450	1156.95		2,136,652		2,265,761		2,265,761	129,109						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/04/2021	06/06/2022		11,335,939	528.82		331,009		287,120		287,120	(43,889)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/04/2021	06/05/2026		3,793,322	4229.89		92,936		89,435		89,435	(3,501)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/04/2021	06/06/2028		3,756,297	4229.89		99,542		94,446		94,446	(5,096)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/04/2021	06/06/2022		36,095,673	177.16		692,737		532,570		532,570	(160,167)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		06/04/2021	06/06/2022		19,584,690	102.8		503,327		448,421		448,421	(54,905)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/04/2021	06/06/2022		586,112	81.68		14,653		7,089		7,089	(7,564)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/04/2021	12/06/2022		10,574,725	4229.89		319,350		358,783		358,783	39,433						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/04/2021	06/06/2022		77,993,028	4229.89		943,716		984,205		984,205	40,489						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/04/2021	06/06/2022		53,793,018	4229.89		896,730		935,765		935,765	39,035						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/04/2021	06/06/2022		54,356,031	4229.89		1,048,528		1,093,939		1,093,939	45,411						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/04/2021	06/06/2022		48,860,767	4229.89		1,029,496		1,074,946		1,074,946	45,450						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/04/2021	06/06/2022		48,813,281	4229.89		1,077,797		1,125,533		1,125,533	47,736						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/04/2021	06/06/2022		51,091,580	4229.89		1,190,945		1,244,903		1,244,903	53,958						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/04/2021	06/06/2022		54,448,895	4229.89		1,335,631		1,397,081		1,397,081	61,449						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/04/2021	06/06/2022		40,590,277	4229.89		1,034,646		1,082,995		1,082,995	48,348						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/04/2021	06/06/2022		51,827,018	4229.89		1,406,067		1,474,270		1,474,270	68,202						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/04/2021	06/06/2022		59,570,226	4229.89		1,698,347		1,783,141		1,783,141	84,794						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/04/2021	06/06/2022		74,123,591	4229.89		2,342,305		2,469,206		2,469,206	126,901						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/04/2021	06/06/2022		44,428,998	4229.89		1,501,256		1,583,668		1,583,668	82,412						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		06/18/2021	06/20/2022		43,150,273	4166.45		795,691		883,099		883,099	87,408						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/18/2021	06/20/2022		24,377,059	4166.45		-		566,266		566,266	566,266						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/18/2021	06/20/2022		43,021,149	1141.21		1,888,628		2,326,795		2,326,795	438,166						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/18/2021	06/20/2022		9,238,867	523.49		271,623		293,111		293,111	21,488						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/18/2021	06/19/2026		4,246,800	4166.45		104,896		107,937		107,937	3,041						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/18/2021	06/20/2028		5,895,992	4166.45		159,192		163,065		163,065	3,874						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/18/2021	06/20/2022		30,408,835	164.93		597,372		800,478		800,478	203,106						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/18/2021	06/20/2022		21,071,392	101.41		552,083		535,954		535,954	(16,129)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/18/2021	06/20/2022		732,131	78.52		17,571		11,905		11,905	(5,666)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/18/2021	12/20/2022		8,749,545	4166.45		258,195		303,205		303,205	45,010						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/18/2021	06/20/2022		30,831,730	4166.45		369,926		403,590		403,590	33,664						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/18/2021	06/20/2022		63,771,226	4166.45		803,517		875,212		875,212	71,695						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/18/2021	06/20/2022		51,287,130	4166.45		933,426		1,023,310		1,023,310	89,884						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/18/2021	06/20/2022		37,616,459	4166.45		763,614		838,333		838,333	74,719						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/18/2021	06/20/2022		50,760,460	4166.45		1,112,077		1,218,464		1,218,464	106,386						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/18/2021	06/20/2022		49,966,194	4166.45		1,133,652		1,241,940		1,241,940	108,288						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/18/2021	06/20/2022		55,413,785	4166.45		1,342,103		1,470,862		1,470,862	128,759						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/18/2021	06/20/2022		53,808,528	4166.45		1,388,260		1,517,962		1,517,962	129,702						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		06/18/2021	06/20/2022		51,489,092	4166.45		1,415,950		1,551,328		1,551,328	135,378						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/18/2021	06/20/2022		51,663,980	4166.45		1,519,372		1,668,080		1,668,080	148,708						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH		06/18/2021	06/20/2022		68,097,377	4166.45		2,212,484		2,431,907		2,431,907	219,423						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE		06/18/2021	06/20/2022		46,664,240	4166.45		1,617,280		1,786,162		1,786,162	168,882						0002
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants											239,279,568	223,271,434	0	744,639,303	XXX	744,639,303	202,722,479	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other											239,279,568	223,271,434	0	744,639,303	XXX	744,639,303	202,722,479	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants											239,279,568	223,271,434	0	744,639,303	XXX	744,639,303	202,722,479	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options											239,279,568	223,271,434	0	744,639,303	XXX	744,639,303	202,722,479	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																							
