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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

Great American Life Insurance Company (known as MassMutual Ascend Life Insurance Company in AK, CO, FL, IL, IN, KY, MI, MT, NH, NC, OH, OK, RI, TN, VA & WY)

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.massmutual.com

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

OFFICERS

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

OTHER

Adrienne Susan Baglier	Michael Robert Fanning	Michael Harrison Haney

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

Mark Francis Muething	John Paul Gruber	Brian Patrick Sponaugle
President	Secretary	Treasurer

Subscribed and sworn to before me this
_____ day of August 2022

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	33,853,540,059		33,853,540,059	31,141,557,754
2.	Stocks:				
	2.1 Preferred stocks	130,839,600		130,839,600	394,393,831
	2.2 Common stocks	606,387,455		606,387,455	663,654,272
3.	Mortgage loans on real estate:				
	3.1 First liens	2,260,300,801		2,260,300,801	2,148,469,101
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ 320,606,225), cash equivalents ($ 726,886,076) and short-term investments ($ 42,273,920)	1,089,766,221		1,089,766,221	1,008,880,265
6.	Contract loans (including $ premium notes)	33,188,084		33,188,084	64,178,436
7.	Derivatives	243,827,387		243,827,387	706,855,811
8.	Other invested assets	1,123,008,287		1,123,008,287	1,092,315,061
9.	Receivables for securities	138,180,984		138,180,984	84,612,970
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	39,479,038,878	0	39,479,038,878	37,304,917,501
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	351,977,919		351,977,919	278,949,728
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,035,004	20,795	3,014,209	1,112,458
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	8,568,858	2,643,714	5,925,144	5,713,840
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,548,133	1,425,234	3,122,899	2,745,117
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	250,353,990		250,353,990	66,743,601
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	53,545,951		53,545,951	0
18.2	Net deferred tax asset	799,395		799,395	61,699,034
19.	Guaranty funds receivable or on deposit	2,065,519		2,065,519	2,114,276
20.	Electronic data processing equipment and software	151,905		151,905	342,845
21.	Furniture and equipment, including health care delivery assets ($)	131,677	131,677	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	732,702		732,702	278,029
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	255,583,252	6,991,341	248,591,911	656,701,762
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	40,410,533,183	11,212,761	40,399,320,422	38,381,318,191
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	21,821,522		21,821,522	67,583,584
28.	Total (Lines 26 and 27)	40,432,354,705	11,212,761	40,421,141,944	38,448,901,775
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Company-owned life insurance	215,614,569		215,614,569	212,646,798
2502.	Accrued contractual fee income	32,977,342		32,977,342	35,607,832
2503.	Accounts receivable	6,991,341	6,991,341	0	140,474
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	408,306,658
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	255,583,252	6,991,341	248,591,911	656,701,762

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 21,429,529,857 less $ included in Line 6.3 (including $ 572,857 Modco Reserve)	21,429,529,857	33,231,720,248
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	59,304,323	58,728,683
3.	Liability for deposit-type contracts (including $ Modco Reserve)	784,595,860	592,074,541
4.	Contract claims:		
	4.1 Life	141,727,676	270,181,600
	4.2 Accident and health	478,709	423,516
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 29,664 accident and health premiums	254,475	265,263
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 303,622 assumed and $ 10,251,978 ceded	10,555,600	4,434,323
	9.4 Interest Maintenance Reserve	225,318,893	95,332,234
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,291,031 , accident and health $ and deposit-type contract funds $	6,291,031	4,912,649
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	43,565,161	55,233,382
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,484,551	8,464,907
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		14,856,607
15.2	Net deferred tax liability		
16.	Unearned investment income	323,311	310,020
17.	Amounts withheld or retained by reporting entity as agent or trustee	525,788	650,859
18.	Amounts held for agents' account, including $ 3,339,457 agents' credit balances	3,339,457	936,969
19.	Remittances and items not allocated	85,116,338	40,337,453
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	505,426,375	504,145,594
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	13,717,235,827	
	24.04 Payable to parent, subsidiaries and affiliates	1,357,137	3,406,847
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	51,899,409	0
	24.09 Payable for securities	420,028,856	163,625,785
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	17,679,496	453,156,089
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	37,510,038,130	35,503,197,569
27.	From Separate Accounts Statement	21,821,522	67,583,584
28.	Total liabilities (Lines 26 and 27)	37,531,859,652	35,570,781,153
29.	Common capital stock	1,507,500	1,507,500
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	815,178,800	815,178,800
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	2,072,595,992	2,061,434,322
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,887,774,792	2,876,613,122
38.	Totals of Lines 29, 30 and 37	2,889,282,292	2,878,120,622
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	40,421,141,944	38,448,901,775
	DETAILS OF WRITE-INS		
2501.	Unclaimed property	17,638,350	17,308,394
2502.	Liability for funds held as collateral		407,526,855
2503.	Interest rate swap collateral payable		27,756,100
2598.	Summary of remaining write-ins for Line 25 from overflow page	41,146	564,740
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	17,679,496	453,156,089
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	(10,992,700,891)	2,679,733,395	5,026,991,564
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	612,526,450	991,644,158	1,950,977,865
4.	Amortization of Interest Maintenance Reserve (IMR)	32,135,055	7,810,197	23,520,567
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	359,579,505	(33,822,074)	(50,838,072)
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts	1,807,062	1,523,513	2,982,321
	8.3 Aggregate write-ins for miscellaneous income	20,524,444	59,857,453	121,342,110
9.	Totals (Lines 1 to 8.3)	(9,966,128,375)	3,706,746,642	7,074,976,355
10.	Death benefits	11,070,310	12,176,875	21,971,707
11.	Matured endowments (excluding guaranteed annual pure endowments)	8,373,858	397,221	2,455,222
12.	Annuity benefits	171,069,813	459,886,245	872,553,502
13.	Disability benefits and benefits under accident and health contracts	1,958,718	1,979,606	4,181,392
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	720,999,746	1,019,151,952	2,207,951,211
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	69,855,288	61,847,314	118,678,268
18.	Payments on supplementary contracts with life contingencies	258	184	368
19.	Increase in aggregate reserves for life and accident and health contracts	(11,561,445,146)	1,780,429,655	3,107,781,456
20.	Totals (Lines 10 to 19)	(10,578,117,155)	3,335,869,052	6,335,573,126
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	176,485,354	146,397,418	284,590,676
22.	Commissions and expense allowances on reinsurance assumed	247,648	271,596	588,438
23.	General insurance expenses and fraternal expenses	78,156,070	73,998,430	145,295,505
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,336,107	7,933,056	12,632,943
25.	Increase in loading on deferred and uncollected premiums	645,132	(276,957)	(145,778)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(105,648,249)	13,726,975	36,813,702
27.	Aggregate write-ins for deductions	328,736,632	1,924,636	3,885,365
28.	Totals (Lines 20 to 27)	(10,093,158,461)	3,579,844,206	6,819,233,977
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	127,030,086	126,902,436	255,742,378
30.	Dividends to policyholders and refunds to members	4,720	6,523	12,787
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	127,025,366	126,895,913	255,729,591
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	111,468,810	29,364,990	45,462,513
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	15,556,556	97,530,923	210,267,078
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (170,231,906) (excluding taxes of $ 43,095,646 transferred to the IMR)	151,441,596	112,886,318	118,746,759
35.	Net income (Line 33 plus Line 34)	166,998,152	210,417,241	329,013,837
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,878,120,622	2,897,191,788	2,897,191,788
37.	Net income (Line 35)	166,998,152	210,417,241	329,013,837
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (17,907,012)	(185,369,156)	56,715,148	25,495,993
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(139,605,640)	35,140,895	39,360,559
41.	Change in nonadmitted assets	1,068,329	(3,499,754)	(20,714,380)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(1,280,781)	(64,010,300)	(93,444,301)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles	(157,385,866)		
50.	Capital changes:			
	50.1 Paid in		0	
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	326,736,632		
52.	Dividends to stockholders		(300,001,000)	(300,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	496,287	1,217,126
54.	Net change in capital and surplus for the year (Lines 37 through 53)	11,161,670	(64,741,483)	(19,071,166)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,889,282,292	2,832,450,305	2,878,120,622
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	17,281,624	33,480,570	67,569,563
08.302.	Interest on company-owned life insurance	2,967,771	2,991,761	6,026,711
08.303.	Reinsurance experience refund	248,437	23,217,731	47,552,846
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	26,612	167,391	192,990
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	20,524,444	59,857,453	121,342,110
2701.	Amortization of ceding commission	326,736,632		
2702.	Reinsurance fee	2,000,000	1,924,636	3,885,365
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	328,736,632	1,924,636	3,885,365
5301.	Employee and agent stock option contribution		496,287	1,218,126
5302.	Brothers Management transferred to GAFRI			(1,000)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	496,287	1,217,126

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	3,009,687,312	2,680,914,230	5,028,103,175
2.	Net investment income	725,543,870	1,234,591,962	2,392,399,707
3.	Miscellaneous income	382,485,240	61,724,515	69,951,201
4.	Total (Lines 1 to 3)	4,117,716,422	3,977,230,707	7,490,454,083
5.	Benefit and loss related payments	1,276,630,086	1,444,993,369	3,052,576,823
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(105,648,249)	13,726,975	36,813,702
7.	Commissions, expenses paid and aggregate write-ins for deductions	277,350,658	171,691,533	408,944,468
8.	Dividends paid to policyholders	4,720	6,523	12,787
9.	Federal and foreign income taxes paid (recovered) net of $ (127,136,260) tax on capital gains (losses)	98,955,516	107,284,353	140,276,464
10.	Total (Lines 5 through 9)	1,547,292,731	1,737,702,753	3,638,624,244
11.	Net cash from operations (Line 4 minus Line 10)	2,570,423,691	2,239,527,954	3,851,829,839
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	9,118,784,039	3,089,898,952	6,454,761,202
	12.2 Stocks	239,669	301,528,512	338,098,745
	12.3 Mortgage loans	353,976,209	14,562,571	506,760,031
	12.4 Real estate	0	65,817,352	65,817,352
	12.5 Other invested assets	135,509,817	575,012,007	716,484,529
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	2,595,138
	12.7 Miscellaneous proceeds	0	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,608,509,734	4,046,819,394	8,084,516,997
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	11,191,112,388	4,866,891,151	9,899,663,224
	13.2 Stocks	22,965,744	19,655,473	78,640,444
	13.3 Mortgage loans	488,172,428	10,552,993	1,074,438,517
	13.4 Real estate	0	1,147,246	1,147,246
	13.5 Other invested assets	73,889,010	65,412,135	232,423,649
	13.6 Miscellaneous applications	67,187,576	(99,482,078)	389,280,435
	13.7 Total investments acquired (Lines 13.1 to 13.6)	11,843,327,146	4,864,176,920	11,675,593,515
14.	Net increase (or decrease) in contract loans and premium notes	(30,990,352)	(3,226,284)	(5,818,923)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,203,827,060)	(814,131,242)	(3,585,257,595)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	124,451,459	(307,826,807)	(1,056,126,755)
	16.5 Dividends to stockholders	0	300,001,000	300,000,000
	16.6 Other cash provided (applied)	(410,162,134)	3,132,727	51,035,532
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(285,710,675)	(604,695,080)	(1,305,091,223)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	80,885,956	820,701,632	(1,038,518,980)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,008,880,265	2,047,399,245	2,047,399,245
	19.2 End of period (Line 18 plus Line 19.1)	1,089,766,221	2,868,100,877	1,008,880,265

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

20.0001. Maturity extensions		123,491,198	385,903,573
20.0002. Exchanges	135,919,009	65,214,180	162,005,653
20.0003. Transfers	11,490,305	29,999,965	29,999,965
20.0004. Capitalized interest		2,286,251	5,571,301
20.0005. Securities acquired from dividends/return of capital distributon			7,053,682
20.0006. Securities acquired as capital contributions		721,839	721,839
20.0007. Correction of current year transaction			16,204
20.0008. Securities acquired from dividends/return of capital distribution		2,788,679	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	15,230,311	12,556,801	25,608,217
3.	Ordinary individual annuities	3,409,895,710	3,008,947,400	5,627,619,203
4.	Credit life (group and individual)			0
5.	Group life insurance		0	0
6.	Group annuities	2,291,709	33,661,146	138,756,519
7.	A & H - group	34,009	36,064	79,523
8.	A & H - credit (group and individual)			0
9.	A & H - other	2,553,989	2,635,368	5,104,303
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	3,430,005,728	3,057,836,779	5,797,167,765
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	3,430,005,728	3,057,836,779	5,797,167,765
14.	Deposit-type contracts	4,607,822	6,186,707	9,707,132
15.	Total (Lines 13 and 14)	3,434,613,550	3,064,023,486	5,806,874,897
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

Net Income	SSAP #	F/S Page	F/S Line #	06/30/2022	12/31/2021
(1) State basis	XXX	XXX	XXX	$ 166,998,152	$ 329,013,837
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	5,125,489	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	(233,923,804)	-
Tax impact	101	2, 4	18.2, 32	(68,576,963)	-
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 464,373,430	$ 329,013,837
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 2,889,282,292	$ 2,878,120,622
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	106,113,512	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	2,258,600	-
Tax impact	101	2, 4	18.2, 32	(7,777,974)	-
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,788,688,154	$ 2,878,120,622

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

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

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

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

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Loan-Backed Securities

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

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

NOTES TO FINANCIAL STATEMENTS

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
00256DAA0	$ 5,028,172	$ 3,890,891	$ 1,137,281	$ 3,890,891	$ 3,201,439	3/31/2022
05535DBG8	270,320	226,054	44,266	226,054	146,322	3/31/2022
36157NFL3	63,101	48,296	14,805	48,296	65,578	3/31/2022
86358RXZ5	730,465	680,597	49,868	680,597	653,004	3/31/2022
05951KAN3	769,516	727,854	41,662	727,854	725,932	3/31/2022
17309AAD1	1,178,157	1,157,862	20,295	1,157,862	1,143,417	3/31/2022
41161PMV2	381,790	294,193	87,597	294,193	400,491	3/31/2022
65535VNL8	2,434,448	2,223,472	210,976	2,223,472	2,443,775	3/31/2022
74928XBB6	5,618,112	4,942,615	675,497	4,942,615	6,168,357	3/31/2022
05949CHM1	951,691	869,857	81,834	869,857	894,663	3/31/2022
57643MLZ5	391,660	375,540	16,120	375,540	376,146	3/31/2022
59020UV77	84,020	82,288	1,732	82,288	80,945	3/31/2022
863579RP5	736,920	685,020	51,900	685,020	711,770	3/31/2022
885220KW2	2,541,472	2,529,769	11,703	2,529,769	2,530,102	3/31/2022
94984DAC8	474,157	426,688	47,469	426,688	439,204	3/31/2022
07325DAF1	351,756	298,754	53,002	298,754	308,547	6/30/2022
759676AF6	467,062	389,330	77,732	389,330	403,998	6/30/2022
02147WAT6	1,833,809	1,810,984	22,825	1,810,984	1,647,430	6/30/2022
02147XAR8	722,783	716,983	5,800	716,983	616,400	6/30/2022
05951KAN3	727,416	726,755	661	726,755	709,393	6/30/2022
12566UAE4	484,546	479,517	5,029	479,517	428,794	6/30/2022
12566UAN4	745,695	687,455	58,239	687,455	680,275	6/30/2022
12566XAM0	762,429	749,321	13,107	749,321	711,263	6/30/2022
12628LAD2	939,894	917,685	22,210	917,685	775,478	6/30/2022
12668APC3	1,053,742	1,028,969	24,773	1,028,969	1,023,156	6/30/2022
17309BAB3	231,697	229,910	1,787	229,910	212,294	6/30/2022
17309VAH6	883,901	881,260	2,641	881,260	828,464	6/30/2022
225470Q89	639,198	566,017	73,181	566,017	434,433	6/30/2022
32051GSQ9	2,150,300	2,111,315	38,985	2,111,315	2,136,944	6/30/2022
59020UW43	484,507	422,353	62,154	422,353	438,518	6/30/2022
65535VSJ8	1,382,487	1,368,659	13,828	1,368,659	1,226,910	6/30/2022
69337BAH7	1,615,840	1,597,892	17,947	1,597,892	1,468,643	6/30/2022
74923HAQ4	591,952	582,904	9,048	582,904	527,598	6/30/2022
74928RAB0	299,181	295,529	3,652	295,529	312,097	6/30/2022
75115BAC3	1,263,859	1,260,657	3,203	1,260,657	1,287,590	6/30/2022
75116FBH1	1,660,615	1,655,476	5,139	1,655,476	1,511,249	6/30/2022
761118SC3	1,738,294	1,735,436	2,859	1,735,436	1,583,504	6/30/2022
863579J90	408,035	404,919	3,116	404,919	410,645	6/30/2022
87222EAB4	989,431	964,435	24,996	964,435	915,285	6/30/2022
87222EAC2	1,069,037	1,046,433	22,604	1,046,433	954,115	6/30/2022
93934NAC9	550,457	525,641	24,815	525,641	469,111	6/30/2022
058931AT3	1,243,463	1,240,130	3,333	1,240,130	1,198,967	6/30/2022
073880AD8	1,276,813	1,222,687	54,126	1,222,687	1,154,766	6/30/2022
12544DAG4	95,844	90,011	5,833	90,011	85,172	6/30/2022
12545EAK2	1,550,474	1,490,197	60,276	1,490,197	1,329,130	6/30/2022
12638PAB5	744,092	736,605	7,487	736,605	600,312	6/30/2022
1266942H0	606,740	599,651	7,089	599,651	501,690	6/30/2022
126694HP6	655,886	535,926	119,960	535,926	506,396	6/30/2022
12669G3S8	1,421,943	1,403,926	18,017	1,403,926	1,272,912	6/30/2022
12669G4K4	2,882,965	2,860,499	22,466	2,860,499	2,654,538	6/30/2022
16162YAL9	406,596	387,094	19,502	387,094	351,124	6/30/2022
16165MAG3	2,063,370	2,039,505	23,865	2,039,505	1,824,783	6/30/2022
170257AE9	3,090,905	2,877,625	213,279	2,877,625	2,454,654	6/30/2022
17025AAH5	1,119,104	1,045,677	73,427	1,045,677	993,451	6/30/2022
225458L55	554,354	551,293	3,060	551,293	495,964	6/30/2022
362341XC8	963,117	959,504	3,613	959,504	830,593	6/30/2022
46631NAA7	819,190	805,803	13,387	805,803	733,833	6/30/2022
46631NDT3	7,735,758	7,037,790	697,968	7,037,790	7,196,047	6/30/2022
74958YAE2	335,485	319,458	16,027	319,458	327,784	6/30/2022
78473TAJ9	275,754	245,411	30,343	245,411	214,919	6/30/2022
863579XC7	1,415,676	1,337,580	78,096	1,337,580	1,408,287	6/30/2022
86363GAF1	1,733,928	1,673,515	60,413	1,673,515	1,636,845	6/30/2022
94985AAA7	227,339	217,876	9,463	217,876	211,415	6/30/2022
94986CAA2	328,420	320,452	7,968	320,452	302,929	6/30/2022
Total			$ 4,635,337			

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	2,668,638,590
2. 12 Months or Longer		12,911,558

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

1. Less than 12 Months	$	24,943,654,572
2. 12 Months or Longer		113,355,041

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

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

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

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

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

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

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	19	24	$ 41,446,624	$ 28,474,328	$ 41,485,651	$ 31,625,455
(2) LB&SS - AC	0	7	-	2,248,168	-	2,695,950
(3) Preferred Stock - AC	2	0	3,797,205	-	5,277,149	-
(4) Preferred Stock - FV	0	25	-	85,479,033	-	85,479,033
(5) Total (1+2+3+4)	21	56	$ 45,243,829	$ 116,201,529	$ 46,762,800	$ 119,800,438

AC - Amortized Cost FV - Fair Value

P. Short Sales – Not applicable.

Q. Prepayment Penalties and Acceleration Fees

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

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

A. Deferred tax assets and deferred tax liabilities

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

	06-2022			12-2021			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$152,144,964	$ -	$152,144,964	$219,896,338	$ -	$219,896,338	$(67,751,374)	$ -	$(67,751,374)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	152,144,964	-	152,144,964	219,896,338	-	219,896,338	(67,751,374)	-	(67,751,374)
d. Deferred tax assets nonadmitted	58,299,562	(58,299,562)	-	104,817,872	(90,239,291)	14,578,581	(46,518,310)	31,939,729	(14,578,581)
e. Subtotal net admitted deferred tax asset	93,845,402	58,299,562	152,144,964	115,078,466	90,239,291	205,317,757	(21,233,064)	(31,939,729)	(53,172,793)
f. Deferred tax liabilities	47,802,570	103,542,999	151,345,569	53,379,432	90,239,291	143,618,723	(5,576,862)	13,303,708	7,726,846
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 46,042,832	$(45,243,437)	$ 799,395	$ 61,699,034	$ -	$ 61,699,034	$(15,656,202)	$(45,243,437)	$(60,899,639)

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

	06-2022			12-2021			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	46,042,832	-	46,042,832	61,699,034	-	61,699,034	(15,656,202)	-	(15,656,202)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	46,042,832	-	46,042,832	61,699,034	-	61,699,034	(15,656,202)	-	(15,656,202)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	410,558,814	XXX	XXX	418,245,971	XXX	XXX	(7,687,157)
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	47,802,570	58,299,562	106,102,132	53,379,432	90,239,291	143,618,723	(5,576,862)	(31,939,729)	(37,516,591)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 93,845,402	$ 58,299,562	$152,144,964	$115,078,466	$90,239,291	$205,317,757	$(21,233,064)	$(31,939,729)	$(53,172,793)

(3) Other admissibility criteria:

	06-2022	12-2021
a. Ratio percentage used to determine recovery period and threshold limitation amount	808%	791%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$2,737,058,762	$2,788,306,471

(4) Impact of tax planning strategies:

	06-2022		12-2021		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$152,144,964	$ -	$219,896,338	$ -	$(67,751,374)	$ -
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	93,845,402	58,299,562	115,078,466	90,239,291	(21,233,064)	(31,939,729)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

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

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Current income tax expense:

	06-2022	12-2021	Change
a. Federal	$112,449,888	$ 45,461,022	$ 66,988,866
b. Foreign	-	1,491	(1,491)
c. Subtotal	112,449,888	45,462,513	66,987,375
d. Federal income tax (benefit) expense on net capital gains	(127,136,260)	118,330,831	(245,467,091)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ (14,686,372)	$163,793,344	$ (178,479,716)

(2) Deferred tax assets:

		06-2022	12-2021	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	87,564,323	159,835,408	(72,271,085)
4	Investments	-	-	-
5	Deferred acquisition costs	54,192,327	48,440,883	5,751,444
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	-	-	-
9	Pension accrual	230,209	278,830	(48,621)
10	Receivables - nonadmitted	2,354,680	2,660,414	(305,734)
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	2,261,113	2,476,901	(215,788)
14	Accruals	5,542,312	6,203,902	(661,590)
15	Amortization of intangibles	-	-	-
16	Underwriting expenses	-	-	-
99	Subtotal	$152,144,964	$219,896,338	$ (67,751,374)
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	58,299,562	104,817,872	(46,518,310)
d.	Admitted ordinary deferred tax assets	$ 93,845,402	$115,078,466	$ (21,233,064)
e.	Capital			
1	Investments	$ -	$ -	$ -
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	-	-	-
99	Subtotal	$ -	$ -	$ -
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(58,299,562)	(90,239,291)	31,939,729
h.	Admitted capital deferred tax assets	$ 58,299,562	$ 90,239,291	$ (31,939,729)
i.	Admitted deferred tax assets	$152,144,964	$205,317,757	$ (53,172,793)

(3) Deferred tax liabilities:

		06-2022	12-2021	Change
a.	Ordinary			
1	Investments	$ 1,015,796	$ 1,015,796	$ -
2	Fixed assets	699,836	803,600	(103,764)
3	Deferred and uncollected premium	2,422,712	1,843,125	579,587
4	Policyholder reserves	4,393,395	4,917,614	(524,219)
5	Other	404,469	404,470	(1)
6	Policy loans	279,931	296,049	(16,118)
7	Other - Reserve transition adjustment	38,586,431	44,098,778	(5,512,347)
99	Subtotal	$ 47,802,570	$ 53,379,432	$ (5,576,862)
b.	Capital			
1	Investments	$103,542,999	$ 90,239,291	$ 13,303,708
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$103,542,999	$ 90,239,291	$ 13,303,708
c.	Deferred tax liabilities	$151,345,569	$143,618,723	$ 7,726,846

(4)	Net deferred tax assets/(liabilities)	$ 799,395	$ 61,699,034	$ (60,899,639)

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:

	06-2022	12-2021
Provision computed at statutory rate (operations and realized gains/losses)	$ 59,076,646	$ 111,990,469
Permanent differences:		
Dividend exclusion	(27,735)	(738,523)
Stock options	-	(194,307)
Company-owned life insurance	(623,232)	(1,265,609)
Tax exempt interest	(742,390)	(1,838,119)
Provision to return adjustments	-	18,443
Subsidiary contribution	-	-
Ceding commission	68,614,693	-
Other	88,841	577,569
Total permanent differences	67,310,177	(3,440,546)
Timing adjustments:		
Investment differences	(128,607,471)	(1,394,950)
Reserves	(17,037,803)	43,810,240
DAC tax adjustment	5,751,444	8,532,847
Deferred compensation	(423,052)	1,840,670
Deferred and uncollected premiums	(444,109)	205,733
Accounts payable	536,753	23,023
Provision to return (primarily investment-related items)	-	(19,973,553)
Sale of real estate and subs	-	20,122,430
Fixed assets	103,764	480,443
Bonus expense	(1,438,307)	1,608,129
Other	279,247	1,447,470
Total timing adjustments	(141,279,534)	56,702,482
Other adjustments		
Unrealized on options	-	(1,585,770)
Tax credits	-	(363,444)
Other	(774,739)	490,153
Total other adjustments	(774,739)	(1,459,061)
Federal income tax expense on operations and realized gains/losses	$ (15,667,450)	$ 163,793,344
Gross change in deferred tax asset:		
Timing adjustments	141,279,534	(36,580,052)
Impact of non-admitted assets	305,734	(1,288,518)
Unrealized gains/losses	(17,907,012)	2,053,602
Cumulative adjustment	(60,798,989)	-
Other	(1,979,629)	(1,491,989)
Total change in deferred tax asset recorded directly to surplus	60,899,638	(37,306,957)
Total statutory income tax expense	$ 45,232,188	$ 126,486,387

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

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

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

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

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

(2) Tax allocation agreement – No significant change.

G. Federal or Foreign Income Tax Loss Contingencies

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

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

I. Alternative Minimum Tax – Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A., B. & C.

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

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

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

The Company did not receive capital contributions during the period.

D. The Company reported $732,702 due from and $1,357,137 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.

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

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

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

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

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

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

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

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

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

L. The Company owns 100% of the outstanding stock of Manhattan National Holding, LLC ("MNH"), a wholly-owned non-insurance subsidiary. MNH owns 100% of the stock of Manhattan National Life Insurance Company ("MNLIC"), a stock life insurance company domiciled in Ohio. The Company utilizes the look-through approach for the valuation of MNH instead of obtaining audited financial statements for MNH. The Company's carrying value in MNH is $12,358,555, and represents the carrying value of MNLIC, which is presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

M. All SCA Investments – No significant change.

N. Investment in Insurance SCAs

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

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

Note 11 – Debt

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

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $52,500,800 of FHLB stock at June 30, 2022 and December 31, 2021, respectively. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,112,817,188 as of June 30, 2022. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company's general account.

(2) FHLB Capital Stock

a. The Company held 200,000 and 250,000 shares of Class B membership stock at June 30, 2022 and December 31, 2021, respectively. The Company held 325,008 and 275,008 shares of activity and excess stock at June 30, 2022 and December 31, 2021, respectively.

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

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at June 30, 2022 was $1,112,817,188 (fair value) and $1,135,621,386 (carrying value). The total aggregate borrowing from the FHLB at June 30, 2022 was $500,000,000.

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

(4) Borrowing from FHLB

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of GALIC. GALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were $32,265,454 as of June 30, 2022 and $34,792,881 as of December 31, 2021. The Company matches a percentage of employee contributions to the qualified 401(k) thrift savings plan. The Company's total matching thrift savings contributions included in general insurance expenses were $2,345,164 for the six months ended June 30, 2022 and $3,376,139 for the year ended December 31, 2021.

F. The Company did not participate in multiemployer plans.

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

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

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

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Special revenue	$ -	$ 4,563	$ -	$ -	$ 4,563
Industrial and misc. (unaffiliated)	-	50,634,584	8,918,751	-	59,553,335
Total bonds	-	50,639,147	8,918,751	-	59,557,898
Non-affiliated preferred stock	27,199,436	-	54,506,472	-	81,705,908
Non-affiliated common stock	21,465,092	-	196,122,800	-	217,587,892
Separate account assets	-	21,821,522	-	-	21,821,522
Total assets at fair value	$ 48,664,528	$ 72,460,669	$ 259,548,023	$ -	$ 380,673,220
Liabilities at fair value					
Interest rate swaps	$ -	$ 51,899,409	$ -	$ -	$ 51,899,409
Separate account liabilities	-	21,821,522	-	-	21,821,522
Total liabilities at fair value	$ -	$ 73,720,931	$ -	$ -	$ 73,720,931

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

	Beginning Balance at 3/31/2022	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Sales	Other Adjustments	Ending Balance at 6/30/2022
Residential MBS	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Bonds: industrial and misc (unaffiliated)	9,295,560	-	-	2,460,179	20,771,136	-	-	(23,608,124)	8,918,751
Collateralized loan obligations	-	-	-	-	-	-	-	-	-
All other bonds	-	-	-	-	-	-	-	-	-
Non-affiliated preferred stock	9,871,123	-	134,660,066	-	(18,141,578)	-	-	(71,883,138)	54,506,472
Non-affiliated common stock	139,979,551	8,995,600	-	-	132,513,152	6,408,000	-	(91,773,503)	196,122,800
Total	$ 159,146,234	$ 8,995,600	$ 134,660,066	$ 2,460,179	$135,142,710	$ 6,408,000	$ -	$ (187,264,766)	$ 259,548,023

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

(5) Derivative Assets and Liabilities

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

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

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds:							
U.S. Governments	$ 50,765,257	$ 79,951,178	$ -	$ 50,765,257	$ -	$ -	$ -
All other government	18,149,449	19,171,700	-	18,149,449	-	-	-
States, territories and possessions	253,067,770	251,902,665	-	253,067,770	-	-	-
Political subdivisions of states, territories	290,502,599	283,548,807	-	290,502,599	-	-	-
Special revenue	1,677,698,018	1,748,349,103	-	1,677,698,018	-	-	-
Industrial and misc. (unaffiliated)	28,719,509,002	30,943,468,546	-	23,835,668,387	4,883,840,616	-	-
Hybrid securities	359,532,956	406,751,146	-	359,382,876	150,080		
Parent, subs and affiliates	111,706,998	120,396,914	-	-	111,706,998	-	-
Total bonds	$ 31,480,932,049	$ 33,853,540,059	$ -	$ 26,485,234,355	$ 4,995,697,693	$ -	$ -
Non affiliated preferred stock	207,110,833	130,839,600	41,937,163	-	165,173,670	-	-
Non affiliated common stock	217,587,892	217,587,892	21,465,092	-	196,122,800	-	-
Mortgage loans	2,114,514,206	2,260,300,801	-	-	2,114,514,206	-	-
Derivative instruments (options and forwards)	137,491,612	243,827,387	-	137,491,612	-	-	-
Interest rate swaps	(51,899,409)	(51,899,409)	-	(51,899,409)	-	-	-
Variable annuity assets (separate accounts)	21,821,522	21,821,522	-	21,821,522	-	-	-
Cash, cash equivalents and short-term investments	1,089,766,221	1,089,766,221	1,089,766,221	-	-	-	-
Policy loans	33,188,084	33,188,084	-	-	33,188,084	-	-
Total financial instruments	$ 35,250,513,011	$ 37,798,972,157	$ 1,153,168,476	$ 26,592,648,081	$ 7,504,696,454	$ -	$ -

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

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

Note 21 – Other Items

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

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

B. The Company had no troubled debt restructuring.

C. Other Disclosures:

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

	06/30/2022
Direct premiums and annuity considerations	$ 3,430,005,728
Assumed reinsurance	3,518,920
Ceded reinsurance (excluding initial Martello)	(351,342,709)
Subtotal	3,082,181,939
Initial Martello reinsurance ceded (see note 21A)	(14,074,882,830)
Net premium and annuity considerations (Page 4, Line 1)	$ (10,992,700,891)

Note 22 – Events Subsequent/Other items

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

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

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

6.4 By what department or departments?
State of Ohio, Department of Insurance

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Barings LLC	Charlotte, NC	NO	NO	NO	YES
Baring International Investment Limited	London, UK	NO	NO	NO	YES
Baring Securities LLC	Charlotte, NC	NO	NO	NO	YES
Flourish Financial, LLC	New York, NY	NO	NO	NO	YES
Great American Advisors, LLC	Cincinnati, OH	NO	NO	NO	YES
MML Distributors, LLC	Springfield, MA	NO	NO	NO	YES
MML Investment Advisers, LLC	Springfield, MA	NO	NO	NO	YES
MML Investors Services	Springfield, MA	NO	NO	NO	YES
MML Strategic Distributors, LLC	Springfield, MA	NO	NO	NO	YES
The MassMutual Trust Company, OCC	Enfield, CT	NO	YES	NO	NO

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 120,986,462

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 120,396,914
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 384,058,681	$ 388,799,563
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 0	$ 46,989,815
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 384,058,681	$ 556,186,292
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	1 Wall Street, New York, NY 10286
State Street Global Services	801 Pennsylvania, Kansas City, MO 64105

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ARES Capital Management LLC	U
Barings LLC	A
Centerbridge Martello Advisors, LLC	U
Fractal Investments LLC	U
Western Asset Management Company	U
Angelo, Gordon & Co., L.P	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
130074	ARES Capital Management LLC	549300HFEH45K3VVJE20	SEC	NO
106006	Barings LLC	549300HFEH45K3VVJE20	SEC	DS
131940	Angelo, Gordon & Co., L.P.	549300HFEH45K3VVJE20	SEC	NO
	Centerbridge Martello Advisors, LLC	549300HFEH45K3VVJE20	SEC	NO
311767	Fractal Investments LLC - Pending Mandate	549300HFEH45K3VVJE20	SEC	NO
801-8162	Western Asset Management Company	549300HFEH45K3VVJE20	SEC	NO

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

18.2 If no, list exceptions:

At 6/30/2022, 79 issues for 64 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled $511,889,394 or 1.49% of all assets.

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 1,126,144,261
	1.13 Commercial Mortgages	$ 1,134,156,540
	1.14 Total Mortgages in Good Standing	$ 2,260,300,801
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 2,260,300,801
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

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 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	101,794	98,272,202	31,252		98,405,248	
2. Alaska AK	L	4,848	1,025,695			1,030,543	
3. Arizona AZ	L	264,062	61,121,684	4,364		61,390,110	45,118
4. Arkansas AR	L	66,638	31,243,311	4,479		31,314,428	
5. California CA	L	2,524,673	229,401,327	3,915		231,929,915	581,647
6. Colorado CO	L	113,542	36,935,058	41,930		37,090,530	
7. Connecticut CT	L	198,058	58,262,888	1,438		58,462,384	284,984
8. Delaware DE	L	32,710	18,572,085			18,604,795	
9. District of Columbia DC	L	14,550	3,113,111			3,127,661	
10. Florida FL	L	952,833	318,652,255	148,632		319,753,720	55,023
11. Georgia GA	L	634,001	114,961,614	44,665		115,640,280	
12. Hawaii HI	L	142,712	31,452,613			31,595,325	
13. Idaho ID	L	39,690	15,919,986	7,181		15,966,857	
14. Illinois IL	L	420,034	91,763,733	82,110		92,265,877	17,837
15. Indiana IN	L	96,957	87,686,657	67,575		87,851,189	678,976
16. Iowa IA	L	104,531	33,812,445	56,453		33,973,429	18,378
17. Kansas KS	L	71,125	9,304,731	87,195		9,463,051	
18. Kentucky KY	L	87,147	54,470,905	110,298		54,668,350	
19. Louisiana LA	L	122,890	82,115,881	(113)		82,238,658	
20. Maine ME	L	42,271	22,979,959	3,673		23,025,903	66,027
21. Maryland MD	L	281,470	50,132,593	5,066		50,419,129	39,616
22. Massachusetts MA	L	237,867	87,086,816	701		87,325,384	778,019
23. Michigan MI	L	139,163	132,369,728	1,541		132,510,432	187,077
24. Minnesota MN	L	186,139	46,383,818	4,901		46,574,858	
25. Mississippi MS	L	71,953	33,620,339	3,751		33,696,043	
26. Missouri MO	L	154,714	158,529,843	97,674		158,782,231	
27. Montana MT	L	5,553	2,164,984	6,987		2,177,524	
28. Nebraska NE	L	120,547	17,450,070	30,336		17,600,953	
29. Nevada NV	L	158,897	20,594,219	6,250		20,759,366	
30. New Hampshire NH	L	33,938	25,027,544	25,159		25,086,641	82,534
31. New Jersey NJ	L	303,605	149,829,682	1,586		150,134,873	
32. New Mexico NM	L	107,548	6,204,173			6,311,721	16,507
33. New York NY	N	90,105	18,095,414	3,623		18,189,142	
34. North Carolina NC	L	520,624	179,850,480	765,413		181,136,517	
35. North Dakota ND	L	25,821	6,528,767			6,554,588	
36. Ohio OH	L	304,951	149,516,784	29,672		149,851,407	679,632
37. Oklahoma OK	L	228,611	13,722,200	46,199		13,997,010	149,856
38. Oregon OR	L	58,460	19,902,641	28,583		19,989,684	
39. Pennsylvania PA	L	588,579	180,638,547	5,508		181,232,634	313,078
40. Rhode Island RI	L	29,771	18,701,535	484		18,731,790	
41. South Carolina SC	L	204,578	106,490,684	151,509		106,846,771	428,011
42. South Dakota SD	L	18,395	6,833,843	25		6,852,263	
43. Tennessee TN	L	204,293	154,843,065	111,799		155,159,157	
44. Texas TX	L	1,237,565	167,963,955	81,237		169,282,757	
45. Utah UT	L	57,422	32,697,811	21,264		32,776,497	
46. Vermont VT	L	14,197	9,085,586	9,550		9,109,333	
47. Virginia VA	L	433,404	80,288,331	100,998		80,822,733	
48. Washington WA	L	216,448	60,457,587	90,889		60,764,924	185,502
49. West Virginia WV	L	61,857	23,924,558	2,615		23,989,030	
50. Wisconsin WI	L	110,161	50,555,674	125,948		50,791,783	
51. Wyoming WY	L	11,226	1,611,862			1,623,088	
52. American Samoa AS	N					0	
53. Guam GU	N	45,654				45,654	
54. Puerto Rico PR	N	381				381	
55. U.S. Virgin Islands VI	L	2,229				2,229	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	1,044				1,044	
58. Aggregate Other Aliens OT	XXX	35,012	16,146	0	0	51,158	0
59. Subtotal	XXX	12,337,248	3,412,187,419	2,454,315	0	3,426,978,982	4,607,822
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	121,657		120,919		242,576	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	12,458,905	3,412,187,419	2,575,234	0	3,427,221,558	4,607,822
96. Plus Reinsurance Assumed	XXX	1,588,502	226,618	1,704,480		3,519,600	
97 Totals (All Business)	XXX	14,047,407	3,412,414,037	4,279,714	0	3,430,741,158	4,607,822
98. Less Reinsurance Ceded	XXX	9,972,655	14,527,536,842	2,575,234		14,540,084,731	14,531
99. Totals (All Business) less Reinsurance Ceded	XXX	4,074,752	(11,115,122,805)	1,704,480	0	(11,109,343,573)	4,593,291
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	35,012	16,146			51,158	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	35,012	16,146	0	0	51,158	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 6

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

PART 1 – ORGANIZATIONAL CHART

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

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities I I LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF II C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings IV LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands

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

	Federal Tax ID	NAIC Co Code	State of Domicile
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MassMutual Ventures US IV LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom

*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
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings (U.K.) Limited	98-0432153		United Kingdom
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom

*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 Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding LLC	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware

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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 Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings North American Private Loan Fund Management III, LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MML 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
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
southBabson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	ZJX0JI.99999.SL.136		Cayman Islands
Barings CLO 2021-II	EPXAC4.99999.SL.136 (GIIN)		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands

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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 Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	HU7DQ.00011.SF.372(GIIN)		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	K15Q2K.99999.SL.442		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	EIN 98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York

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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
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
Miami Douglas Three MM LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	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 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

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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
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select 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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			86-2294635				Glidepath Holdings Inc.	DE	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000		63312	13-1935920				Great American Life Insurance Company	OH	RE	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000		93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				Great American Advisors, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000		67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF II C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF II C Holdings LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings IV LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments UK Limited	GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			90-1005837				MMAF Equipment Finance LLC 2013-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			36-4785301				MMAF Equipment Finance LLC 2014-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			38-3969560				MMAF Equipment Finance LLC 2015-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0489588				MMAF Equipment Finance LLC 2016-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			35-2590691				MMAF Equipment Finance LLC 2017-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			82-5335801				MMAF Equipment Finance LLC 2018-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2021-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Rozier LLC	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC		
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Blueprint Income LLC	NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Digital Assets LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Holding Company LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Insurance Agency LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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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		
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	49.000	MMLIC		
0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Athens Fund Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Open Alternatives LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.800	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.2 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							LT Mortgage Finance Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		

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0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management US LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-4000072				Barings LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Pty Ltd	AUS	NIA	Baring Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings GmbH	DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Real Estate UK Holdings Limited	DE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	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		

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0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
0000			98-0524272				Baring International Fund Managers (Ireland) Limited	IRL	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Switzerland Sàrl	CHE	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0497550				Baring France SAS	FRA	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							GPLF4(S) GP S.à r.l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Barings LLC	Influence		MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Tamiami Citrus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
0000							Tamiami Citrus, LLC	DE	NIA	Barings LLC	Management/Board		MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		

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0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	38.900	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management III, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings GPSF	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	51.400	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
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		

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0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Somerset Special Opportunities Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
0000							MassMutual Asia Limited (SPV)	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor III, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	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	48.900	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	15.800	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.100	MMLIC		

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0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.700	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.300	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		4
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	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	30.000	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.600	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.500	MMLIC		

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0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	90.800	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.400	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.100	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	17.600	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.200	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.600	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.500	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.900	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Technology Equity Fund	IRL	NIA	Barings LLC	Ownership/Influence	73.700	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.400	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	38.700	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	36.600	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.200	MMLIC		

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0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.300	MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.500	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.100	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.000	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.000	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.600	MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	22.300	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.400	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	3.000	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.100	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.800	MMLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		

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

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0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Influence	0.000	MMLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000			85-3886824				NYDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	17.700	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.800	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.300	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.900	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
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	15.900	MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	66.200	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.300	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.300	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		

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

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0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.800	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.000	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.700	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.400	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.400	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.700	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.300	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.700	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

SCHEDULE Y
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0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.700	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.400	MMLIC		
0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.800	MMLIC		
0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.200	MMLIC		
0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.600	MMLIC		
0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	49.700	MMLIC		
0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.100	MMLIC		
0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.500	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC

Asterisk	Explanation
2	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
3	Debt investors own .5% and includes only Great Lakes III, L.P.
4	Debt investors own .2% and includes only Great Lakes III, L.P.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Funds held as collateral			0	408,306,658
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	408,306,658

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts payable	41,146	564,740
2597. Summary of remaining write-ins for Line 25 from overflow page	41,146	564,740

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	26,612	167,391	192,990
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	26,612	167,391	192,990

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	2,148,469,101	1,577,832,226
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	478,429,907	1,065,850,975
	2.2 Additional investment made after acquisition	9,742,521	8,587,542
3.	Capitalized deferred interest and other	127,814	
4.	Accrual of discount	560,156	51,155
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		4,365,328
7.	Deduct amounts received on disposals	353,976,209	506,760,031
8.	Deduct amortization of premium and mortgage interest points and commitment fees	23,052,489	1,458,094
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,260,300,801	2,148,469,101
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	2,260,300,801	2,148,469,101
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	2,260,300,801	2,148,469,101