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley		06/23/2021	06/23/2030		88,000,000	0.13788%			994,835	6,688,622		6,688,622							0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley		06/23/2021	06/23/2030		206,000,000	0.13788%			1,475,794	4,896,811		4,896,811							0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	Morgan Stanley		06/25/2021	12/26/2023		34,000,000	0.09150%			235,082	546,043		546,043							0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch		04/15/2021	04/15/2024		432,000,000	0.18375%			3,980,321	11,953,216		11,953,216							0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	06/23/2021	06/23/2030		81,000,000	0.13788%			912,181	5,961,447		5,961,447							0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	04/26/2021	10/25/2025		141,000,000	0.18138%			1,428,963	5,856,863		5,856,863							0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	04/15/2021	04/15/2024		271,000,000	0.18375%			3,584,587	17,330,805		17,330,805							0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Morgan Stanley	04/15/2021	04/15/2024		206,000,000	0.18375%			2,856,465	10,240,419		10,240,419							0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	Bank of America Merrill Lynch	05/17/2021	05/15/2024		114,000,000	0.15588%			1,752,642	5,695,856		5,695,856							0004
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	0	17,220,870	69,170,082	XXX	69,170,082	0	0	0	0	0	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	17,220,870	69,170,082	XXX	69,170,082	0	0	0	0	0	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	17,220,870	69,170,082	XXX	69,170,082	0	0	0	0	0	XXX	XXX
1409999999. Total-Swaps										0	0	17,220,870	69,170,082	XXX	69,170,082	0	0	0	0	0	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	17,220,870	69,170,082	XXX	69,170,082	0	0	0	0	0	XXX	XXX
1709999999. Total-Hedging Other										239,279,568	223,271,434	0	744,639,303	XXX	744,639,303	202,722,479	0	0	0	0	XXX	XXX
1759999999. TOTAL										239,279,568	223,271,434	17,220,870	813,809,384	XXX	813,809,384	202,722,479	0	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation												
BARCLAYS	Y	Y	46,600,000		49,526,469		2,926,469	49,526,469		2,926,469		0
BNP PARIBAS NY	Y	Y	32,159,148		40,080,283		7,921,135	40,080,283		7,921,135		0
CHICAGO BOARD OF EXCHANGE	N	N			370,628,959		370,628,959	370,628,959		370,628,959		0
CITIBANK	Y	Y	29,612,929		31,543,661		1,930,732	31,543,661		1,930,732		0
CREDIT SUISSE	Y	Y	12,764,000		15,616,710		2,852,710	15,616,710		2,852,710		0
JP MORGAN CHASE	Y	Y	6,870,000		21,067,795		14,197,795	21,067,795		14,197,795		0
MERRILL LYNCH	Y	Y	22,040,000		55,600,497		33,560,497	55,600,497		33,560,497		0
MORGAN STANLEY	Y	Y	10,095,734		73,157,024		63,061,290	73,157,024		63,061,290		0
ROYAL BANK OF CANADA	Y	Y	1,960,000		5,218,793		3,258,793	5,218,793		3,258,793		0
SOCIETE GENERALE	Y	Y	4,950,000		1,173,919		0	1,173,919		0		0
UBS SECURITIES	Y	Y	26,000,000		29,460,022		3,460,022	29,460,022		3,460,022		0
WELLS FARGO	Y	Y	115,890,000		120,735,252		4,845,252	120,735,252		4,845,252		0
0299999999. Total NAIC 1 Designation			308,941,811	0	813,809,384	0	508,643,654	813,809,384	0	508,643,654	0	0
0999999999. Gross Totals			308,941,811	0	813,809,384	0	508,643,654	813,809,384	0	508,643,654	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					813,809,384	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	46,600,000	46,600,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	32,159,148	32,159,148	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	29,612,929	29,612,929	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	12,764,000	12,764,000	XXX		
JP MORGAN CHASE	CASH		BANK OF NEW YORK (141001)	6,870,000	6,870,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	22,040,000	22,040,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	10,095,734	10,095,734	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	1,960,000	1,960,000	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	4,950,000	4,950,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	26,000,000	26,000,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	115,890,000	115,890,000	XXX		
0299999999. Totals				308,941,811	308,941,811	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						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	*
Open Depositories									
Bank of New York Mellon	New York, NY		0.010	450	452	8,372,623	102,051,696	60,569,971	XXX
Charleston Harbor	Charleston, SC					2,007,156			XXX
Community Bank of the Bay	Oakland, CA		0.650	109	170	100,000	100,000	100,000	XXX
FHLB	Cincinnati, OH		0.020	1,441		9,484,265	10,556,960	35,545,596	XXX
Huntington Bank	Columbus, OH					29,051	27,673	26,313	XXX
PNC Bank	Pittsburgh, PA					(53,647,494)	(76,328,625)	(3,060,210)	XXX
Raymond James	St. Petersburg, FL		0.010			209,809	353,626	353,629	XXX
Sailfish Marina	Palm Beach Shores, FL					2,647,240			XXX
Skipjack Cove	Georgetown, MD					889,716			XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					436,450	240,480	396,329	XXX
Cash Held With Securities On Deposit						9		2,734	XXX
0199999. Total Open Depositories		XXX	XXX	2,000	622	(29,471,176)	37,001,809	93,934,363	XXX
0399999. Total Cash on Deposit		XXX	XXX	2,000	622	(29,471,176)	37,001,809	93,934,363	XXX
0599999. Total Cash		XXX	XXX	2,000	622	(29,471,176)	37,001,809	93,934,363	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 & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 71 8	BLKRK LQ:T-FUND INSTL		06/30/2021	0.010		717,674,225	3,376	
825252 40 6	INVESCO TREASURY INST	SD	06/29/2021	0.010		50,351,945	387	1,696
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						768,026,170	3,764	1,696
9999999. Total - Cash Equivalents						768,026,170	3,764	1,696