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,092,315,061	1,408,757,597
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	5,200,312	142,542,945
	2.2 Additional investment made after acquisition	68,688,698	89,880,704
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		610
5.	Unrealized valuation increase (decrease)	93,348,017	51,297,222
6.	Total gain (loss) on disposals		150,728,722
7.	Deduct amounts received on disposals	135,509,817	716,484,529
8.	Deduct amortization of premium and depreciation	1,033,971	2,040,116
9.	Total foreign exchange change in book/adjusted carrying value	(15)	0
10.	Deduct current year's other than temporary impairment recognized		32,368,095
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,123,008,285	1,092,315,061
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,123,008,285	1,092,315,061

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	32,199,605,856	28,727,651,645
2.	Cost of bonds and stocks acquired	11,214,078,132	10,140,309,320
3.	Accrual of discount	86,597,732	74,926,601
4.	Unrealized valuation increase (decrease)	52,866,861	43,987,374
5.	Total gain (loss) on disposals	208,129,808	195,424,182
6.	Deduct consideration for bonds and stocks disposed of	9,120,193,858	6,988,129,182
7.	Deduct amortization of premium	30,345,135	10,850,251
8.	Total foreign exchange change in book/adjusted carrying value	19,203	
9.	Deduct current year's other than temporary impairment recognized	21,161,635	19,659,867
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,170,150	35,946,032
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	34,590,767,114	32,199,605,856
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	34,590,767,114	32,199,605,856

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	16,970,001,013	2,186,805,313	1,770,487,586	385,353,897	16,970,001,013	17,771,672,637	0	18,068,142,228
2. NAIC 2 (a)	14,953,124,490	6,701,903,094	6,809,298,484	35,570,038	14,953,124,490	14,881,299,138	0	12,294,836,321
3. NAIC 3 (a)	927,128,746	292,635,014	16,817,804	818,128	927,128,746	1,203,764,084	0	762,956,837
4. NAIC 4 (a)	447,301,418	92,150,660	9,530,173	10,634,723	447,301,418	540,556,628	0	545,276,253
5. NAIC 5 (a)	105,033,308	10,176,574	9,849,339	(4,131,768)	105,033,308	101,228,775	0	69,958,371
6. NAIC 6 (a)	120,680,218	10,195,408	5,504,973	(14,905,314)	120,680,218	110,465,339	0	33,977,827
7. Total Bonds	33,523,269,193	9,293,866,063	8,621,488,359	413,339,704	33,523,269,193	34,608,986,601	0	31,775,147,837
PREFERRED STOCK								
8. NAIC 1	5,378,251	0	76,860	4,402,901	5,378,251	9,704,292	0	32,063,025
9. NAIC 2	94,831,445	0	0	(13,497,126)	94,831,445	81,334,319	0	266,398,958
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	137,753	0	1,118,154	0	1,255,907	0	
12. NAIC 5	47,915,584	0	0	(8,309,739)	47,915,584	39,605,845	0	95,931,848
13. NAIC 6	6,647,884	0	0	(7,708,647)	6,647,884	(1,060,763)	0	
14. Total Preferred Stock	154,773,164	137,753	76,860	(23,994,457)	154,773,164	130,839,600	0	394,393,831
15. Total Bonds and Preferred Stock	33,678,042,357	9,294,003,816	8,621,565,219	389,345,247	33,678,042,357	34,739,826,201	0	32,169,541,668

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 97,272,264 ; NAIC 2 $ 424,934,798 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	42,273,920	XXX	42,224,026	36,438	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	476,420,524	1,002,537,349
2.	Cost of short-term investments acquired	180,057,511	1,152,817,938
3.	Accrual of discount	245,347	1,267,117
4.	Unrealized valuation increase (decrease)	0	
5.	Total gain (loss) on disposals	(87,555)	2,640,722
6.	Deduct consideration received on disposals	614,361,907	1,682,648,804
7.	Deduct amortization of premium	0	187,313
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	6,486
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	42,273,920	476,420,524
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	42,273,920	476,420,524

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	706,855,811
2.	Cost Paid/(Consideration Received) on additions	250,327,921
3.	Unrealized Valuation increase/(decrease)	(546,847,669)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(37,020)
6.	Considerations received/(paid) on terminations	
7.	Amortization	(218,371,066)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	191,927,978
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	191,927,978

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	191,927,978	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		191,927,978
4.	Part D, Section 1, Column 6	243,827,387	
5.	Part D, Section 1, Column 7	(51,899,409)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	0	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		0
10.	Part D, Section 1, Column 9	243,827,387	
11.	Part D, Section 1, Column 10	(51,899,409)	
12	Total (Line 9 minus Line 10 minus Line 11)		(191,927,978)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	15,763,690	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	15,763,690	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	279,044,687	1,084,926,782
2.	Cost of cash equivalents acquired	47,951,780,577	28,528,066,742
3.	Accrual of discount	2,725,087	732,556
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(8,336)	(45,584)
6.	Deduct consideration received on disposals	47,506,655,939	29,334,620,480
7.	Deduct amortization of premium	0	15,329
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	726,886,076	279,044,687
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	726,886,076	279,044,687

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
151315BC1	Various	AZ		03/01/2022	6.270	436,037		876,094
709301TS4	Various	IL		04/01/2022	4.570	4,879,319		4,618,661
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						5,315,356	0	5,494,755
15912ZDE4	Various	CA		06/15/2022	6.880	19,332,008		18,872,779
161225AA5	Various	AZ		05/06/2022	5.540	543,588		539,442
161225AB3	Various	NC		06/09/2022	6.060	2,032,292		2,040,912
24382QWX1	Various	CA		06/28/2022	6.751	14,102,457		13,816,474
62938XBB9	Various	FL		04/21/2022	5.460	13,754,694		12,870,952
62938XCC6	Various	FL		05/12/2022	6.270	27,936,031		27,069,742
62938XDD3	Various	FL		06/09/2022	6.880	29,171,035		53,888,247
671483AA3	Various	CA		06/09/2022	5.568	5,120,696		5,106,696
7490002AE1	Various	NY		05/20/2022	5.770	12,783,635		12,562,137
749002AF8	Various	NY		05/20/2022	5.700	24,520,735		24,088,802
749002AG6	Various	NY		05/20/2022	6.010	12,689,962		12,553,105
0399999. Mortgages in good standing - Residential mortgages-all other						161,987,133	0	183,409,288
N226021	Arlington	VA		05/05/2022	4.490	3,587,165	975,908	108,131,878
N229011	Rochester	NY		05/03/2022	3.730	13,713,773		27,455,000
NAG0771	Miramar Beach	FL		06/01/2021	6.000		3,183,390	67,176,459
NAG0781	Miramar Beach	FL		06/01/2021	6.000		315,899	24,679,931
0599999. Mortgages in good standing - Commercial mortgages-all other						17,300,938	4,475,197	227,443,268
0899999. Total Mortgages in good standing						184,603,427	4,475,197	416,347,311
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						184,603,427	4,475,197	416,347,311

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
NAG0451	Memphis	TN		06/01/2021	06/29/2022	22,874,841					0		22,874,841	22,874,841			0
NAG0731	Austin	TX		06/01/2021	05/05/2022	38,000,000					0		38,000,000	38,000,000			0
0199999. Mortgages closed by repayment						60,874,841	0	0	0	0	0	0	60,874,841	60,874,841	0	0	0
Residential	Various										0		108,115,234	108,115,234			0
Commercial	Various										0		2,416,105	2,416,105			0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	110,531,339	110,531,339	0	0	0
0599999 - Totals						60,874,841	0	0	0	0	0	0	171,406,180	171,406,180	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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	6123 NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opp Assocs LP		06/07/2017			14,362			0.860
000000-00-0	6124 Yukon Capital Partners III LP	Minneapolis	MN	Yukon Partners III LLC		07/18/2017	2		10,682			1.200
000000-00-0	6126 Gryphon Mezzanine Partners LP	San Francisco	CA	Gryphon Mezzanine Partners GP LP		11/30/2017			689,991			6.340
000000-00-0	6132 Sagard Credit Partners LP	Toronto		Sagard Credit Partners Cayman GP Inc		10/09/2018			55,242			1.310
000000-00-0	6133 PineBridge Private Credit Feeder LP	New York	NY	PineBridge Private Credit Gen Part LP		11/28/2018			700,446			9.910
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Gryphon Mezzanine Partners II LP		12/20/2019			47,548			18.420
000000-00-0	6135 NB Direct Access Insurance SPV LLC	Wilmington	DE	NB Direct Access Associates LP		08/21/2020			268,293			1.500
000000-00-0	6137 Cyprium Parallel Investors V LP	Cleveland	OH	Cyprium V Management LLC		08/15/2019			544,220			3.660
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	2,330,784	0	0	XXX
000000-00-0	2182 River Cities Capital Fund VI LP	Cincinnati	OH	River Cities Management VI LLC		02/15/2018	3		560,000		1,820,000	
000000-00-0	2416 Gryphon Partners VI LP	San Francisco	CA	Gryphon GenPar VI LP		11/26/2021	3				2,646,888	
000000-00-0	2558 JFL-NG Continuation Fund	New York	NY	J F Lehman & Company		10/27/2021	3		30,523		2,132,654	0.100
000000-00-0	2581 Energy Impact Fund II LP	New York	NY	Energy Impact Fund II GP LLC		11/12/2021	1		540,273		2,485,270	
000000-00-0	2584 One Equity Partners VIII LP	New York	CA	One Equity Partners		01/26/2022	3		383,666		3,587,820	0.250
000000-00-0	2591 VSC Polara LLC	Los Angeles	CA	VSC III Polara Holdings GP		12/02/2021	2		122,928			
000000-00-0	2614 NSH Verisma Holdco LP	Radnor	PA	NewSpring Health Capital		12/16/2021	3		6,114		4,844,992	
000000-00-0	2624 KLCP Domestic Fund III LP	New York	NY	Kennedy Lewis GP III LLC		12/27/2021	3		(807,968)		3,716,712	
000000-00-0	2635 Karakoram Fund I LP	Manhattan Beach	CA	K5 Capital Advisors LP		01/28/2022	3		171,959		1,430,067	0.087
000000-00-0	2644 SDC Digital Infrastructure Opportunity Fund III LP	New York	NY	SDC DIOF III GP LP		04/25/2022	1	25,000				0.330
000000-00-0	2656 Trident IX LP	Greenwich	CT	Trident Capital IX LP		06/24/2022	1	468,087			5,000,000	0.070
000000-00-0	2665 AEA Growth Equity Fund LP	San Francisco	CA	AEA Growth		04/29/2022	3	5,561			5,000,000	1.250
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	NB Secondary Opportunities Assoc III LP		05/23/2013	3		(10,098)			0.830
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY	NB Secondary Opportunities Assoc IV LP		04/19/2017	3		125,000			0.430
000000-00-0	6015 Bridge Growth Partners LP	New York	NY	Bridge Growth Partners LP		07/15/2014	3		22,978			3.940
000000-00-0	6019 Narya Capital Fund I LP	Cincinnati	OH	Narya Capital Fund I LP		03/20/2020			110,000			2.180
000000-00-0	6031 Snow Phipps III LP	New York	NY	Snow Phipps GP III LLC		06/08/2016	3		134,174			1.090
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Solamere Capital Fund II GP LP		08/19/2013	3		160,508			1.690
000000-00-0	6037 Thorley Industries LLC	Elmsford	NY	BTM Ventures LLC		09/23/2015			(541,182)			3.560
000000-00-0	6039 Tritium Partners LLC	Austin	TX	Tritium I GP LLC		06/26/2015			65,066			2.200
000000-00-0	6053 Energy Impact Fund LP	Owing Mills	MD	Energy Impact Partners LLC		05/11/2017			272,312			1.240
000000-00-0	6058 Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II LLC		09/18/2017	1		137,113			4.460
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Rivercrest Capital GP LLC		06/25/2018			27,657			1.340
000000-00-0	6067 NB Dyal IV US Investors LP	New York	NY	NB Dyal Associates IV LP		06/11/2018	3		328,791			0.260
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Trilantic Capital Partners Assoc VI LP		07/25/2018			641,948		1,495,507	0.490
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Solamere Capital Fund III GP LP		11/20/2018			709,690			1.470
000000-00-0	6073 Roark Capital Partners Fund V LP	New York	NY	Roark Capital GenPar V LP		11/01/2018			50,892			0.140
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Blackstone Tac Opportunities Assoc 3 LLC		02/08/2019			179,538			0.190
000000-00-0	6079 Goldner Hawn Fund VII LP	Minneapolis	MN	Goldner Hawn GP LLC		04/29/2019			728,947			1.730
000000-00-0	6082 Nutraceutical Investco LP	River Side	CT	M&S GP LLC		10/18/2019			6,875			2.290
000000-00-0	6084 Cincy Tech Fund V LLC	Cincinnati	OH	CincyTech LLC		11/20/2019	1		300,000			8.450
000000-00-0	6086 Gallant Capital Partners I LP	Los Angeles	CA	CincyTech LLC		05/29/2020			1,407,687			2.620
000000-00-0	6088 Cross Creek Capital III LP	Salt Lake City	UT	Cross Creek Capital III GP LP		03/09/2021			87,500			3.090
000000-00-0	6089 Bridge Growth Partners II LP	New York	NY	Bridge Growth Partners LP		10/01/2021			3,267,360			1.250
000000-00-0	6095 Greenspring Opportunities VI LP	Owing Mills	MD	Greenspring Opportunities VI LP		01/21/2020			225,000			0.300
000000-00-0	6096 LLR Equity Partners VI LP	Philadelphia	PA	LLR Capital VI LP		05/13/2021			300,000			0.140
000000-00-0	6099 NB Strategic Capital LP	Palo Alto	CA	NB Strategic Capital Associates LP		03/05/2020			100,000			1.000
000000-00-0	6101 Revelstoke EPIC Fund I LP	Palo Alto	CA	RCP Single Asset Fund I GP LLC		10/01/2021			8,350			0.420
000000-00-0	6102 Riverwood Capital Partners III LP	Menlo Park	CA	Riverwood Capital III LP		03/27/2020			531,578			0.800
000000-00-0	6104 Vivo Capital Fund IX LP	Palo Alto	CA	Vivo Capital IX LLC		09/09/2019			470,224			0.350
000000-00-0	6138 A&M Capital Europe SCSp	Greenwich	CT	A&M Capital Europe-GP LP		06/30/2019			1,248,010		10,058,181	1.400
000000-00-0	6141 Vida Insurance Credit Opportunity Fund II LP	Austin	TX	Vida Management I LLC		10/01/2021			74,189		6,793,161	3.553
000000-00-0	6143 Private Equity Solutions SCSP	Luxembourg		DWS Investment SA		12/16/2019			965,957			1.430
000000-00-0	6149 Greylion Capital Fund III LP	New York	NY	Greylion Capital Fund III GP		12/14/2021	3		465,359			0.819
1999999. Joint Venture Interests - Common Stock - Unaffiliated								498,648	13,608,918	0	51,011,252	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	6108 NB Real Estate Secondary Opportunities Fund LP	Philadelphia	PA	NB Real Estate Secondary Opp Assoc LP		12/05/2018			628,300			1.380
000000-00-0	6109 LCN NA Fund III-D LP	Philadelphia	PA	LCN North American GP III LP		08/23/2019			137,754			0.450
000000-00-0	6110 Lubert-Adler Workforce Housing Fund LP	Philadelphia	PA	Lubert-Adler Group WH LP		10/01/2021			1,500,000			15.990
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	2,266,054	0	0	XXX
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Massachusetts Mutual Life Ins Co		10/06/2021	3		3,928,171	10,401,742		13.000
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		06/30/2021	3		59,570	1,264,031		5.710
000000-00-0	2530 MM Horizon Savannah Member LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		10/25/2021	3		646,862	1,350,691	427,286	7.600
2299999. Joint Venture Interests - Real Estate - Affiliated								0	4,634,603	13,016,464	427,286	XXX
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Charlotte	NC	BREDIF GP LLC		03/24/2021	3		21,812		41,674,197	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	21,812	0	41,674,197	XXX
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Broad Sky Partners LLC		12/10/2021			57,141			
000000-00-0	2616 Stork SPV LP	Greenwich	CT	Amulet Capital Fund II GP LP		12/20/2021	3		11,660			4.526
000000-00-0	2652 Accurus Aerospace Holdings LLC	New York	NY	Liberty Hall Capital Partners		04/04/2022	2	81,121				0.033
000000-00-0	2673 KSL Capital Partners CV I LP	Denver	CO	KSL Capital Partners		05/25/2022	1	1,669,587			1,351,848	0.307
2599999. Joint Venture Interests - Other - Unaffiliated								1,750,708	68,801	0	1,351,848	XXX
4899999. Total - Unaffiliated								2,249,356	18,274,557	0	52,363,100	XXX
4999999. Total - Affiliated								0	4,656,415	13,016,464	42,101,483	XXX
5099999 - Totals								2,249,356	22,930,972	13,016,464	94,464,583	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	2581 Energy Impact Fund II LP	New York	NY	Distribution	11/12/2021	05/20/2022						0			76,674			0	
000000-00-0	2584 One Equity Partners VIII LP	New York	CA	Distribution	01/26/2022	06/30/2022						0			115			0	
000000-00-0	2633 Weatherby Parent Holdings LLC	Boston	MA	Distribution	02/07/2022	05/01/2022						0			18			0	
000000-00-0	6005 Arclight Energy Partners Fund VI LP	Boston	MA	Distribution	08/04/2015	06/10/2022						0			1,442,006			0	
000000-00-0	6007 Electric Gaurd Dog LLC	New York	NY	Distribution	06/08/2016	06/30/2022						0			113,870			0	
000000-00-0	6009 LLR Equity Partners IV LP	Philadelphia	PA	Distribution	03/14/2014	06/30/2022						0			371,150			0	
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	Distribution	05/23/2013	06/29/2022						0			275,697			0	
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	04/19/2017	06/30/2022						0			382,430			0	
000000-00-0	6015 Bridge Growth Partners LP	New York	NY	Distribution	07/15/2014	06/30/2022						0			136,039			0	
000000-00-0	6016 Channel 51 LLC	Miami	FL	Distribution	04/29/2016	06/30/2022						0			16,170			0	
000000-00-0	6031 Snow Phipps III LP	New York	NY	Distribution	06/08/2016	06/30/2022						0			204,437			0	
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Distribution	08/19/2013	06/30/2022						0			359,537			0	
000000-00-0	6039 Tritium Partners LLC	Austin	TX	Distribution	06/26/2015	06/30/2022						0			1,473,195			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	6040 Vida Longevity Fund LP	Austin	TX	Distribution	04/01/2015	06/30/2022						0			144,854			0	
000000-00-0	6041 L-A Saturn Acquisition LP	Philadelphia	PA	Distribution	01/16/2015	06/30/2022						0			105,109			0	
000000-00-0	6046 Medley Credit Opportunitiy Delaware Fund LP	New York	NY	Distribution	10/01/2021	06/30/2022						0			8,360,557			0	
000000-00-0	6049 A&M Capital Opportunities Fund LP	Greenwich	CT	Distribution	10/01/2021	06/30/2022						0			844			0	
000000-00-0	6053 Energy Impact Fund LP	Owing Mills	MD	Distribution	05/11/2017	06/30/2022						0			422,725			0	
000000-00-0	6062 Foresite Capital Fund IV LP	San Francisco	CA	Distribution	04/16/2018	06/30/2022						0			219,221			0	
000000-00-0	6063 Rivercrest Capital Partners LP	Fort Worth	TX	Distribution	04/02/2018	06/30/2022						0			663,924			0	
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Distribution	06/25/2018	06/30/2022						0			623,649			0	
000000-00-0	6067 NB Dyal IV US Investors LP	New York	NY	Distribution	06/11/2018	06/30/2022						0			193,269			0	
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Distribution	07/25/2018	06/30/2022						0			628,800			0	
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Distribution	11/20/2018	06/30/2022						0			246,332			0	
000000-00-0	6073 Roark Capital Partners Fund V LP	New York	NY	Distribution	11/01/2018	06/30/2022						0			450			0	
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Distribution	02/08/2019	06/30/2022						0			176,617			0	
000000-00-0	6086 Gallant Capital Partners I LP	Los Angeles	CA	Distribution	05/29/2020	06/30/2022						0			54,573			0	
000000-00-0	6089 Bridge Growth Partners II LP	New York	NY	Distribution	10/01/2021	06/30/2022						0			41,529			0	
000000-00-0	6091 CCA Life Settlements Fund II LP	Dublin		Distribution	12/16/2019	06/30/2022						0			345,834			0	
000000-00-0	6093 Foresite Capital Fund V LP	San Fransico	CA	Distribution	06/08/2020	06/30/2022						0			69,768			0	
000000-00-0	6094 Foresite Capital Opportunity Fund V LP	San Fransico	CA	Distribution	06/29/2020	06/30/2022						0			20,231			0	
000000-00-0	6099 NB Strategic Capital LP	Palo Alto	CA	Distribution	03/05/2020	06/30/2022						0			313,968			0	
000000-00-0	6100 NB Strategic Co-Investment Partners IV LP	New York	NY	Distribution	01/29/2020	06/30/2022						0			(17,137)			0	
000000-00-0	6102 Riverwood Capital Partners III LP	Menlo Park	CA	Distribution	03/27/2020	06/30/2022						0			367,968			0	
000000-00-0	6138 A&M Capital Europe SCSp	Greenwich	CT	Distribution	06/30/2019	06/14/2022						0			91,171			0	
000000-00-0	6141 Vida Insurance Credit Opportunity Fund II LP	Austin	TX	Distribution	10/01/2021	06/30/2022						0			5,526,323			0	
000000-00-0	6144 Blackstone Diversified Alternatives Issuer LLC	New York	NY	Distribution	05/21/2019	06/10/2022						0			49,942			0	
000000-00-0	6103 Cranemere Group Limited	Palo Alto	CA	Distribution	05/21/2014	04/01/2022						0			54,256,095			0	
0199999. Oil and Gas Production - Unaffiliated							0	0	0	0	0	0	0	0	77,757,954	0	0	0	0
												0						0	
0299999. Oil and Gas Production - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	6117 Monarch Capital Partners III LP	New York	NY	Distribution	01/12/2015	06/30/2022						0			176,216			0	
000000-00-0	6119 Northcreek Mezzanine Fund II LP	Cincinnati	OH	Distribution	01/31/2014	06/30/2022						0			187,083			0	
000000-00-0	6123 NB Private Equity Credit Opportunities Fund LP	New York	NY	Distribution	06/07/2017	06/30/2022						0			142,426			0	
000000-00-0	6124 Yukon Capital Partners III LP	Minneapolis	MN	Distribution	07/18/2017	06/30/2022						0			403,638			0	
000000-00-0	6125 Monarch Capital Partners IV LP	New York	NY	Distribution	10/30/2017	06/30/2022						0			2,749,594			0	
000000-00-0	6126 Gryphon Mezzanine Partners LP	San Francisco	CA	Distribution	11/30/2017	06/30/2022						0			97,791			0	
000000-00-0	6129 SAAS Capital Fund III	Cincinnati	OH	Distribution	08/09/2018	06/30/2022						0			107,918			0	
000000-00-0	6130 SAAS Capital Fund III (B) LP	Cincinnati	OH	Distribution	08/26/2020	06/30/2022						0			183,663			0	
000000-00-0	6132 Sagard Credit Partners LP	Toronto		Distribution	10/09/2018	06/30/2022						0			714,279			0	
000000-00-0	6133 PineBridge Private Credit Feeder LP	New York	NY	Distribution	11/28/2018	06/30/2022						0			781,160			0	
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Distribution	12/20/2019	06/30/2022						0			14,846			0	
000000-00-0	6135 NB Direct Access Insurance SPV LLC	Wilmington	DE	Distribution	08/21/2020	06/30/2022						0			120,732			0	
000000-00-0	6137 Cyprium Parallel Investors V LP	Cleveland	OH	Distribution	08/15/2019	06/30/2022						0			330,675			0	
000000-00-0	6148 TTGA SBIC Pioneer Feeder Fund LP	Purchase	NY	Distribution	05/25/2021	04/11/2022						0			46,747			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	0	0	0	0	0	0	0	6,056,768	0	0	0	0
000000-00-0	6107 Lubert-Adler Real Estate Fund VII-B LP	Philadelphia	PA	Distribution	04/07/2017	06/30/2022						0			1,167,322			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	6108 NB Real Estate Secondary Opportunities Fund LP	Philadelphia	PA	Distribution	12/05/2018	06/30/2022						0			952,996			0	
000000-00-0	6109 LCN NA Fund III-D LP	Philadelphia	PA	Distribution	08/23/2019	06/30/2022						0			121,276			0	
000000-00-0	6110 Lubert-Adler Workforce Housing Fund LP	Philadelphia	PA	Distribution	10/01/2021	06/30/2022						0			1,196,875			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	0	3,438,469	0	0	0	0
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Distribution	10/06/2021	06/01/2022						0			189,187			0	
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Springfield	MA	Distribution	06/30/2021	06/03/2022						0			428,902			0	
2299999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	0	618,089	0	0	0	0
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Charlotte	CT	Distribution	03/24/2021	06/30/2022						0			62,990			0	
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Charlotte	NC	Distribution	03/24/2021	06/30/2022						0			31,495			0	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	0	94,485	0	0	0	0
592173-AE-8	8505 MET LIFE 7.80 11/01/2025	New York	NY	Maturity	08/31/2017	04/01/2022	5,149,614					0						0	49,824
2799999. Surplus Debentures, etc - Unaffiliated							5,149,614	0	0	0	0	0	0	0	0	0	0	0	49,824
000000-00-0	6147 Monza Energy LLC	Houston	TX	Distribution	04/17/2018	06/22/2022						0			240,283			0	
4699999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	0	240,283	0	0	0	0
4899999. Total - Unaffiliated							5,149,614	0	0	0	0	0	0	0	87,493,474	0	0	0	49,824
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	712,574	0	0	0	0
5099999 - Totals							5,149,614	0	0	0	0	0	0	0	88,206,048	0	0	0	49,824

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
30216J-AE-5	Export-Import Bank of In-SENIOR UNSECURE	D	04/01/2022	GOLDMAN SACHS INTERN		736,417	785,000	5,669	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						736,417	785,000	5,669	XXX
00834H-10-4	Affirm Asset Securitizat-2022-X1 CERT		02/04/2022	BARCLAYS CAPITAL INC		(5,000,006)	(66,845)	0	6. Z
00834H-10-4	Affirm Asset Securitizat-2022-X1 CERT		02/04/2022	BARCLAYS CAPITAL INC		5,000,006	66,845	0	6. *
00834W-AA-9	Affirm Asset Securitizat-AFFRM 2022-A A		04/27/2022	BARCLAYS CAPITAL INC		19,997,760	20,000,000	0	1.A Z
00834W-AC-5	Affirm Asset Securitizat-AFFRM 2022-A C		04/27/2022	BARCLAYS CAPITAL INC		7,998,268	8,000,000	0	1.F Z
032177-AJ-6	Amsted Industries Inc-SENIOR UNSECURED		06/08/2022	BOFAMLSEC		1,790,000	2,000,000	6,424	3.C FE
032654-AN-5	Analog Devices Inc-SENIOR UNSECURED		04/25/2022	JP MORGAN SECURITIES		15,072,750	15,000,000	207,083	1.G FE
03464T-AA-7	Angel Oak Mortgage Trust-AOMT 2022-3 A1		05/05/2022	GOLDMAN		11,871,546	12,000,000	52,000	1.A FE
03464T-AB-5	Angel Oak Mortgage Trust-AOMT 2022-3 A2		05/05/2022	GOLDMAN		7,829,318	8,000,000	36,466	1.B FE
043671-AA-4	Aseko Inc-FIRST LIEN		05/26/2022	GUGGENHEIM		7,440,000	7,440,000	0	1.E PL
04685A-2Z-3	Athene Global Funding-SECURED		04/25/2022	JP MORGAN SECURITIES		12,134,477	13,446,000	70,869	1.F FE
05377R-FB-5	Avis Budget Rental Car F-AESOP 2022-1A B		04/07/2022	BARCLAYS CAPITAL INC		4,999,021	5,000,000	0	1.F FE
05550M-AC-8	Barclays Commercial Mort-BBCMS 2019-C3 D		06/07/2022	PERFTRUSTCP		4,501,925	5,719,000	3,813	2.B
05552X-AJ-7	BBCMS Mortgage Trust 202-BBCMS 2021-C12		06/08/2022	PERFTRUSTCP		9,121,875	14,000,000	8,750	2.C FE
05552Y-AX-4	BBCMS Mortgage Trust 202-BBCMS 2022-C16		06/07/2022	BARCLAYS CAPITAL INC		12,988,350	19,472,000	36,510	2.B FE
05552Y-AZ-9	BBCMS Mortgage Trust 202-BBCMS 2022-C16		06/07/2022	BARCLAYS CAPITAL INC		9,065,491	14,745,000	27,647	2.C FE
05553D-AB-7	BHG Securitization Trust-BHG 2022-B B		05/25/2022	CREDIT SUISSE SECURI		9,999,741	10,000,000	0	1.C FE
05553D-AD-3	BHG Securitization Trust-BHG 2022-B D		05/25/2022	CREDIT SUISSE SECURI		4,854,499	5,000,000	0	2.B FE
05602N-AK-6	BMO 2022-C2 C-BMO 2022-C2 C		06/28/2022	BMO CAPITAL MARKETS		19,265,945	21,572,000	32,786	1.G FE
05609K-AL-3	BX Commercial Mortgage T-BX 2021-XL2 F		06/15/2022	PAYUP		0	0	0	1.A
05682*-AE-4	Bain Capital Holdings LP Senior Notes Se		04/07/2022	DIRECT		7,500,000	7,500,000	0	1.D Z
05682*-AF-1	Bain Capital Holdings LP Senior Notes Se		04/07/2022	DIRECT		20,000,000	20,000,000	0	1.D Z
05949C-PP-5	Banc of America Mortgage-BOAMS 2005-L 4A		04/01/2022	PAYUP		0	30,389	0	1.D FM
05950P-AF-0	Banc of America Funding -BAFC 2006-H 2A3		04/01/2022	PAYUP		0	10,452	0	1.D FM
059523-AX-8	Banc of America Funding -BAFC 2007-5 7A1		02/01/2022	PAYUP		0	4,417	0	1.D FM
06539L-AJ-9	BANK 2018-BNK13-BANK 2018-BN13 D		06/03/2022	VARIOUS		10,313,045	13,850,000	6,925	2.C FE
06539W-AA-4	BANK 2020-BNK25-BANK 2020-BN25 D		06/06/2022	PERFTRUSTCP		3,412,378	4,590,000	2,231	2.B
065402-AJ-8	BANK 2019-BNK18-BANK 2019-BN18 D		05/24/2022	PERFTRUSTCP		6,993,544	8,790,000	18,313	1.D
06540M-CA-1	BANK 2022-BNK41-BANK 2022-BNK41 C		04/25/2022	MORGAN		10,397,538	11,064,000	4,814	1.G FE
06541K-AJ-7	BANK 2018-BNK12-BANK 2018-BN12 D		05/19/2022	AMHERST SECURITIES		2,282,344	3,000,000	5,500	2.B
06541M-CF-9	BANK-BANK 2022-BNK42 C		05/20/2022	BOFAMLSEC		7,556,960	8,000,000	8,394	1.F FE
06744Y-AA-1	Barclays Mortgage Loan T-BARC 2022-INV1		05/16/2022	BARCLAYS CAPITAL INC		14,999,796	15,000,000	89,320	1.A FE
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		06/01/2022	PAYUP		0	42	0	3.B FM
08161Y-BL-6	Benchmark 2022-B34 Mortg-BMARK 2022-B34		06/29/2022	CITIGROUP GLOBAL MAR		3,267,656	4,000,000	0	1.G FE
08163R-BT-2	Benchmark 2022-B35 Mortg-BMARK 2022-B35		05/04/2022	CITIGROUP GLOBAL MAR		9,908,299	10,000,000	14,037	1.A FE
08163R-BU-9	Benchmark 2022-B35 Mortg-BMARK 2022-B35		05/04/2022	CITIGROUP GLOBAL MAR		7,257,748	7,500,000	10,528	1.D FE
090572-AQ-1	Bio-Rad Laboratories Inc-SENIOR UNSECURE		05/23/2022	CITIGROUP GLOBAL MAR		7,692,951	8,455,000	72,126	2.B FE
090572-AR-9	Bio-Rad Laboratories Inc-SENIOR UNSECURE		04/05/2022	GOLDMAN		11,191,638	11,440,000	36,703	2.B FE
09261H-A#-4	Blackstone Private Credi Senior Unsecure		05/03/2022	BANK OF AMERICA CORP		49,377,000	49,377,000	0	2.C FE
10568K-AA-6	BRAVO Residential Fundin-BRAVO 2022-NQM2		05/25/2022	BOFAMLSEC		4,249,935	4,250,000	15,634	1.A Z
10568K-AB-4	BRAVO Residential Fundin-BRAVO 2022-NQM2		05/25/2022	BOFAMLSEC		1,899,970	1,900,000	7,989	1.F Z
115236-AE-1	Brown & Brown Inc-SENIOR UNSECURED		05/23/2022	BARCLAYS CAPITAL INC		4,698,750	5,000,000	39,667	2.C FE
11750*-AA-7	Bryan Health (Kearney NE Senior Secured		04/22/2022	USBANCORPLBR		14,250,000	14,250,000	0	1.D Z
120568-BC-3	Bunge Ltd Finance Corp-SENIOR UNSECURED		05/23/2022	CITIGROUP GLOBAL MAR		4,504,800	5,266,000	4,425	2.B FE
12327A-AA-6	Business Jet Securities -BJETS 2022-1A A		05/05/2022	DEUTSCHE BANK SECURI		9,701,564	10,000,000	0	1.G FE
12477B-AG-9	CAMB Commercial Mortgage-CAMB 2021-CX2 C		04/27/2022	DEUTSCHE BANK SECURI		3,014,375	3,500,000	7,795	1.A
12510H-AM-2	CARS-DB5 LP-CAUTO 2021-1A A3		06/01/2022	BARCLAYS CAPITAL INC		2,054,998	2,310,000	2,218	1.E FE
12527Q-AD-3	CFMT 2022-EB02 LLC-CFMT 2022-EB02 M2		04/12/2022	JP MORGAN SECURITIES		12,600,990	12,601,000	0	1.F FE
125523-AG-5	Cigna Corp-SENIOR UNSECURED		04/25/2022	RBC CAPITAL MARKETS		5,096,550	5,000,000	92,813	2.A FE
12575A-AF-4	CMFT Net Lease-CIMNL 2021-1 A6		04/05/2022	CREDIT SUISSE SECURI		4,633,008	5,000,000	8,122	1.F FE
12598R-AA-1	COLT 2021-5 Mortgage Loa-COLT 2021-5 A1		06/24/2022	CITIGROUP GLOBAL MAR		5,345,628	5,898,624	7,636	1.A FE
12641Q-AJ-1	CSMC Series 2009-7R-CSMC 2009-7R 4A5		01/10/2022	CREDIT SUISSE SECURI		195,534	555,913	1,112	1.D FM
12641Q-BQ-4	CSMC Series 2009-7R-CSMC 2009-7R 8A6		01/10/2022	CREDIT SUISSE SECURI		244,063	508,464	582	1.D FM
12641Q-CJ-9	CSMC Series 2009-7R-CSMC 2009-7R 11A2		01/10/2022	CREDIT SUISSE SECURI		1,908,748	1,938,784	3,554	1.D FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
12641Q-CS-9	CSMC Series 2009-7R-CSMC 2009-7R 12A5		01/10/2022	CREDIT SUISSE SECURI		629,854	976,518	1,872	3.B FM
12655T-AG-4	COMM 2019-GC44 Mortgage -COMM 2019-GC44		06/07/2022	PERFTRUSTCP		4,631,638	6,155,000	3,419	4.B
12657N-AA-8	CQP Holdco LP / BIP-V Ch-FIRST LIEN		06/08/2022	BARCLAYS CAPITAL INC		2,763,750	3,000,000	80,208	4.B FE
12659J-AJ-6	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE		04/05/2022	BARCLAYS CAPITAL INC		6,064,844	7,000,000	2,967	2.A FE
12661N-AB-0	CREDIT SUISSE MORTGAGE T-CSMC 2022-NQM3		04/27/2022	CREDIT SUISSE SECURI		13,172,422	13,388,100	44,411	1.A FE
12661N-AD-6	CREDIT SUISSE MORTGAGE T-CSMC 2022-NQM3		04/27/2022	CREDIT SUISSE SECURI		4,804,705	5,000,000	16,586	1.C FE
12661N-AE-4	CREDIT SUISSE MORTGAGE T-CSMC 2022-NQM3		04/27/2022	CREDIT SUISSE SECURI		4,778,965	5,000,000	16,586	1.F FE
12668A-XL-4	Alternative Loan Trust 2-CWALT 2005-63 5		01/01/2022	PAYUP		0	0	0	1.D FM
14040H-BN-4	Capital One Financial Co-SENIOR UNSECURE		04/05/2022	KEY CAPITAL MARKETS		8,296,509	8,260,000	24,092	2.A FE
14040H-CH-6	Capital One Financial Co-SENIOR UNSECURE		04/04/2022	GOLDMAN		3,370,374	3,650,000	29,323	2.A FE
14040H-CM-5	Capital One Financial Co-SENIOR UNSECURE		04/25/2022	CREDIT SUISSE SECURI		14,496,900	15,000,000	59,310	2.A FE
17328R-AG-4	Citigroup Commercial Mor-CGCMT 2020-GC46		06/03/2022	WELLS FARGO		2,283,867	3,000,000	1,300	4.B
17328R-AJ-8	Citigroup Commercial Mor-CGCMT 2020-GC46		06/03/2022	WELLS FARGO		4,653,311	6,614,000	2,866	5.B
18685@-AA-0	Cliffwater Corporate Len Senior Secured		06/07/2022	DIRECT		52,500,000	52,500,000	0	1.C PL
19685G-AC-0	COLT Funding LLC-COLT 2022-4 A3		04/14/2022	BARCLAYS CAPITAL INC		7,425,326	7,489,000	17,786	1.F FE
19688L-AA-0	COLT 2022-5 Mortgage Loa-COLT 2022-5 A1		05/03/2022	BARCLAYS CAPITAL INC		8,997,210	9,000,000	44,363	1.A FE
19688L-AB-8	COLT 2022-5 Mortgage Loa-COLT 2022-5 A2		05/03/2022	BARCLAYS CAPITAL INC		14,781,489	15,000,000	73,938	1.C FE
20030N-DS-7	Comcast Corp-SENIOR UNSECURED		06/07/2022	EXCHANGE OFFER		18,464,077	20,000,000	57,740	1.G FE
20848V-AB-1	Consensus Cloud Solution-SENIOR UNSECURE		04/07/2022	MARKETAXESS FINANCIA		1,960,000	2,000,000	66,444	4.B FE
21871X-AA-7	Corebridge Financial Inc-SENIOR UNSECURE		04/25/2022	JP MORGAN SECURITIES		9,932,200	10,000,000	21,389	2.A FE
21871X-AG-4	SAFG Retirement Services-SENIOR UNSECURE		05/20/2022	BARCLAYS CAPITAL INC		9,414,100	10,000,000	53,083	2.A FE
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		02/01/2022	PAYUP		(2,336)	(2,336)	0	3.B FM
22966R-AG-1	CubeSmart LP-SENIOR UNSECURED		05/20/2022	JP MORGAN SECURITIES		4,083,600	5,000,000	27,500	2.B FE
22966R-AH-9	CubeSmart LP-SENIOR UNSECURED		04/05/2022	WELLS FARGO		8,341,558	9,250,000	73,422	2.B FE
23110A-AA-4	Cumulus Media New Holdin-FIRST LIEN		05/25/2022	INTLFCSTONE		2,409,075	2,490,000	68,164	4.B FE
23345A-AE-3	DT Auto Owner Trust 2022-DTAOT 2022-2A C		05/12/2022	DEUTSCHE BANK SECURI		9,999,667	10,000,000	0	1.F FE
24422E-VB-2	John Deere Capital Corp-SENIOR UNSECURED		04/25/2022	GOLDMAN		4,226,890	4,420,000	11,879	1.F FE
24703T-AE-6	Dell International LLC /-SENIOR UNSECURE		04/04/2022	STIFEL NICOLAUS		10,488,200	10,000,000	6,806	2.B FE
25273C-AB-6	Diamond Resorts Owner Tr-DROT 2021-1A B		01/21/2022	DEUTSCHE BANK SECURI		(121,833)	(122,580)	(35)	1.F FE
25512D-AA-7	Diversified ABS Phase V Senior Secured N		05/26/2022	CITIGROUP GLOBAL MAR		61,710,500	61,710,500	0	2.B Z
26441Y-BB-2	Duke Realty LP-SENIOR UNSECURED		04/06/2022	WELLS FARGO		13,169,650	13,000,000	33,222	2.A FE
26884T-AP-7	ERAC USA Finance LLC-SENIOR UNSECURED		04/25/2022	GOLDMAN		6,178,917	6,130,000	113,882	2.A FE
28628C-AB-2	ELFI Graduate Loan Progr-ELFI 2022-A B		06/09/2022	BMO CAPITAL MARKETS		10,869,330	13,450,000	0	1.C FE
29426V-AJ-5	Citigroup Commercial Mor-CGCMT 2022-GC48		06/06/2022	CITIGROUP GLOBAL MAR		11,259,322	12,080,000	32,718	1.G FE
31572Y-AB-4	Ellington Financial Mort-EFMT 2022-2 A2		04/14/2022	CREDIT SUISSE SECURI		4,924,161	5,000,000	10,748	1.C FE
31572Y-AC-2	Ellington Financial Mort-EFMT 2022-2 A3		04/14/2022	CREDIT SUISSE SECURI		18,700,832	19,052,000	40,952	1.G FE
31572Y-AD-0	Ellington Financial Mort-EFMT 2022-2 M1		04/14/2022	CREDIT SUISSE SECURI		6,017,297	6,387,000	13,739	2.C FE
319383-AE-5	First Busey Corp-SUBORDINATED		05/25/2022	PIPERJAFFRAY		12,500,000	12,500,000	0	2.B FE
33768N-AC-6	FIRSTKEY HOMES TRUST-FKH 2022-SFR1 B		04/05/2022	MORGAN		4,999,886	5,000,000	0	1.D FE
33938M-AC-3	Flexential Issuer 2021-1-FLX 2021-1A C		06/09/2022	DEUTSCHE BANK SECURI		19,358,516	21,000,000	40,040	3.C FE
36143L-2J-3	GA Global Funding Trust-SECURED		04/25/2022	VARIOUS		12,440,875	12,500,000	21,389	1.F FE
361448-BF-9	GATX Corp-SENIOR UNSECURED		05/20/2022	CITIGROUP GLOBAL MAR		14,392,350	15,000,000	240,000	2.B FE
36167K-AA-6	GCAT 2021-NQM6 Trust-GCAT 2021-NQM6 A1		06/29/2022	MIZUHO SECURITIES		3,757,525	4,180,834	0	1.A FE
36168M-AD-5	GCAT 2022-NQM3 Trust-GCAT 2022-NQM3 M1		06/03/2022	CREDIT SUISSE SECURI		7,482,720	8,353,000	36,319	2.C FE
36169K-AA-4	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A1		04/28/2022	CREDIT SUISSE SECURI		2,986,042	3,000,000	9,823	1.A FE
36169K-AB-2	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A2		04/28/2022	CREDIT SUISSE SECURI		10,783,680	11,000,000	36,019	1.E FE
36257U-AA-5	GS Mortgage Securities T-GSMS 2019-GC42		06/01/2022	WELLS FARGO		1,547,813	2,000,000	311	2.B FE
36440*-AA-0	Galveston Cruise Termina Senior Secured		05/11/2022	DIRECT		1,549,444	1,549,444	0	4.C PL
37045V-AS-9	General Motors Co-SENIOR UNSECURED		04/05/2022	MORGAN		11,364,190	10,980,000	9,150	2.C FE
37892A-AA-8	Global Net Lease Inc / G-SENIOR UNSECURE		06/09/2022	SMBC NIKKO SECURITIE		3,695,843	4,141,000	76,781	3.A FE
37960X-AB-3	Global Infrastructure So-SENIOR UNSECURE		04/05/2022	BOFAMLSEC		3,745,000	3,745,000	0	4.A FE
38217U-AC-6	Goodgreen 2021-1 Trust-GOODG 2021-1A C		05/13/2022	DEUTSCHE BANK SECURI		2,132,636	2,337,135	745	2.B FE
40054#-AA-5	Gryphon Mezzanine Partne Note		05/04/2022	DIRECT		294,322	294,322	0	2.A PL
406216-BG-5	HALLIBURTON COMPANY-SR UNSECURED		04/25/2022	GOLDMAN		7,275,216	7,193,000	123,000	2.A FE
423452-AG-6	Helmerich & Payne Inc-SENIOR UNSECURED		06/02/2022	EXCHANGE OFFER		17,866,222	18,450,000	93,634	2.A FE

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42806M-AM-1	Hertz Vehicle Financing -HERTZ 2022-1A D		06/30/2022	DEUTSCHE BANK SECURI		8,944,066	10,000,000	0	3.B FE
42806M-BN-8	Hertz Vehicle Financing -HERTZ 2022-5A C		04/07/2022	BOFAMLSEC		1,802,250	1,800,000	2,651	2.B FE
43132A-AA-6	Hildene Collateral Manag-SECURED		09/27/2018	DIRECT		(6,018,804)	(6,018,804)	(920)	.
43371H-AA-1	Hoag Memorial Hospital P-UNSECURED		03/24/2022	JP MORGAN SECURITIES		45,000	45,000	0	1.C FE
459200-JG-7	International Business M-SENIOR UNSECURE		04/25/2022	VARIOUS		6,920,560	6,930,000	45,161	1.G FE
465972-AC-1	JP Morgan Chase Commerci-JPMCC 2022-DATA		06/08/2022	JP MORGAN SECURITIES		4,614,461	5,000,000	8,158	1.D FE
465972-AG-2	JP Morgan Chase Commerci-JPMCC 2022-DATA		06/08/2022	JP MORGAN SECURITIES		3,523,442	4,100,000	6,689	2.C FE
465972-AJ-6	JP Morgan Chase Commerci-JPMCC 2022-DATA		06/08/2022	JP MORGAN SECURITIES		1,528,778	1,850,000	3,018	3.B FE
46647P-CZ-7	JPMorgan Chase & Co-SENIOR UNSECURED		04/25/2022	RBC CAPITAL MARKETS		10,029,300	10,000,000	1,133	1.G FE
46817M-AR-8	Jackson Financial Inc-SENIOR UNSECURED		06/03/2022	VARIOUS		4,991,640	4,993,000	0	2.B FE
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		04/01/2022	PAYUP		0	30,518	0	1.D FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		04/01/2022	PAYUP		0	3,683	0	1.D FM
47232A-AC-2	Jefferies Resecuritizati-JMAC 2008-R3 1A		06/01/2022	PAYUP		(993)	491	0	1.D FM
47232A-AH-1	Jefferies Resecuritizati-JMAC 2008-R3 3A		05/01/2022	PAYUP		0	6	0	1.D FM
49271V-AF-7	Keurig Dr Pepper Inc-SENIOR UNSECURED		04/05/2022	WELLS FARGO		18,149,140	17,290,000	291,434	2.B FE
49271V-AQ-3	Keurig Dr Pepper Inc-SENIOR UNSECURED		05/20/2022	GOLDMAN		14,189,100	15,000,000	54,000	2.B FE
501968-AA-5	LCN North American Fund Term Loan		05/25/2022	DIRECT		1,239,790	1,239,790	0	1.F PL
502175-E*-9	LTC Properties Inc Senior Unsecured Note		05/17/2022	MITSUBISHI UFJ SEC I		22,500,000	22,500,000	0	2.B Z
505742-AM-8	Ladder Capital Finance H-SENIOR UNSECURE		06/14/2022	MARKETAXESS FINANCIA		1,267,500	1,500,000	23,906	3.B FE
51236J-AB-3	Lakeview Trust 2022-EBO3-BVEBO 2022-3 M1		06/06/2022	NOMURA SECURITIES IN		13,864,511	13,936,000	0	1.C FE
512807-AS-7	Lam Research Corp-SENIOR UNSECURED		04/25/2022	GOLDMAN		4,948,706	4,900,000	21,438	1.G FE
518058-AH-1	LaSalle Property Fund, L Gtd Senior Note		05/10/2022	DIRECT		10,000,000	10,000,000	0	2.A Z
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		06/01/2022	PAYUP		(11,707)	(11,449)	0	1.D FM
53218D-AE-8	Life Mortgage Trust US-LIFE 2022-BMR2 B		05/03/2022	DEUTSCHE BANK SECURI		19,899,991	20,000,000	0	1.D FE
53950T-10-5	Loan Asset Issuer LLC, Series 2021 M-2 -		06/16/2022	DIRECT		3,975,000	397,500	0	6. *
53950T-AA-3	Loan Asset Issuer LLC, Series 2021 M-2 -		06/16/2022	DIRECT		48,255,000	48,255,000	0	1.D PL
53950T-AB-1	Loan Asset Issuer LLC, Series 2021 M-2 -		06/16/2022	DIRECT		19,800,000	19,800,000	0	1.G PL
53950T-AC-9	Loan Asset Issuer LLC, Series 2021 M-2 -		06/16/2022	DIRECT		9,900,000	9,900,000	0	2.C PL
53950T-AD-7	Loan Asset Issuer LLC, Series 2021 M-2 -		06/16/2022	DIRECT		7,920,000	7,920,000	0	3.C PL
53950T-AE-5	Loan Asset Issuer LLC, Series 2021 M-2 -		06/16/2022	DIRECT		7,920,000	7,920,000	0	4.C PL
53950T-AF-2	Loan Asset Issuer LLC, Series 2021 M-2 -		06/16/2022	DIRECT		1,230,000	1,230,000	0	5.B PL
548661-EG-8	Lowe's Cos Inc-SENIOR UNSECURED		04/25/2022	RBC CAPITAL MARKETS		9,823,000	10,000,000	30,708	2.A FE
548661-EH-6	Lowe's Cos Inc-SENIOR UNSECURED		05/23/2022	VARIOUS		19,735,970	21,000,000	131,979	2.A FE
55317B-AG-2	MFT Trust 2020-ABC-SERIES 2020-ABC CLASS		04/08/2022	JP MORGAN SECURITIES		903,524	1,039,000	1,141	1.A
55400U-AB-9	MVW 2022-1 LLC-MVWOT 2022-1A B		05/12/2022	CREDIT SUISSE SECURI		10,485,831	10,487,000	0	1.F FE
55903V-AG-8	Magallanes Inc-SENIOR UNSECURED		04/04/2022	U B S SECURITIES		9,982,600	10,000,000	21,904	2.C FE
55921Q-AA-0	Magna Imperio Systems Co-SECURED		06/23/2022	GUGGENHEIM		12,003,750	12,125,000	0	1.F PL
57778K-AC-9	Maxar Technologies Inc-FIRST LIEN		06/09/2022	BOFAMLSEC		5,250,000	5,250,000	0	4.B FE
58403Y-AR-7	Med Trust 2021-MDLN-MED 2021-MDLN D		05/11/2022	JP MORGAN SECURITIES		4,738,175	4,880,000	9,698	1.A
62878H-AA-9	NATF AMERICA LLC-AUTO LOAN		05/18/2022	TORONTO DOMINION SEC		70,000,000	70,000,000	0	1.D Z
63940Q-AD-5	Navient Private Educatio-NAVSL 2018-BA B		05/27/2022	CANTOR		6,646,719	7,000,000	12,849	1.C FE
63941F-AD-8	Navient Private Education Ref		06/01/2022	CREDIT SUISSE SECURI		970,063	1,100,000	1,738	1.C FE
63942P-AB-9	Navient Private Educatio-NAVSL 2022-BA B		05/17/2022	JP MORGAN SECURITIES		9,997,504	10,000,000	0	1.C FE
63946T-AA-9	NB Direct Access Insuran Senior Secured		04/22/2022	DIRECT		1,073,171	1,073,171	0	2.A Z
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		06/02/2022	BARCLAYS CAPITAL INC		3,527,721	3,990,000	14,743	2.B Z
644274-AG-7	New Enterprise Stone & L-SENIOR UNSECURE		05/25/2022	JEFFERIESLLC		3,351,250	3,500,000	125,125	5.B FE
64831Q-AA-1	New Residential Mortgage-NRZT 2022-NQM3		06/02/2022	MORGAN		39,140,516	39,724,845	97,214	1.A FE
64831Q-AB-9	New Residential Mortgage-NRZT 2022-NQM3		04/27/2022	MORGAN		9,787,499	10,000,000	36,925	1.D Z
64831T-AA-5	New Residential Mortgage-NRZT 2021-NQM3		05/03/2022	MIZUHO SECURITIES		9,798,300	10,535,750	1,353	1.A
64952W-ED-1	New York Life Global Fun-SECURED		04/25/2022	GOLDMAN		7,041,721	7,720,000	34,032	1.A FE
67116X-AD-9	OBX 2022-NQM4 Trust-OBX 2022-NQM4 A2		04/29/2022	MORGAN		14,300,570	15,000,000	64,645	1.B Z
67190A-AC-0	Oak Street Investment Gr-OAKIG 2021-1A A		04/28/2022	CREDIT SUISSE SECURI		3,770,000	4,000,000	3,733	1.F FE
674135-EM-6	Oakwood Mortgage Investo-OAK 1999-A M2		06/01/2022	PAYUP		0	1,162	0	6. FE
675929-AA-1	OCTAGON 58 LTD-OCT58 2022-1A E		04/21/2022	BOFAMLSEC		6,000,000	6,000,000	0	3.C FE
675932-AL-1	OCTAGON 58 LTD-OCT58 2022-1A D		04/21/2022	BNP PARIBAS		12,750,000	12,750,000	0	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
681639-AA-8	Olympus Water US Holding-SECURED		04/18/2022	BOFAMLSEC		1,637,600	1,840,000	4,127	4.C FE
683720-AA-4	Open Text Holdings Inc-SENIOR UNSECURED		05/31/2022	MORGAN		2,361,270	2,539,000	31,129	3.B FE
68378N-AA-8	Oportun Issuance Trust 2-OPTN 2022-A A		05/19/2022	JEFFERIESLLC		4,997,354	5,000,000	0	1.D FE
69144A-AA-7	Oxford Finance Funding 2-OXFIN 2020-1A A		06/01/2022	BARCLAYS CAPITAL INC		5,645,973	5,670,338	8,792	1.F FE
69546V-AA-5	PAGAYA AI Debt Trust 202-PAID 2022-2 A		05/03/2022	CREDIT SUISSE SECURI		10,000,000	10,000,000	0	1.G FE
718547-AG-7	Phillips 66 Co-SENIOR UNSECURED		05/05/2022	EXCHANGE OFFER		6,976,976	7,000,000	46,667	2.A FE
722844-AA-5	Pine Street Trust I-SENIOR UNSECURED		05/23/2022	BARCLAYS CAPITAL INC		6,925,660	7,000,000	88,900	2.A FE
72303#-AA-7	Pinebridge Private Credi Term Loan FAC		05/03/2022	DIRECT		983,477	983,477	0	1.E PL
74166Y-AC-4	Primose Funding LLC-PROSE 2022-1 A2		05/25/2022	DIRECT		2,700,000	2,700,000	0	2.B Z
74319R-AA-9	PROG Holdings Inc-SENIOR UNSECURED		03/31/2022	JEFFERIESLLC		1,502,880	1,616,000	34,475	4.A FE
74331U-AC-2	PROG 2022-SFR3 B-PROG 2022-SFR3 B		04/05/2022	RBC CAPITAL MARKETS		5,281,482	5,500,000	0	1.D FE
74332Y-AC-3	Progress Residential 202-PROG 2022-SFR5		06/10/2022	DEUTSCHE BANK SECURI		2,484,454	2,500,000	0	1.D FE
75606*-AC-4	Realterm Logistics Incom Senior Note Ser		05/23/2022	JP MORGAN SECURITIES		36,100,000	36,100,000	0	2.B Z
75606*-AD-2	Realterm Logistics Incom Senior Note Ser		05/23/2022	JP MORGAN SECURITIES		28,900,000	28,900,000	0	2.B Z
78355H-KT-5	Ryder System Inc-SENIOR UNSECURED		04/06/2022	GOLDMAN		4,815,300	5,000,000	17,417	2.B FE
78396*-AE-8	SCF Funding LLC Senior Note Series E		06/29/2022	BANK OF AMERICA CORP		10,000,000	10,000,000	0	2.B Z
78396*-AF-5	SCF Funding LLC Senior Note Series F		06/29/2022	BANK OF AMERICA CORP		50,000,000	50,000,000	0	2.B Z
78409V-BA-1	S&P Global Inc-SENIOR UNSECURED		04/25/2022	RBC CAPITAL MARKETS		4,741,250	5,000,000	13,271	1.G FE
78449R-AN-5	SLG 2021-OVA F		04/08/2022	JP MORGAN SECURITIES		1,628,594	2,000,000	1,742	1.A
78449X-AC-6	SMB Private Education Lo-SMB 2020-B B		04/27/2022	CANTOR		2,233,429	2,476,000	2,658	1.C FE
78449Y-AA-8	SMB Private Education Lo-SMB 2021-B A		06/16/2022	CANTOR		13,126,774	14,395,366	3,143	1.A FE
78486Q-AH-4	SVB Financial Group-SENIOR UNSECURED		04/04/2022	DAIWA SECURITIES AME		6,370,280	7,000,000	57,575	2.B FE
78518#-AA-5	Saber Midstream LLC Senior Secured Notes		04/06/2022	DIRECT		39,650,625	39,750,000	0	2.B Z
79588T-AE-0	Sammons Financial Group -SENIOR UNSECURE		04/05/2022	BOFAMLSEC		37,454,385	37,490,000	0	2.A FE
80285U-AF-8	Santander Drive Auto Rec-SDART 2022-3 C		05/11/2022	CITIGROUP GLOBAL MAR		9,998,088	10,000,000	0	1.F FE
805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1		06/01/2022	PAYUP		0	2,808	0	1.A FM
808513-AQ-8	Charles Schwab Corp/The-SENIOR UNSECURED		04/25/2022	KEY CAPITAL MARKETS		4,936,900	5,000,000	24,444	1.F FE
81761T-AC-9	ServiceMaster Funding LL-SERIES 20-1 CLA		04/21/2022	INTLFCSTONE		4,343,625	4,950,000	39,001	2.C FE
81761T-AE-5	ServiceMaster Funding LL-SERV 2021-1 A2I		04/19/2022	CANTOR		4,433,191	4,975,000	32,070	2.C FE
82669G-CK-8	Signature Bank/New York -SUBORDINATED		06/07/2022	STIFEL NICOLAUS		16,163,750	16,750,000	100,500	2.B FE
82967N-BL-1	Sirius XM Radio Inc-SENIOR UNSECURED		05/26/2022	RBC CAPITAL MARKETS		2,835,000	3,000,000	23,438	3.C FE
85571R-AA-8	Starwood Mortgage Reside-STAR 2022-3 A1		04/28/2022	CREDIT SUISSE SECURI		4,966,521	5,000,000	18,493	1.A Z
85571R-AB-6	Starwood Mortgage Reside-STAR 2022-3 A2		04/28/2022	CREDIT SUISSE SECURI		12,756,723	13,055,000	48,286	1.D Z
85571R-AC-4	Starwood Mortgage Reside-STAR 2022-3 A3		04/28/2022	CREDIT SUISSE SECURI		11,879,261	12,192,000	45,094	1.F Z
85573J-AA-4	Starwood Mortgage Reside-STAR 2021-3 A1		05/03/2022	INTLFCSTONE		5,789,774	6,250,768	783	1.A
86772R-AA-3	Sunrun Jupiter Issuer 20-SUNRN 2022-1A A		04/26/2022	CREDIT SUISSE SECURI		14,877,947	15,000,000	0	1.F Z
87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A		06/28/2022	CREDIT SUISSE SECURI		22,753,637	26,065,831	19,484	1.F FE
87267T-AD-3	TRK 2021-INV2 Trust-TRK 2021-INV2 M1		06/08/2022	INTLFCSTONE		3,305,000	4,000,000	3,280	2.B FE
88033G-DP-2	Tenet Healthcare Corp-FIRST LIEN		06/01/2022	BARCLAYS CAPITAL INC		2,403,000	2,403,000	0	3.C FE
88675@-AB-3	Tiger Global Management Senior Note Seri		04/13/2022	DIRECT		25,000,000	25,000,000	0	1.F PL
88675@-AC-1	Tiger Global Management Senior Note Seri		04/13/2022	DIRECT		30,000,000	30,000,000	0	1.F PL
88675@-AD-9	Tiger Global Management Senior Note Seri		04/13/2022	DIRECT		10,000,000	10,000,000	0	1.F PL
893647-BE-6	TransDigm Inc-SECURED		06/16/2022	MARKETAXESS FINANCIA		2,938,500	3,000,000	48,264	4.A FE
89609M-AA-7	Tribute Rail LLC-TRP 2022-1 A		05/19/2022	WELLS FARGO		9,997,986	10,000,000	0	1.F FE
89609M-AB-5	Tribute Rail LLC-TRP 2022-1 B		05/19/2022	DIRECT		1,649,770	1,650,000	0	2.B FE
89656R-AA-8	Trinity Rail Leasing 202-TRL 2022-1 A		04/20/2022	CREDIT SUISSE SECURI		7,999,656	8,000,000	0	1.F FE
89679E-AE-2	Triumph Bancorp Inc-SUBORDINATED		02/01/2022	EXCHANGE OFFER		6,000,000	6,000,000	90,417	1.G PL
89682*-AA-6	TriplePoint Private Vent Senior Unsecure		04/06/2022	GOLDMAN		30,000,000	30,000,000	0	2.C FE
90265E-AT-7	UDR Inc-SENIOR UNSECURED		05/20/2022	CITIGROUP GLOBAL MAR		5,364,898	6,675,000	43,999	2.A FE
91324P-CP-5	UNITEDHEALTH GROUP INC-SR UNSECURED		04/25/2022	MORGAN		8,528,799	8,393,000	89,176	1.F FE
91862@-AA-2	Viva Capital 3 LS 2021 L Viva Term Note		06/28/2022	DIRECT		61,777,210	65,116,410	94,961	1.F Z
91913Y-BC-3	Valero Energy Corp-SENIOR UNSECURED		05/23/2022	MORGAN		8,617,300	10,000,000	136,889	2.B FE
92257B-AA-0	Velocity Commercial Capi-VCC 2022-3 A		06/08/2022	CITIGROUP GLOBAL MAR		14,971,002	15,000,000	84,825	1.A FE
92257B-AC-6	Velocity Commercial Capi-VCC 2022-3 M2		06/08/2022	CITIGROUP GLOBAL MAR		4,979,210	5,000,000	35,154	1.G FE
92257B-AD-4	Velocity Commercial Capi-VCC 2022-3 M3		06/08/2022	CITIGROUP GLOBAL MAR		6,282,088	6,463,000	45,853	2.B FE

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92257B-AE-2	Velocity Commercial Capi-VCC 2022-3 M4		06/08/2022	CITIGROUP GLOBAL MAR		13,707,282	15,000,000	106,421	3.B FE
92257B-AF-9	Velocity Commercial Capi-VCC 2022-3 M5		06/08/2022	CITIGROUP GLOBAL MAR		7,218,642	8,275,000	58,709	4.B FE
92259U-AA-6	Velocity Commercial Capi-VCC 2022-2 A		04/05/2022	BARCLAYS CAPITAL INC		4,999,115	5,000,000	23,999	1.A FE
92259U-AB-4	Velocity Commercial Capi-VCC 2022-2 M1		04/05/2022	BARCLAYS CAPITAL INC		5,998,655	6,000,000	33,362	1.D FE
92259U-AC-2	Velocity Commercial Capi-VCC 2022-2 M2		04/05/2022	BARCLAYS CAPITAL INC		5,199,705	5,200,000	30,143	1.G FE
92259U-AE-8	Velocity Commercial Capi-VCC 2022-2 M4		04/05/2022	BARCLAYS CAPITAL INC		18,760,870	20,000,000	120,805	3.B FE
92259U-AF-5	Velocity Commercial Capi-VCC 2022-2 M5		04/05/2022	BARCLAYS CAPITAL INC		5,359,852	6,000,000	36,242	4.B FE
92259U-AG-3	Velocity Commercial Capi-VCC 2022-2 M6		04/05/2022	BARCLAYS CAPITAL INC		4,735,128	5,470,000	33,040	4.C Z
92343V-GN-8	Verizon Communications I-SENIOR UNSECURE		04/28/2022	EXCHANGE OFFER		37,960,596	40,200,000	113,079	2.A FE
924921-AD-1	Verus Securitization Tru-VERUS 2022-5 M1		06/03/2022	CREDIT SUISSE SECURI		6,931,828	8,024,000	30,796	2.B FE
92537M-AA-8	Verus Securitization Tru-VERUS 2019-INV3		05/12/2022	CANTOR		12,675,940	12,820,166	14,380	1.A FE
92538N-AD-9	Verus Securitization Tru-VERUS 2022-4 M1		04/22/2022	CREDIT SUISSE SECURI		6,236,826	6,485,000	23,307	2.C FE
92538Q-AA-8	Verus Securitization Tru-VERUS 2021-7 A1		05/26/2022	CITIGROUP GLOBAL MAR		42,149,142	45,325,367	41,377	1.A FE
92539A-AA-2	Verus Securitization Tru-VERUS 2022-6 A1		06/21/2022	CREDIT SUISSE SECURI		6,192,274	6,250,000	23,016	1.A FE
92539A-AB-0	Verus Securitization Tru-VERUS 2022-6 A2		06/24/2022	VARIOUS		6,212,883	6,361,000	23,424	1.C FE
929089-AB-6	Voya Financial Inc-SENIOR UNSECURED		04/25/2022	DEUTSCHE BANK SECURI		12,196,786	12,317,000	164,843	2.B FE
970648-AL-5	Willis North America Inc-SENIOR UNSECURE		05/12/2022	CITIGROUP GLOBAL MAR		9,995,500	10,000,000	0	2.B FE
97988R-AN-2	WDMNT 2022-9A D-WDMNT 2022-9A D		05/05/2022	NATIXIS CAP MKT		8,500,000	8,500,000	0	2.C FE
97988R-AQ-5	WDMNT 2022-9A E-WDMNT 2022-9A E		05/05/2022	NATIXIS CAP MKT		7,840,000	8,000,000	0	3.C FE
L7598*-AC-4	PILI 1 Portfolio SCSp Senior Unsecured N		05/05/2022	GOLDMAN		22,000,000	22,000,000	0	1.D Z
U4327B-AA-8	Hikma Finance USA LLC-SENIOR UNSECURED		04/01/2022	CITIGMUK		984,711	1,018,000	7,904	2.C FE
06368F-AJ-8	Bank of Montreal-SENIOR UNSECURED	A	04/25/2022	BOFAMLSEC		5,919,292	6,264,000	22,594	1.F FE
064159-HB-5	BANK OF NOVA SCOTIA-SUBORDINATED	A	04/25/2022	GOLDMAN		7,641,000	7,500,000	122,813	2.A FE
56501R-AC-0	Manulife Financial Corp-SENIOR UNSECURED	A	04/25/2022	GOLDMAN		4,430,892	4,349,000	26,571	1.G FE
58518N-2B-7	MEGlobal Canada ULC-SENIOR UNSECURED	A	04/01/2022	SMBC NIKKO CAPITAL M		1,029,308	995,000	18,933	2.B FE
70137W-AG-3	Parkland Corp-SENIOR UNSECURED	A	06/08/2022	BOFAMLSEC		3,801,065	4,247,000	36,630	3.C FE
78016E-Z5-9	Royal Bank of Canada-SENIOR UNSECURED	A	04/25/2022	JP MORGAN SECURITIES		9,936,000	10,000,000	12,188	1.E FE
00091R-AA-8	AGL CLO 20 Ltd-AGL 2022-20A E	D	06/30/2022	BNP PARIBAS		2,406,250	2,500,000	0	3.C Z
00119Y-AA-1	AGL CLO 10 Ltd-AGL 2021-10A A	D	05/19/2022	BNP PARIBAS		4,860,000	5,000,000	11,475	1.A FE
00140L-AJ-3	Aimco CLO 12 Ltd-AIMCO 2020-12A CR	D	05/26/2022	BOFAMLSEC		1,762,588	1,850,000	6,411	1.F FE
00401M-AB-2	Abu Dhabi Crude Oil Pipe-FIRST LIEN	D	04/01/2022	BNP PARIBAS		887,576	834,000	10,124	1.C FE
00652M-AG-7	Adani Ports & Special Ec-SENIOR UNSECURE	D	04/01/2022	WSIL		1,032,134	1,056,000	7,515	2.C FE
00652X-AB-4	Adani Transmission Ltd-FIRST LIEN	D	04/01/2022	CITIGMUK		917,589	1,006,360	15,920	2.C FE
00830Y-AD-3	Africa Finance Corp-SENIOR UNSECURED	D	04/01/2022	GOLDMAN SACHS INTERN		1,189,305	1,284,000	16,099	1.G FE
008511-AN-7	AGL CLO 7 Ltd-AGL 2020-7A BR	D	05/02/2022	MITSUBISHI UFJ SEC I		4,624,800	4,700,000	6,807	1.C FE
00889B-AC-5	Aimco CLO 15 Ltd-AIMCO 2021-15A C	D	05/26/2022	BOFAMLSEC		3,063,125	3,250,000	11,624	1.F FE
00900C-AQ-7	AIMCO CLO Series 2017-A-AIMCO 2017-AA CR	D	04/22/2022	WELLS FARGO		7,984,000	8,000,000	4,217	1.F FE
01749K-AA-7	Allegro CLO Ltd-ALLEG 2022-1A E	D	04/29/2022	CITIGROUP GLOBAL MAR		6,930,000	7,000,000	0	3.C Z
01749W-AG-8	Allegro CLO Ltd-ALLEG 2022-1A D	D	04/29/2022	CITIGROUP GLOBAL MAR		9,500,000	9,500,000	0	2.B Z
01750W-AC-3	Allegro CLO XIII Ltd-ALLEG 2021-1A A	D	05/19/2022	MORGAN		7,724,000	8,000,000	16,153	1.A FE
03328R-AL-3	Anchorage Capital CLO 6 -ANCHC 2015-6A E	D	04/08/2022	JP MORGAN SECURITIES		6,008,025	6,150,000	93,990	3.C FE
03329F-AN-4	Anchorage Capital CLO 15-ANCHC 2020-15A	D	06/06/2022	CITIGROUP GLOBAL MAR		10,150,400	10,400,000	32,030	1.A FE
03512T-AF-8	AngloGold Ashanti Holdin-SENIOR UNSECURE	D	04/01/2022	GOLDMAN SACHS INTERN		1,232,340	1,311,000	20,034	2.C FE
03665T-AN-6	Antares CLO 2018-2 Ltd-ANTR 2018-2A A2R	D	04/21/2022	DEUTSCHE BANK SECURI		9,000,000	9,000,000	0	1.A FE
03665T-AQ-9	Antares CLO 2018-2 Ltd-ANTR 2018-2A BR	D	04/21/2022	DEUTSCHE BANK SECURI		18,000,000	18,000,000	0	1.C FE
03665T-AU-0	Antares CLO 2018-2 Ltd-ANTR 2018-2A DR	D	04/21/2022	DEUTSCHE BANK SECURI		5,250,000	5,250,000	0	2.C FE
03768Q-AQ-1	Apidos CLO XXXII-APID 2019-32A E	D	04/18/2022	CREDIT SUISSE SECURI		2,222,550	2,250,000	0	3.C FE
04016P-AL-2	Ares XLIII CLO Ltd-ARES 2017-43A BR	D	04/25/2022	RBC CAPITAL MARKETS		3,967,200	4,000,000	3,659	1.C FE
04017A-AG-5	Ares XLIII CLO Ltd-ARES 2017-43A ER	D	04/22/2022	BARCLAYS CAPITAL INC		9,464,160	9,600,000	23,186	3.C FE
04017W-AE-2	Ares LIV CLO Ltd-ARES 2019-54A B	D	05/02/2022	WELLS FARGO		6,841,350	6,900,000	10,540	1.C FE
04017X-AA-8	Ares LIV CLO Ltd-ARES 2019-54A E	D	06/22/2022	VARIOUS		4,064,405	4,300,000	56,268	3.C FE
04019F-AE-7	Ares LXV CLO Ltd-ARES 2022-65A B	D	04/27/2022	GOLDMAN		10,000,000	10,000,000	0	1.C FE
04019G-AA-3	Ares LXV CLO Ltd-ARES 2022-65A E	D	04/27/2022	GOLDMAN		5,700,000	5,700,000	0	3.C FE
04342J-AA-5	ASB Bank Ltd-SUBORDINATED	D	06/08/2022	CITIGROUP GLOBAL MAR		15,000,000	15,000,000	0	1.G FE
04686J-AA-9	Athene Holding Ltd-SENIOR UNSECURED	D	04/05/2022	DAIWA SECURITIES AME		4,845,263	4,830,000	47,042	2.A FE

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05464H-AC-4	AXIS Specialty Finance P-SENIOR UNSECURE	D	04/05/2022	WELLS FARGO		7,408,123	7,372,000	99,112	2.A FE
05616M-AE-6	BABSON CLO LTD 2015-II SUB NT	D	06/02/2022	EXCHANGE OFFER		6,191,919	8,285,000	0	6. *
05682Q-AL-0	Bain Capital Credit CLO -BCC 2017-1A C2	D	04/26/2022	BREAN MURRAY		8,989,998	9,001,250	7,126	1.F FE
05683E-AN-2	Bain Capital Credit CLO -BCC 2020-2A AR	D	06/07/2022	BOFAMLSEC		8,080,875	8,250,000	25,880	1.A FE
05684C-AL-9	Bain Capital Credit CLO -BCC 2020-3A A1R	D	05/18/2022	CREDIT SUISSE SECURI		4,803,975	4,950,000	8,058	1.A FE
05685C-AA-2	Bain Capital Credit CLO -BCC 2022-4A E	D	05/19/2022	BARCLAYS CAPITAL INC		2,940,000	3,000,000	0	3.C Z
05685K-AA-4	BAIN CAPITAL CREDIT CLO -BCC 2022-5A E	D	06/03/2022	JEFFERIESLLC		7,680,000	8,000,000	0	3.C Z
064227-AC-5	Bank of NT Butterfield &-SUBORDINATED	D	05/10/2022	PERFTRUSTCP		7,758,450	7,560,000	162,068	1.G FE
06759F-AC-0	BABSON CLO LTD 2015-II-SERIES 15-2A CLAS	D	06/02/2022	EXCHANGE OFFER		4,084,340	5,465,000	0	1.C FE
06759F-AE-6	BABSON CLO LTD 2015-II-SERIES 15-2A CLAS	D	06/02/2022	EXCHANGE OFFER		10,276,259	13,750,000	0	1.F FE
06759U-AA-1	Barings Clo Ltd 2022-II-BABSN 2022-2A A	D	06/21/2022	BARCLAYS CAPITAL INC		30,000,000	30,000,000	0	1.A Z
06759U-AC-7	Barings Clo Ltd 2022-II-BABSN 2022-2A B1	D	06/21/2022	BARCLAYS CAPITAL INC		10,000,000	10,000,000	0	1.D Z
06759U-AE-3	Barings Clo Ltd 2022-II-BABSN 2022-2A C	D	06/21/2022	BARCLAYS CAPITAL INC		5,000,000	5,000,000	0	1.F Z
06759U-AG-8	Barings Clo Ltd 2022-II-BABSN 2022-2A D	D	06/21/2022	BARCLAYS CAPITAL INC		5,000,000	5,000,000	0	2.B Z
08186A-AG-1	Benefit Street Partners -BSP 2022-26A D	D	05/02/2022	NATIXIS CAP MKT		3,250,000	3,250,000	0	2.C FE
09631R-AC-2	BlueMountain CLO XXXV Lt-BLUEM 2022-35A	D	05/10/2022	GOLDMAN		8,300,000	8,300,000	0	1.D Z
10554T-AE-5	Braskem Netherlands Fina-SENIOR UNSECURE	D	04/01/2022	MARKAXEEULTD		1,028,820	1,040,000	11,032	2.C FE
12556C-AA-4	CIFC Funding 2019-VI Ltd-CIFC 2019-6A E	D	06/10/2022	BOFAMLSEC		2,853,338	2,925,000	39,108	3.C FE
12560E-AQ-9	CIFC Funding 2020-III Lt-CIFC 2020-3A BR	D	05/03/2022	RBC CAPITAL MARKETS		6,571,025	6,700,000	7,573	1.C FE
12567W-AJ-8	CIFC Funding 2022-IV Ltd-CIFC 2022-4A D	D	04/20/2022	BOFAMLSEC		5,500,000	5,500,000	0	2.B Z
12567X-AA-5	CIFC Funding 2022-IV Ltd-CIFC 2022-4A E	D	04/20/2022	BOFAMLSEC		4,250,000	4,250,000	0	3.C Z
12572G-AE-7	CIFC Funding Ltd-CIFC 2022-5A C	D	06/13/2022	MORGAN		5,000,000	5,000,000	0	1.F Z
12661P-AA-7	CSL Finance Plc-SENIOR UNSECURED	D	04/25/2022	VARIOUS		14,778,818	14,750,000	0	1.G FE
12661P-AB-5	CSL Finance Plc-SENIOR UNSECURED	D	04/20/2022	BOFAMLSEC		6,985,230	7,000,000	0	1.G FE
12661P-AC-3	CSL Finance Plc-SENIOR UNSECURED	D	04/20/2022	BOFAMLSEC		5,859,126	5,880,000	0	1.G FE
13876R-AJ-3	Canyon CLO 2020-3 Ltd-CANYC 2020-3A D	D	02/18/2022	CITIGROUP GLOBAL MAR		(11,000,000)	(11,000,000)	0	2.C FE
13877J-AC-5	Canyon Capital CLO 2022--CANYC 2022-1A B	D	05/24/2022	RBC CAPITAL MARKETS		2,265,156	2,375,000	11,937	1.C FE
13877P-AA-5	Canyon CLO 2021-4 Ltd-CANYC 2021-4A A	D	06/06/2022	BARCLAYS CAPITAL INC		5,381,750	5,500,000	18,268	1.A FE
143113-AA-6	Carlyle Global Market St-CGMS 2022-2A D	D	04/11/2022	CITIGROUP GLOBAL MAR		2,000,000	2,000,000	0	3.C Z
143119-AJ-4	Carlyle Global Market St-CGMS 2022-2A C	D	04/11/2022	CITIGROUP GLOBAL MAR		12,000,000	12,000,000	0	2.B Z
16409T-AE-9	Chenango Park CLO Ltd-CHPRK 2018-1A A2	D	04/28/2022	RBC CAPITAL MARKETS		5,928,000	6,000,000	7,350	1.C FE
17181T-AE-1	CIFC Funding 2018-IV Ltd-CIFC 2018-4A B	D	05/24/2022	BOFAMLSEC		864,270	900,000	2,987	1.F FE
192714-AD-5	Colbun SA-SENIOR UNSECURED	D	04/01/2022	GOLDMAN SACHS INTERN		1,041,948	1,124,000	2,852	2.B FE
20039F-AA-7	Cometa Energia SA de CV-SECURED	D	04/01/2022	JEFFERIES INTL LTD		921,551	902,596	25,733	2.C FE
20752T-AA-2	Connect Finco SARL / Con-FIRST LIEN	D	06/15/2022	WELLS FARGO SECURITI		2,805,000	3,000,000	42,750	4.A FE
210314-AB-6	Consorcio Transmantaro S-SENIOR UNSECURE	D	04/01/2022	HSBC BANK PLC IN LON		1,019,060	1,015,000	22,395	2.C FE
21240B-AD-3	Controladora Mabe SA de -SENIOR UNSECURE	D	04/01/2022	CITIGMUK		1,023,092	955,000	24,066	2.B FE
25255D-AA-8	Diameter Capital CLO 1 L-DCLO 2021-1A A1	D	06/06/2022	BARCLAYS CAPITAL INC		3,922,500	4,000,000	13,706	1.A FE
25255L-AA-0	Diameter Capital Clo 2 L-DCLO 2021-2A A1	D	06/06/2022	MORGAN		3,912,800	4,000,000	13,586	1.A FE
26248E-AA-4	Dryden Senior Loan Fund-DRSLF 2022-94A E	D	04/28/2022	RBC CAPITAL MARKETS		4,000,000	4,000,000	0	3.C Z
29001X-AC-9	ELM17 2022-4A B-ELM17 2022-4A B	D	05/11/2022	RBC CAPITAL MARKETS		9,000,000	9,000,000	0	1.D Z
29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	D	05/20/2022	MORGAN		4,905,000	5,000,000	12,373	1.A FE
29002Q-AA-7	Elmwood CLO VII Ltd-ELMW7 2020-4A A	D	05/20/2022	MORGAN		4,678,750	4,750,000	11,563	1.A FE
29135E-AA-4	Emirates Semb Corp Water-SECURED	D	04/05/2022	STANDARD CHARTERED B		1,854,225	1,809,000	14,758	1.G FE
30260L-AA-3	FEL Energy VI Sarl-SECURED	D	04/01/2022	GOLDMAN SACHS INTERN		983,820	1,093,133	21,650	2.C FE
30607F-AA-8	Falabella SA-SENIOR UNSECURED	D	04/01/2022	GOLDMAN SACHS INTERN		1,029,214	1,099,000	17,515	2.B FE
36165R-AC-9	GCC SAB de CV-SENIOR UNSECURED	D	04/01/2022	JEFFERIES INTL LTD		1,042,790	1,116,000	8,403	2.C FE
36321P-AE-0	Galaxy Pipeline Assets B-SECURED	D	04/01/2022	CITIGMUK		1,025,999	1,132,949	463	1.C FE
36830B-AD-7	GC Treasury Center Co Lt-SENIOR UNSECURE	D	04/01/2022	CITIGMUK		986,464	981,000	600	2.B FE
38137V-AA-5	Goldentree Loan Manageme-GLM 2022-14A E	D	06/14/2022	BOFAMLSEC		4,356,000	4,400,000	0	3.C Z
43103Q-AA-6	Highlands Holdings Bond -AHL 7 5/8 10/15	D	05/26/2022	JEFFERIESLLC		3,465,585	3,483,000	33,197	3.B FE
45082D-AA-5	Iberia, Lineas Aereas De Senior Secured	D	06/21/2022	JP MORGAN SECURITIES		14,424,909	14,424,909	0	1.F Z
45082E-AA-3	Iberia, Lineas Aereas De Senior Secured	D	06/21/2022	JP MORGAN SECURITIES		4,876,830	4,876,830	0	2.B Z
456472-AB-5	Industrias Penoles SAB d-SENIOR UNSECURE	D	04/01/2022	BARCLAYS BANK PLC		1,047,832	1,039,000	2,755	2.B FE
456829-AA-8	Infraestructura Energeti-SENIOR UNSECURE	D	04/01/2022	HSBC BANK PLC IN LON		1,032,216	1,049,000	8,851	2.C FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
456837-AV-5	ING Groep NV-SENIOR UNSECURED	D	04/04/2022	BOFAMLSEC		3,699,520	4,000,000	959	1.G FE
45853N-AA-0	Interconexion Electrica -SENIOR UNSECURE	D	04/01/2022	GOLDMAN SACHS INTERN		1,225,625	1,325,000	18,161	2.B FE
465077-AL-9	Israel Electric Corp Ltd-SECURED	D	04/01/2022	BARCLAYS BANK PLC		992,912	979,000	5,894	2.B FE
481940-AA-2	KKR Financial CLO Ltd-KKR 49A E	D	06/02/2022	DEUTSCHE BANK SECURI		5,760,000	6,000,000	0	3.C Z
48254G-AC-0	KKR CLO 29 Ltd-KKR 29A B	D	04/28/2022	RBC CAPITAL MARKETS		4,384,180	4,460,000	5,359	1.C FE
48254U-AD-7	KKR CLO 40 Ltd-KKR 40A D	D	03/28/2022	BOFAMLSEC		1,250,000	1,250,000	0	2.B Z
48255E-AC-4	KKR FINANCIAL CLO LTD-KKR 42A B	D	04/27/2022	CITIGROUP GLOBAL MAR		9,000,000	9,000,000	0	1.D Z
48255E-AE-0	KKR FINANCIAL CLO LTD-KKR 42A C	D	04/27/2022	CITIGROUP GLOBAL MAR		5,000,000	5,000,000	0	1.F Z
48255F-AA-5	KKR FINANCIAL CLO LTD-KKR 42A E	D	04/27/2022	CITIGROUP GLOBAL MAR		7,412,750	7,450,000	0	3.C Z
48661B-AA-2	Rad CLO 1 Ltd-RAD 2018-1A E	D	06/16/2022	BOFAMLSEC		3,460,000	4,000,000	49,612	3.C FE
48661C-AA-0	Rad CLO 7 Ltd-RAD 2020-7A A1	D	05/18/2022	GOLDMAN		4,892,500	5,000,000	9,975	1.A FE
48661K-AA-2	Rad CLO 6 Ltd-RAD 2019-6A E	D	06/08/2022	BOFAMLSEC		7,407,330	7,500,000	91,298	3.C FE
592838-AA-4	Mexico Generadora de Ene-SECURED	D	04/01/2022	JEFFERIES INTL LTD		753,555	742,858	13,506	2.B FE
61774K-AA-9	Morgan Stanley Eaton Van-MSEV 2022-16A E	D	06/23/2022	BOFAMLSEC		911,500	1,000,000	16,336	3.C FE
617923-AA-5	Morgan Stanley Eaton Van-MSEV 2022-17A E	D	06/30/2022	BARCLAYS CAPITAL INC		9,500,000	10,000,000	0	3.C Z
62954H-AV-0	NXP BV / NXP Funding LLC-SENIOR UNSECURE	D	05/16/2022	EXCHANGE OFFER		6,981,983	7,000,000	123,744	2.B FE
62954H-AW-8	NXP BV / NXP Funding LLC-SENIOR UNSECURE	D	05/16/2022	EXCHANGE OFFER		16,653,303	16,328,000	18,369	2.C FE
64133J-AL-8	Neuberger Berman Loan Ad-NEUB 2020-36A E	D	06/22/2022	BOFAMLSEC		3,132,173	3,300,000	42,210	3.C FE
64134Q-AC-1	Neuberger Berman Loan Ad-NEUB 2021-46A B	D	05/26/2022	WELLS FARGO		3,843,200	4,000,000	12,358	1.C FE
64134W-AA-2	Neuberger Berman Loan Ad-NEUB 2022-50A E	D	06/21/2022	MORGAN		9,652,500	9,750,000	0	3.C Z
64135D-AC-9	Neuberger Berman Loan Ad-NEUB 2022-47A B	D	05/02/2022	WELLS FARGO		6,085,300	6,200,000	21,867	1.C FE
64135J-AC-6	Neuberger Berman Loan Ad-NEUB 2022-49A B	D	05/03/2022	CITIGROUP GLOBAL MAR		6,800,000	6,800,000	0	1.D Z
64135J-AG-7	Neuberger Berman Loan Ad-NEUB 2022-49A D	D	05/03/2022	CITIGROUP GLOBAL MAR		8,000,000	8,000,000	0	2.B Z
64135K-AA-7	Neuberger Berman Loan Ad-NEUB 2022-49A E	D	05/03/2022	CITIGROUP GLOBAL MAR		5,500,000	5,500,000	0	3.C Z
67115L-AA-2	Oak Hill Credit Partners-OAKC 2021-16A A	D	05/23/2022	SG COWEN SECURITIES		4,860,000	5,000,000	11,276	1.A FE
67115V-AG-7	OHA Credit Funding 11 Lt-OAKC 2022-11A D	D	04/14/2022	BARCLAYS CAPITAL INC		7,500,000	7,500,000	0	2.B Z
67389Y-AB-1	Oaktree CLO 2015-1 Ltd-OAKCL 2015-1A SUB	D	05/24/2022	EXCHANGE OFFER		4,043,491	5,075,000	0	4.C Z
67707A-AA-0	OHA Credit Partners XV L-OAKC 2017-15A E	D	04/28/2022	MORGAN		2,847,000	3,000,000	6,363	3.C FE
69369E-AD-1	PERTAMINA PERSERO PT-SENIOR UNSECURED NO	D	04/01/2022	HSBC BANK PLC IN LON		729,800	656,000	16,619	2.B FE
69370P-AF-8	Pertamina Persero PT-SENIOR UNSECURED	D	04/01/2022	HSBC BANK PLC IN LON		1,043,403	1,094,000	6,971	2.B FE
69375M-AA-1	Hutama Karya Persero PT-SENIOR UNSECURED	D	04/01/2022	JEFFERIES INTL LTD		738,131	733,000	10,995	2.B FE
69688K-AA-7	Palmer Square CLO Ltd-PLMRS 2022-2A E	D	05/19/2022	WELLS FARGO		5,938,307	6,000,000	0	3.C Z
69688N-AE-3	Palmer Square CLO Ltd-PLMRS 2022-2A C	D	05/19/2022	WELLS FARGO		7,500,000	7,500,000	0	2.A Z
69688Y-AG-4	Palmer Square CLO 2014-1-PLMRS 2014-1A D	D	06/02/2022	BOFAMLSEC		3,836,370	4,100,000	37,637	3.C FE
70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	D	05/10/2022	CITIGROUP GLOBAL MAR		4,139,152	4,275,100	6,956	1.C FE
71568P-AC-3	Perusahaan Perseroan Per-SENIOR UNSECURE	D	04/01/2022	HSBC BANK PLC IN LON		737,798	726,000	11,646	2.B FE
74445P-AF-9	Indonesia Asahan Alumini-SENIOR UNSECURE	D	04/01/2022	JP MORGAN SECURITIES		1,030,117	980,000	20,771	2.C FE
74980Q-AE-1	ALM Ltd/KY-RRAM 2021-17A A2	D	04/28/2022	MITSUBISHI UFJ SEC I		3,945,400	4,000,000	5,089	1.C FE
74989U-AG-8	ALM Ltd/KY-RRAM 2022-20A C	D	04/06/2022	CREDIT SUISSE SECURI		5,000,000	5,000,000	0	2.C FE
75000F-AA-6	ALM Ltd/KY-RRAM 2022-22A D	D	06/30/2022	CITIGROUP GLOBAL MAR		7,312,500	7,500,000	0	2.B Z
75009R-AA-1	Rad CLO 14 Ltd-RAD 2021-14A A	D	05/25/2022	BARCLAYS CAPITAL INC		7,760,000	8,000,000	51,006	1.A FE
78090G-AA-9	RR 21 Ltd-RRAM 2022-21A D	D	06/09/2022	NATIXIS CAP MKT		6,720,000	7,000,000	0	3.C Z
78110T-AG-4	RR 21 Ltd-RRAM 2022-21A B1	D	06/09/2022	NATIXIS CAP MKT		5,000,000	5,000,000	0	1.F Z
81254U-AK-2	Seaspan Corp-SENIOR UNSECURED	D	04/19/2022	JEFFERIESLLC		1,171,583	1,291,000	15,779	3.B FE
82650N-AA-0	Sigma Finance Netherland-SENIOR UNSECURE	D	04/01/2022	HSBC BANK PLC IN LON		745,802	721,000	781	2.C FE
82670Q-AE-9	Signal Peak CLO 9 Ltd-SPEAK 2021-9A B	D	05/02/2022	MITSUBISHI UFJ SEC I		3,934,000	4,000,000	4,042	1.C FE
833636-AH-6	Sociedad Quimica y Miner-SENIOR UNSECURE	D	04/01/2022	JEFFERIES INTL LTD		1,031,076	994,000	17,367	2.A FE
83615F-AA-7	Sound Point CLO XXVIII L-SNDPT 2020-3A E	D	06/08/2022	BARCLAYS CAPITAL INC		1,895,600	2,000,000	20,659	3.C FE
870674-AA-6	Sweihan PV Power Co PJSC-SECURED	D	04/01/2022	CITIGMUK		1,057,963	1,104,000	8,226	2.A FE
87246M-AS-1	TICP CLO VI 2016-2 Ltd-TICP 2016-6A AR2	D	05/18/2022	WELLS FARGO		4,860,000	5,000,000	10,521	1.A FE
89680Y-AA-3	Triton Container Interna-FIRST LIEN	D	04/05/2022	GOLDMAN		13,970,400	15,000,000	146,917	2.C FE
898324-AB-4	TRUST F/1401-SENIOR UNSECURED 144A	D	04/01/2022	CITIGMUK		1,043,145	971,000	12,185	2.B FE
913318-AJ-0	Unity-Peace Park CLO Ltd-UNPPK 2022-1A D	D	04/12/2022	BNP PARIBAS		5,000,000	5,000,000	0	2.B Z
91824X-AC-4	VCP RRL ABS II Ltd-VCRRL 2022-1A A	C	06/15/2022	DIRECT		6,402,966	6,495,000	0	1.F Z
91824X-AE-0	VCP RRL ABS II Ltd-VCRRL 2022-1A B	C	06/15/2022	DIRECT		992,166	1,005,000	0	2.B Z

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
92919D-AC-2	Voya CLO 2021-3 Ltd-VOYA 2021-3A B	D	05/17/2022	MITSUBISHI UFJ SEC I		3,792,000	4,000,000	8,580	1.C FE
94950U-AA-4	Wellfleet CLO 2022-1 Ltd-WELF 2022-1A E	D	05/12/2022	JP MORGAN SECURITIES		3,429,300	3,500,000	0	3.C FE
94952D-AA-0	Wellfleet CLO 2017-2A Lt-WELF 2017-2A D	D	05/03/2022	MORGAN		2,374,785	2,513,000	8,181	3.C FE
97315M-AA-5	WIND RIVER CLO LTD-WINDR 2022-2A E	D	06/03/2022	BOFAMLSEC		6,825,000	7,000,000	0	3.C FE
97316G-AA-7	Wind River CLO Ltd-WINDR 2022-1A E	D	05/13/2022	CITIGROUP GLOBAL MAR		9,800,000	10,000,000	0	3.C FE
984851-AF-2	Yara International ASA-SENIOR UNSECURED	D	04/05/2022	BNP PARIBAS		7,484,438	7,300,000	121,363	2.B FE
F2004@-AA-2	Compagnie Daher Senior Note Series A (US	D	04/27/2022	DIRECT		8,750,000	8,750,000	0	2.B Z
F2977#-AC-9	Elis SA Senior Unsecured Notes	D	06/01/2022	CANEYANFILTD		88,000,000	88,000,000	0	2.B Z
G71132-AD-9	Pinewood Finance Co Ltd-SECURED	B	06/16/2022	JP MORGAN CHASE		2,050,880	2,412,801	8,627	3.B FE
M0153A-AA-6	Abu Dhabi Ports Co PJSC-SENIOR UNSECURED	D	04/01/2022	MIZUHO INTL PLC		1,231,580	1,330,000	13,762	1.E FE
M2R53V-AB-6	Burgan Bank SAK-SUBORDINATED	D	04/01/2022	MERRILL LYNCH INTERN		1,038,083	1,183,000	9,940	2.A FE
V0055B-AK-1	Africa Finance Corp-SENIOR UNSECURED	D	04/01/2022	GOLDMAN SACHS INTERN		1,038,720	1,082,000	17,470	1.G FE
V5733@-AA-5	Luffield Navigation, Inc Gtd Senior Secu	D	06/17/2022	BOFAMLSEC		13,750,000	13,750,000	0	2.B Z
Y0889V-AC-4	Bharti Airtel Ltd-SENIOR UNSECURED	D	04/01/2022	GOLDMAN SACHS INTERN		1,026,637	1,118,000	12,314	2.C FE
Y5008*-AA-2	Knausen Holding LLC Senior Secured Notes	D	06/14/2022	GOLDMAN		20,064,000	20,064,000	0	2.B Z
Y7072Q-AA-1	PLDT Inc-SENIOR UNSECURED	D	04/01/2022	CITIGMUK		1,036,407	1,174,000	11,476	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,207,302,381	3,318,181,002	8,317,991	XXX
025816-CH-0	American Express Co-AMERICAN EXPRESS		06/15/2022	VARIOUS		1,698,750	2,000,000	8,382	2.C FE
172967-MV-0	Citigroup Inc-C 3 7/8 PERP		06/02/2022	CITIGROUP GLOBAL MAR		4,512,500	5,000,000	9,688	3.A FE
25746U-DD-8	Dominion Energy Inc-D 4.65 PERP		06/15/2022	CREDIT SUISSE SECURI		2,775,000	3,000,000	775	2.C FE
89832Q-AF-6	Truist Financial Corp-TFC 5.1 PERP		06/07/2022	CITIGROUP GLOBAL MAR		2,425,000	2,500,000	34,708	2.B FE
62582P-AA-8	Muenchener Rueckversiche-SUBORDINATED	D	05/18/2022	CITIGROUP GLOBAL MAR		20,835,000	20,835,000	0	1.F FE
87089N-AA-8	Swiss Re Finance Luxembo-SUBORDINATED	D	06/29/2022	VARIOUS		4,842,500	5,000,000	56,306	1.F FE
1309999999. Subtotal - Bonds - Hybrid Securities						37,088,750	38,335,000	109,859	XXX
00440T-YY-4	Accurus Aerospace Corporation - 2022 A-1		04/05/2022	BANK LOANS BABSON CA		3,938,766	3,998,748	0	4.C Z
05330D-QQ-5	Crash Champions LLC - 2022 Term Loan		04/01/2022	BANK LOANS BABSON CA		2,408,313	2,508,660	0	4.C Z
05351K-A#-6	Avant Credit Card Master Avant Master Tr		06/03/2022	BANK LOANS BABSON CA		2,495,533	2,495,533	0	3.B PL
05351K-A*-0	Avant Cr Card Master Tr 2021-VFN1 Cl A		06/03/2022	BANK LOANS BABSON CA		33,572,000	33,572,000	0	1.G PL
05351K-A@-8	Avant Credit Card Master Avant Master Tr		06/03/2022	BANK LOANS BABSON CA		3,385,800	3,385,800	0	2.B PL
05566Z-MM-6	BR DSCO I INVESTCO, LLC - Senior Secured		06/01/2022	BANK LOANS BABSON CA		1,350,000	1,350,000	0	2.B Z
06683@-AB-5	BANYAN SOFTWARE HOLDINGS LLC - DELAYED		04/19/2022	BANK LOANS BABSON CA		7,199	7,199	0	3.B PL
08890@-AB-0	Beyond Risk - Delayed Draw Term Loan		06/22/2022	BANK LOANS BABSON CA		144,023	144,023	0	4.C Z
12575Z-MN-9	CMFT RE Lending Sub MM, LLC - Term Loan		05/06/2022	BANK LOANS BABSON CA		24,312,130	24,312,130	0	1.F Z
12575Z-MO-7	CMFT RE Lending Sub MM, LLC - Term Loan		06/13/2022	BANK LOANS BABSON CA		13,919,400	13,919,400	0	1.F Z
12721#-AC-3	CVP HOLDCO INC. - DELAYED DRAW TERM LOA		05/23/2022	BANK LOANS BABSON CA		71,991	71,991	0	3.B PL
14886M-AN-1	Checkout Holding Corp-CHKOUT PIK-TERM EX		05/31/2022	PIK NOTE BUY UP		4,893	4,893	0	6. PL
15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		04/12/2022	PIK NOTE BUY UP		108,738	108,738	0	4.C Z
15674@-AA-9	Cerberus SWC II		06/07/2022	BANK LOANS BABSON CA		2,610,000	2,610,000	0	1.D
17143G-MM-7	CHURCHILL CFO 2022-1 LTD. - Class B Revo		06/30/2022	BANK LOANS BABSON CA		10,000,000	10,000,000	0	2.B Z
17143G-MO-3	CHURCHILL CFO 2022-1 LTD. - Class A Revo		06/30/2022	BANK LOANS BABSON CA		40,000,000	40,000,000	0	1.F Z
20258#-ZZ-9	Colchis Real Properties Income Fund I an		06/14/2022	VARIOUS		15,080,000	15,080,000	0	2.A Z
26869@-AB-9	Standard Elevator Systems - Delayed Draw		06/10/2022	BANK LOANS BABSON CA		110,169	110,169	0	4.C Z
26888*-AB-8	EPS Nass Parent Inc. - Delayed Draw Term		04/26/2022	BANK LOANS BABSON CA		25,589	25,589	0	2.C PL
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term		06/29/2022	BANK LOANS BABSON CA		91,906,881	91,906,881	0	1.F PL
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se		06/14/2022	BANK LOANS BABSON CA		5,440,000	5,440,000	0	1.D PL
36457W-AC-5	Galway Borrower LLC-1L SR SECD		05/31/2022	BANK LOANS BABSON CA		12,187	12,187	0	3.B PL
40481#-AB-6	HH - STELLA INC. - DELAYED DRAW TERM LO		04/12/2022	BANK LOANS BABSON CA		2,469	2,469	0	3.A PL
44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0		05/26/2022	PIK NOTE BUY UP		2,203	2,203	0	3.C PL
45321*-AA-5	Implus Footcare LLC/Spenco Incremental		06/30/2022	PIK NOTE BUY UP		376	376	0	3.C PL
46655H-AB-9	JCP Direct Lending CLO 2022 LLC - Revolv		06/01/2022	DIRECT		8,819,389	8,819,389	0	1.A PL
46655H-AD-5	JCP Direct Lending CLO 2022 LLC - Revolv		06/01/2022	DIRECT		1,064,409	1,064,409	0	1.C PL
46655H-AF-0	JCP Direct Lending CLO 2022 LLC - Revolv		06/01/2022	DIRECT		1,140,438	1,140,438	0	1.F PL
46655H-AH-6	JCP Direct Lending CLO 2022 LLC - Revolv		06/01/2022	DIRECT		1,520,585	1,520,585	0	2.B PL
46655H-AK-9	JCP Direct Lending CLO 2022 LLC - Revolv		06/01/2022	DIRECT		2,632,511	2,632,511	0	4.C Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
500500-XX-6	RedSail Technologies - 2022 Incremental		06/17/2022	BANK LOANS BABSON CA		2,450,000	2,500,000	0	4.B Z
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE		05/31/2022	BANK LOANS BABSON CA		20,346	20,346	0	3.B Z
55371*-AZ-8	MRI SOFTWARE LLC - TRANCHE 3 DELAYED DRA		06/01/2022	BANK LOANS BABSON CA		13,547	13,547	0	4.A Z
55379Z-MM-8	M360 MM Series LLC - Series 2022-1 Secur		06/24/2022	BANK LOANS BABSON CA		1,113,366	1,113,366	0	1.F Z
57#898-Z6-5	Mission Lane Credit Card Master Trust -		05/31/2022	BANK LOANS BABSON CA		1,200,000	1,200,000	0	3.B Z
57#898-Z7-3	Mission Lane Credit Card Master Trust -		05/31/2022	BANK LOANS BABSON CA		2,400,000	2,400,000	0	2.B Z
57#898-Z6-5	Mission Lane Credit Card Master Trust -		05/31/2022	BANK LOANS BABSON CA		11,400,000	11,400,000	0	1.F Z
59*666-W8-3	Lord Capital Green Commercial Purchase F		05/24/2022	BANK LOANS BABSON CA		1,290,891	1,290,891	0	1.D Z
59*666-X9-0	Lord Capital Green Commercial Purchase F		06/22/2022	BANK LOANS BABSON CA		691,667	691,667	0	1.F Z
62879W-MN-4	NB Select Opportunities ISPV 2022 LLC -		05/25/2022	BANK LOANS BABSON CA		3,107,413	3,107,413	0	2.B Z
62879W-MO-2	NB Select Opportunities ISPV 2022 LLC -		05/25/2022	BANK LOANS BABSON CA		692,805	692,805	0	2.B Z
62929#-AB-0	NM GRC Holdco LLC/Delayed Draw Term Loa		04/29/2022	PIK NOTE BUY UP		1,986	1,986	0	5.B PL
636000-VV-0	National Auto Care - Delayed Draw Term L		04/01/2022	BANK LOANS BABSON CA		381,977	381,977	0	4.C Z
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		03/29/2022	BANK LOANS BABSON CA		97,724	97,724	0	2.C PL
67080B-MM-6	NXT Capital Structured Note I, LLC - Cla		05/19/2022	BANK LOANS BABSON CA		5,588,517	5,588,517	0	1.A Z
67117@-AA-5	OR Opportunistic DL (C) Funding LLC - Te		04/28/2022	BANK LOANS BABSON CA		1,866,667	1,866,667	0	1.D Z
000366-AA-2	The Promise Homes Borrower I LLC - SFR T		02/01/2022	BANK LOANS BABSON CA		0	2,500	0	2.B Z
68687Z-MM-8	ORO Funding I LLC - Term Loan		05/25/2022	BANK LOANS BABSON CA		30,000,000	30,000,000	0	1.D Z
69511#-YY-3	Opendoor Property Trust I - Revolver		06/29/2022	BANK LOANS BABSON CA		9,549,847	9,549,847	0	2.B Z
70212Z-MM-8	PARTNERS GROUP PRIVATE EQUITY II, LLC -		06/24/2022	BANK LOANS BABSON CA		32,500,000	32,500,000	0	1.F Z
71571E-AD-1	PES Holdings LLC-PHIENE PIK-TERM C-EXIT		05/31/2022	PIK NOTE BUY UP		23,596	23,596	0	6. Z
73112@-AB-6	Policy Services Company, 1L PIK Toggle T		06/22/2022	PIK NOTE BUY UP		75,740	75,740	0	5.B Z
73112@-AC-4	Policy Services Company, 1L PIK Toggle D		06/24/2022	BANK LOANS BABSON CA		808,263	808,263	0	5.B Z
74273J-AE-3	Pro Mach Inc. First Lien Term		05/31/2022	BANK LOANS BABSON CA		34,775	34,775	0	4.C FE
74273J-AF-0	Pro Mach Inc. Delayed Draw Te		05/20/2022	BANK LOANS BABSON CA		34,775	34,775	0	4.C FE
74309#-AB-5	PRG 9/20 Last Out		04/18/2022	PIK NOTE BUY UP		10,544	10,544	0	5.C PL
74622*-ZV-8	Perimeter Master Note Business Trust - S		05/13/2022	BANK LOANS BABSON CA		4,519,207	4,519,207	0	4.C Z
74622*-ZV-8	Perimeter Master Note Business Trust - S		05/13/2022	BANK LOANS BABSON CA		12,849,272	12,849,272	0	3.C Z
74622*-ZV-8	Perimeter Master Note Business Trust - S		05/13/2022	BANK LOANS BABSON CA		11,129,280	11,129,280	0	2.B Z
74622*-ZY-2	Perimeter Master Note Business Trust - S		05/13/2022	BANK LOANS BABSON CA		7,811,503	7,811,503	0	1.F Z
74622*-ZV-8	Perimeter Master Note Business Trust - S		05/13/2022	BANK LOANS BABSON CA		41,346,830	41,346,830	0	1.D Z
78415#-AA-9	SFR 3-040 LLC - Delayed Draw Term Loan		06/29/2022	BANK LOANS BABSON CA		10,777,690	10,777,690	0	2.B Z
78416#-ZZ-6	SFR 3-020 LLC - DDTL Term Loan		06/29/2022	BANK LOANS BABSON CA		3,776,176	3,776,176	0	2.B Z
78494*-AA-7	SPC RECEIVABLES FDG II TR SECD REV LN FA		05/06/2022	BANK LOANS BABSON CA		10,276,800	10,276,800	0	1.G Z
812255-XX-0	Polara - 2022 Incremental Term Loan		04/28/2022	BANK LOANS BABSON CA		1,309,989	1,336,723	0	4.C Z
83218#-TT-7	Atreides Funding Trust - Pass-Through In		05/27/2022	BANK LOANS BABSON CA		45,491,449	45,491,449	0	1.F Z
84*284-W8-3	ET-YS1 Owner LLC - SFR Delayed Draw Term		06/29/2022	BANK LOANS BABSON CA		17,811,167	17,811,167	0	2.B Z
86106#-YY-8	Stockbridge More Communities - Delayed D		05/04/2022	BANK LOANS BABSON CA		3,510,293	3,510,293	0	2.A Z
86662#-AB-0	SUN ACQUIRER CORP		06/17/2022	BANK LOANS BABSON CA		18,914	18,914	0	5.B Gl
87326#-AC-4	TA/WEG HOLDINGS LLC - AUGUST 2021 DELAY		06/30/2022	BANK LOANS BABSON CA		54,839	54,839	0	3.A PL
89615#-TT-3	Trident Maritime Systems Inc. - 2022 Inc		04/29/2022	BANK LOANS BABSON CA		2,456,250	2,500,000	0	4.C Z
89989#-AG-9	TURBO BUYER INC AMEND NO 4 DDTL		04/12/2022	BANK LOANS BABSON CA		483,362	483,362	0	4.C Z
273800-WW-8	TURBO BUYER INC AMEND NO 5 - Delayed Dra		04/12/2022	BANK LOANS BABSON CA		28,021	28,021	0	4.C Z
908757-ZZ-3	Illinois St Sales Tax Revenue - 2022 Inc		04/05/2022	BANK LOANS BABSON CA		328,743	335,452	0	4.C Z
909055-ZZ-1	CyrusOne LP - Term Loan		06/14/2022	BANK LOANS BABSON CA		49,864,135	50,284,135	0	2.B Z
911802-YY-6	Clearinghouse CDFI - Delayed Draw Term L		05/25/2022	BANK LOANS BABSON CA		5,000,000	5,000,000	0	1.F Z
913625-XX-2	Marshall Excelsior - 2022 Upsize Term Lo		05/13/2022	BANK LOANS BABSON CA		22,757	23,162	0	4.C Z
913625-XX-2	Marshall Excelsior - Term Loan		05/13/2022	BANK LOANS BABSON CA		22,757	23,162	0	4.C Z
91839*-AE-6	VPROP OPERATING LLC - TRANCHE A		06/01/2022	PIK NOTE BUY UP		5,000	5,000	0	5.A PL
91839*-AF-3	VPROP OPERATING LLC - TRANCHE B LOAN		06/01/2022	PIK NOTE BUY UP		3,889	3,889	0	5.A PL
91839*-AG-1	VPROP OPERATING LLC - TRANCHE C LOAN		06/01/2022	PIK NOTE BUY UP		17,677	17,677	0	5.A PL
925831-ZZ-5	Five Star Intermediate Holding LLC - 2nd		05/05/2022	BANK LOANS BABSON CA		3,100,000	3,163,265	0	4.C Z
928432-A*-4	Visual Edge Technology Inc./Term Loan O		05/31/2022	PIK NOTE BUY UP		8,570	8,570	0	4.B PL
928432-A@-2	Visual Edge Technology Inc./Delayed Dra		05/31/2022	PIK NOTE BUY UP		9,543	9,543	0	4.B PL
G3165#-AB-0	CCO I CREDIT BACKED LOANS LTD. - Senior		04/11/2022	BANK LOANS BABSON CA		1,120,944	1,120,944	0	1.G PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
G7740#-AA-7	SCL XL I FUND L.P. - Senior Secured Revo		04/28/2022	BANK LOANS BABSON CA		2,368,421	2,368,421	0	1.G PL
85914#-MM-1	STEPSTONE GROUP EUROPE ALTERNATIVE INVES	C	04/12/2022	BANK LOANS BABSON CA		600,000	600,000	0	3.A Z
89#625-ZZ-1	Vaca Morada - Revolver	D	06/28/2022	BANK LOANS BABSON CA		9,972,819	9,972,819	0	2.B Z
908871-ZZ-2	Honour Lane Shipping - Senior Term Loan	D	05/03/2022	BANK LOANS BABSON CA		4,850,000	5,000,000	0	4.A Z
G3166*-AA-5	CIP VIII Holdings SPV L.P - Term Loan	C	06/06/2022	BANK LOANS BABSON CA		21,000,000	21,000,000	0	1.F PL
G7711#-AA-6	SSG CREDIT STRATEGIES VII ICAV - Senior	D	06/02/2022	BANK LOANS BABSON CA		4,300,000	4,300,000	0	1.D Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						647,686,735	648,610,832	0	XXX
2509999997. Total - Bonds - Part 3						3,892,814,283	4,005,911,834	8,433,519	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						3,892,814,283	4,005,911,834	8,433,519	XXX
196650-CG-8	Cogency Global - Preferred		02/14/2022	DIRECT	137.750	137,753		0	4.C Z
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						137,753	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						137,753	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						137,753	XXX	0	XXX
001084-10-2	AGCO CORP-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	500.000	50,494		0	
024835-10-0	AMERICAN CAMPUS COMMUNIT-COMMON STOCK RE		06/29/2022	BLOOMBERG TRADEBOOK	900.000	58,122		0	
03743Q-10-8	APA Corp-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	3,000.000	109,039		0	
125269-10-0	CF INDUSTRIES HOLDINGS I-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	1,300.000	115,533		0	
16411Q-10-1	CHENIERE ENERGY PARTNERS-COMMON STOCK		06/30/2022	BLOOMBERG TRADEBOOK	8,724.000	391,811		0	
16411R-20-8	CHENIERE ENERGY INC-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	4,700.000	628,729		0	
185899-10-1	CLIFFS NATURAL RESOURCES-COMMON STOCK		06/28/2022	BLOOMBERG TRADEBOOK	1,800.000	28,706		0	
201723-10-3	COMMERCIAL METALS CO-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	1,600.000	55,285		0	
23311P-10-0	DCP MIDSTREAM PARTNERS LP COMMON UNIT		06/30/2022	BLOOMBERG TRADEBOOK	22,312.000	666,294		0	
23345M-10-7	DT Midstream Inc-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	1,800.000	89,989		0	
244199-10-5	Deere & Co-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	300.000	91,072		0	
24664T-10-3	Delek Logistics Partners-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	387.000	19,222		0	
25179M-10-3	DEVON ENERGY CORP-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	2,000.000	112,790		0	
25278X-10-9	DIAMONDBACK ENERGY INC-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	900.000	111,482		0	
26875P-10-1	EOG Resources Inc-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	1,000.000	115,053		0	
29273V-10-0	ENERGY TRANSFER EQUITY L P LTD PARTNERSH		06/30/2022	BLOOMBERG TRADEBOOK	345,200.000	3,500,284		0	
29336T-10-0	ENLINK MIDSTREAM LLC COMMON UNIT		06/30/2022	BLOOMBERG TRADEBOOK	155,924.000	1,349,075		0	
293792-10-7	ENTERPRISE PRODS PARTNERS L P COMMON UNI		06/29/2022	BLOOMBERG TRADEBOOK	98,700.000	2,424,444		0	
428103-10-5	Hess Midstream LP-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	3,300.000	95,344		0	
49456B-10-1	Kinder Morgan Inc/DE-KINDER MORGAN INC		06/29/2022	BLOOMBERG TRADEBOOK	17,800.000	302,939		0	
55336V-10-0	MPLX LP COMMON UNIT		06/29/2022	BLOOMBERG TRADEBOOK	26,745.000	780,837		0	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS LP COMMON UN		06/28/2022	BLOOMBERG TRADEBOOK	5,148.000	249,248		0	
565849-10-6	MARATHON OIL CORP-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	4,900.000	113,654		0	
56585A-10-2	MARATHON PETROLEUM CORP-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	1,900.000	160,704		0	
636180-10-1	National Fuel Gas Co-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	800.000	53,180		0	
670346-10-5	NUCOR CORP-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	1,000.000	106,363		0	
67058H-10-2	NUSTAR ENERGY LP-COMMON STOCK LTD PART		06/28/2022	BLOOMBERG TRADEBOOK	2,281.000	32,588		0	
674599-10-5	Occidental Petroleum Cor-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	1,900.000	112,414		0	
682680-10-3	ONEOK INC COMMON STK		06/29/2022	BLOOMBERG TRADEBOOK	9,900.000	557,587		0	
718546-10-4	PHILLIPS 66-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	5,800.000	497,381		0	
726503-10-5	PLAINS ALL AMERICAN PIPELINE L.P. LTD PA		06/30/2022	BLOOMBERG TRADEBOOK	139,300.000	1,383,398		0	
759509-10-2	Reliance Steel & Aluminu-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	300.000	51,394		0	
822634-10-1	SHELL MIDSTREAM PARTNERS L P LTD PARTNER		06/28/2022	BLOOMBERG TRADEBOOK	3,539.000	50,544		0	
858119-10-0	STEEL DYNAMICS INC-COMMON STOCK		06/28/2022	BLOOMBERG TRADEBOOK	800.000	53,923		0	
87612G-10-1	TARGA RES CORP COMMON STK		06/29/2022	BLOOMBERG TRADEBOOK	12,700.000	788,072		0	
892356-10-6	TRACTOR SUPPLY CO-COMMON STOCK		06/28/2022	BLOOMBERG TRADEBOOK	200.000	39,768		0	
91913Y-10-0	VALERO ENERGY CORP-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	1,000.000	110,736		0	
958669-10-3	Western Midstream Partne-COMMON STOCK		06/28/2022	BLOOMBERG TRADEBOOK	6,873.000	168,223		0	

SCHEDULE D - PART 3

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

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962166-10-4	Weyerhaeuser Co-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	1,700.000	55,709		0	
969457-10-0	WILLIAMS COS INC COMMON STK		06/28/2022	BLOOMBERG TRADEBOOK	1,316.000	41,058		0	
008474-10-8	Agnico Eagle Mines Ltd-COMMON STOCK		06/28/2022	BLOOMBERG TRADEBOOK	1,200.000	58,525		0	
29250N-10-5	ENBRIDGE INC-COMMON STOCK		06/28/2022	BLOOMBERG TRADEBOOK	536.000	22,852		0	
697900-10-8	Pan American Silver Corp-COMMON STOCK		06/28/2022	BLOOMBERG TRADEBOOK	1,400.000	29,160		0	
87807B-10-7	TC Energy Corp-COMMON STOCK		06/28/2022	BLOOMBERG TRADEBOOK	302.000	16,178		0	
878742-20-4	TECK RESOURCES LTD-COMMON STOCK		06/29/2022	BLOOMBERG TRADEBOOK	5,300.000	173,268		0	
98462Y-10-0	Yamana Gold Inc-COMMON STOCK		06/28/2022	BLOOMBERG TRADEBOOK	12,100.000	58,701		0	
03938L-20-3	ArcelorMittal-ADR	C	06/29/2022	BLOOMBERG TRADEBOOK	2,400.000	56,572		0	
82575P-10-7	Sibanye Stillwater Ltd-ADR	C	06/28/2022	BLOOMBERG TRADEBOOK	5,600.000	58,673		0	
833635-10-5	Sociedad Quimica y Miner-ADR	C	06/28/2022	BLOOMBERG TRADEBOOK	1,300.000	113,932		0	
G16962-10-5	Bunge Ltd-COMMON STOCK	C	06/29/2022	BLOOMBERG TRADEBOOK	1,200.000	109,642		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						16,419,991	XXX	0	XXX
50118Z-MM-5	KUDU INVESTMENT MANAGEMENT, LLC - Common		06/30/2022	DIRECT	5,029,827.000	6,408,000		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,408,000	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						22,827,991	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						22,827,991	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						22,965,744	XXX	0	XXX
6009999999 - Totals						3,915,780,027	XXX	8,433,519	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36207H-VH-7	Ginnie Mae I Pool-POOL #432716		06/01/2022	PAYDOWN		91	91	92	91	0	1	0	1	0	91	0	0	0	3	06/01/2026	1.A
36208C-Y9-2	Ginnie Mae I Pool-POOL #447236		06/01/2022	PAYDOWN		31	31	31	31	0	0	0	0	0	31	0	0	0	1	06/01/2027	1.A
3133T2-JH-4	FHLMC-GNMA-FHG 24 SY		06/25/2022	PAYDOWN		1,789	1,788	47,506	0	0	1,788	0	1,788	0	1,789	0	0	0	65	11/25/2023	1.A
313580-ZE-8	Fannie Mae REMICS-FNR G92-59 D		06/01/2022	PAYDOWN		31	31	33	31	0	0	0	0	0	31	0	0	0	1	10/01/2022	1.A
31358R-Y7-2	Fannie Mae REMICS-FNR G92-66 KB		06/01/2022	PAYDOWN		1,716	1,716	1,862	1,712	0	4	0	4	0	1,716	0	0	0	49	12/01/2022	1.A
38375B-4Z-2	Government National Mort-GNR 2013-H16 FI		06/01/2022	PAYDOWN		0	0	118,721	30,036	0	(415)	0	(415)	0	0	0	0	0	7,031	07/01/2063	1.A
38375U-BQ-2	Government National Mort-GNR 2013-H24 BI		06/01/2022	PAYDOWN		0	0	173,258	68,604	0	(9,232)	0	(9,232)	0	0	0	0	0	18,012	09/01/2063	1.A
38375U-CG-3	Government National Mort-GNR 2014-H02 AI		06/01/2022	PAYDOWN		0	0	151,607	43,565	0	(1,010)	0	(1,010)	0	0	0	0	0	8,629	12/01/2063	1.A
38375U-DC-1	Government National Mort-GNR 2014-H01 AI		06/01/2022	PAYDOWN		0	0	92,097	44,644	0	(1,422)	0	(1,422)	0	0	0	0	0	4,628	01/01/2064	1.A
38375U-EF-3	Government National Mort-GNR 2014-H03 IS		05/01/2022	PAYDOWN		0	0	46,485	28,781	0	(695)	0	(695)	0	0	0	0	0	1,855	02/01/2064	1.A
38375U-MV-9	Government National Mort-GNR 2014-H16 BI		06/01/2022	PAYDOWN		0	0	186,697	88,517	0	(2,535)	0	(2,535)	0	0	0	0	0	8,558	07/01/2064	1.A
38375U-NQ-9	Government National Mort-GNR 2014-H17 DI		06/01/2022	PAYDOWN		0	0	149,912	64,508	0	(1,691)	0	(1,691)	0	0	0	0	0	5,854	08/01/2064	1.A
38375U-PT-1	Government National Mort-GNR 2014-H19 EI		06/01/2022	PAYDOWN		0	0	256,102	113,397	0	(3,561)	0	(3,561)	0	0	0	0	0	12,625	09/01/2064	1.A
38375U-RD-4	Government National Mort-GNR 2014-H23 AI		06/01/2022	PAYDOWN		0	0	385,454	184,415	0	(4,623)	0	(4,623)	0	0	0	0	0	16,387	11/01/2064	1.A
38375U-UY-4	Government National Mort-GNR 2015-H08 BI		06/01/2022	PAYDOWN		0	0	233,226	96,577	0	(3,670)	0	(3,670)	0	0	0	0	0	12,411	03/01/2065	1.A
38382A-3P-8	Government National Mort-GNR 2019-140 SE		06/20/2022	PAYDOWN		0	0	96,357	129,657	0	(12,036)	0	(12,036)	0	0	0	0	0	13,777	11/20/2049	1.A
38382C-K5-9	Government National Mort-GNR 2020-17 PS		06/20/2022	PAYDOWN		0	0	258,387	315,555	0	(31,767)	0	(31,767)	0	0	0	0	0	36,783	01/20/2050	1.A
38382C-M3-2	Government National Mort-GNR 2020-17 QS		06/20/2022	PAYDOWN		0	0	104,025	120,760	0	(12,478)	0	(12,478)	0	0	0	0	0	14,816	01/20/2050	1.A
38382C-YR-6	Government National Mort-GNR 2020-18 SW		06/20/2022	PAYDOWN		0	0	422,220	574,880	0	(46,840)	0	(46,840)	0	0	0	0	0	50,729	02/20/2050	1.A
38382D-UT-4	Government National Mort-GNR 2020-31 ST		06/20/2022	PAYDOWN		0	0	168,896	215,553	0	(18,576)	0	(18,576)	0	0	0	0	0	21,112	03/20/2050	1.A
38382D-VF-3	Government National Mort-GNR 2020-31 HS		06/20/2022	PAYDOWN		0	0	106,857	148,772	0	(85,355)	0	(85,355)	0	0	0	0	0	18,461	05/20/2046	1.A
38382F-BU-7	Government National Mort-GNR 2020-77 SU		06/20/2022	PAYDOWN		551,168	551,168	124,013	110,162	0	441,006	0	441,006	0	551,168	0	0	0	12,985	09/20/2047	1.A
38382F-BW-3	Government National Mort-GNR 2020-77 SQ		06/20/2022	PAYDOWN		1,018,118	1,018,118	178,171	291,972	0	726,147	0	726,147	0	1,018,118	0	0	0	23,800	08/20/2049	1.A
38382F-NZ-3	Government National Mort-GNR 2020-62 JS		06/20/2022	PAYDOWN		0	0	192,488	188,327	0	(16,921)	0	(16,921)	0	0	0	0	0	17,578	05/20/2050	1.A
38382G-BE-1	Government National Mort-GNR 2020-86 US		06/20/2022	PAYDOWN		0	0	275,859	440,622	0	(38,643)	0	(38,643)	0	0	0	0	0	41,821	01/20/2050	1.A
38382G-BH-4	Government National Mort-GNR 2020-86 KS		06/20/2022	PAYDOWN		0	0	183,854	178,890	0	(14,406)	0	(14,406)	0	0	0	0	0	15,988	06/20/2050	1.A
38382G-CT-7	Government National Mort-GNR 2020-86 SK		06/20/2022	PAYDOWN		0	0	254,421	261,085	0	(18,762)	0	(18,762)	0	0	0	0	0	23,542	06/20/2050	1.A
38382H-YB-0	Government National Mort-GNR 2020-116 EI		06/01/2022	PAYDOWN		0	0	92,765	85,528	0	(4,241)	0	(4,241)	0	0	0	0	0	6,850	08/01/2050	1.A
38382K-WV-1	Government National Mort-GNR 2020-146 LI		06/01/2022	PAYDOWN		0	0	189,371	171,305	0	(6,736)	0	(6,736)	0	0	0	0	0	14,116	10/01/2050	1.A
38382L-JB-8	Government National Mort-GNR 2020-176 SQ		06/20/2022	PAYDOWN		0	0	58,882	53,211	0	(4,569)	0	(4,569)	0	0	0	0	0	6,059	11/20/2050	1.A
38382L-R7-8	Government National Mort-GNR 2020-185 YI		06/01/2022	PAYDOWN		0	0	170,800	160,198	0	(7,169)	0	(7,169)	0	0	0	0	0	12,907	12/01/2050	1.A
38382M-CJ-6	Government National Mort-GNR 2020-189 SN		06/20/2022	PAYDOWN		0	0	73,078	66,301	0	(4,365)	0	(4,365)	0	0	0	0	0	6,150	12/20/2050	1.A
38382M-E8-8	Government National Mort-GNR 2021-9 DI		06/01/2022	PAYDOWN		0	0	167,238	153,112	0	(6,428)	0	(6,428)	0	0	0	0	0	12,132	01/01/2051	1.A
38382M-Z6-9	Government National Mort-GNR 2021-15 SQ		06/20/2022	PAYDOWN		0	0	63,341	59,041	0	(3,862)	0	(3,862)	0	0	0	0	0	5,257	10/20/2050	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,572,944	1,572,943	5,024,106	4,489,840	0	806,938	0	806,938	0	1,572,944	0	0	0	450,972	XXX	XXX
74815H-CJ-9	Province of Quebec Canad-UNSECURED	A	05/11/2022	TORONTO DOMINION SEC		11,488,400	10,000,000	12,432,600	10,704,508	0	(51,123)	0	(51,123)	0	10,653,385	0	835,015	835,015	589,679	07/22/2026	1.D FE
0309999999. Subtotal - Bonds - All Other Governments						11,488,400	10,000,000	12,432,600	10,704,508	0	(51,123)	0	(51,123)	0	10,653,385	0	835,015	835,015	589,679	XXX	XXX
68583R-BR-2	Oregon Community College-GENERAL OBLIGAT		06/30/2022	SINKING PAYMENT		2,359,339	2,359,339	2,829,838	2,434,547	0	(75,208)	0	(75,208)	0	2,359,339	0	0	0	0	06/30/2023	1.E FE
686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT		06/30/2022	SINKING PAYMENT		1,265,945	1,265,945	1,400,692	1,339,026	0	(73,081)	0	(73,081)	0	1,265,945	0	0	0	0	06/30/2028	1.C FE
70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG		04/01/2022	CALL 100		800,000	800,000	839,656	815,380	0	(385)	0	(385)	0	814,995	0	(14,995)	(14,995)	18,600	02/15/2026	1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,425,284	4,425,284	5,070,186	4,588,953	0	(148,674)	0	(148,674)	0	4,440,279	0	(14,995)	(14,995)	18,600	XXX	XXX
057507-HU-2	Bakersfield City School -GENERAL OBLIGAT		05/01/2022	CALL 100		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	5,597	05/01/2026	1.E FE
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD		04/01/2022	CALL 100		975,000	975,000	1,210,940	1,137,106	0	(2,065)	0	(2,065)	0	1,135,040	0	(160,040)	(160,040)	30,664	03/01/2032	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,230,000	1,230,000	1,465,940	1,392,106	0	(2,065)	0	(2,065)	0	1,390,040	0	(160,040)	(160,040)	36,261	XXX	XXX
690353-RX-7	United States Internatio-UNSECURED		06/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,452	02/27/2027	1.
041083-VB-9	Arkansas Development Fin-REVENUE BONDS		06/01/2022	CALL 100		121,769	121,769	121,769	121,769	0	0	0	0	0	121,769	0	0	0	713	07/01/2043	1.B FE
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		06/01/2022	CALL 100		1,265,515	1,265,515	1,303,202	1,289,501	0	(774)	0	(774)	0	1,288,727	0	(23,212)	(23,212)	12,650	03/01/2048	1.A FE
196479-V4-8	Colorado Housing and Fin-REVENUE BONDS		05/02/2022	CALL 100		1,814,612	1,814,612	1,867,871	1,851,450	0	(595)	0	(595)	0	1,850,855	0	(36,243)	(36,243)	18,472	11/01/2048	1.A FE
196479-XM-6	Colorado Housing and Fin-REVENUE BONDS		05/02/2022	CALL 100		135,000	135,000	135,000	134,999	0	0	0	0	0	134,999	0	1	1	1,256	11/01/2027	1.A FE
196480-EX-1	Colorado Housing and Fin-REVENUE BONDS		05/02/2022	CALL 100		664,332	664,332	664,332	664,332	0	0	0	0	0	664,332	0	0	0	3,025	01/01/2050	1.A FE
20281P-BQ-4	Commonwealth Financing A-REVENUE BONDS		06/01/2022	CALL 100		525,000	525,000	611,977	563,565	0	(2,647)	0	(2,647)	0	560,917	0	(35,917)	(35,917)	15,068	06/01/2027	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
20775C-YF-5	Connecticut Housing Fina-REVENUE BONDS		04/27/2022	CALL 100		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,713	05/15/2035	1.A FE
25477P-NF-8	District of Columbia Hou-REVENUE BONDS		05/02/2022	CALL 100		26,086	26,086	26,086	26,086	0	0	0	0	0	26,086	0	0	0	126	06/15/2045	1.B FE
296122-UT-9	Escambia County Housing -REVENUE BONDS		04/12/2022	CALL 100		286,932	286,932	286,932	286,932	0	0	0	0	0	286,932	0	0	0	1,516	11/01/2038	1.A FE
312909-3W-2	Freddie Mac REMICS-FHR 1250 J		05/01/2022	VARIOUS		42	42	43	42	0	0	0	0	0	42	0	0	0	1	05/01/2022	1.A
312915-QG-9	Freddie Mac REMICS-FHR 1491 I		06/01/2022	PAYDOWN		1,792	1,792	1,900	1,793	0	(1)	0	(1)	0	1,792	0	0	0	56	04/01/2023	1.A
312931-A6-5	Freddie Mac Gold Pool-FG A84529		06/01/2022	PAYDOWN		4,145	4,145	4,200	4,171	0	(25)	0	(25)	0	4,145	0	0	0	63	02/01/2039	1.A
313398-P7-8	Freddie Mac REMICS-FHR 2334 TD		06/01/2022	PAYDOWN		1,511	1,511	1,580	1,526	0	(15)	0	(15)	0	1,511	0	0	0	41	07/01/2031	1.A
313399-B9-7	Freddie Mac REMICS-FHR 2344 SN		06/15/2022	PAYDOWN		0	0	26,291	26,291	0	(26,291)	0	(26,291)	0	0	0	0	0	17	08/15/2031	1.A
31339G-HQ-7	Freddie Mac REMICS-FHR 2367 SA		06/15/2022	PAYDOWN		0	0	47,765	0	0	0	0	0	0	0	0	0	0	69	06/15/2031	1.A
3133JL-UE-7	Freddie Mac Pool-FREDDIE MAC POOL-FR QU7		06/01/2022	PAYDOWN		206,948	206,948	208,565	208,457	0	(1,509)	0	(1,509)	0	206,948	0	0	0	1,731	03/01/2051	1.A
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2022	PAYDOWN		95,517	95,517	97,107	96,666	0	(1,149)	0	(1,149)	0	95,517	0	0	0	1,615	11/01/2049	1.A
3133N3-VG-6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2022	PAYDOWN		404,494	404,494	410,372	408,786	0	(4,292)	0	(4,292)	0	404,494	0	0	0	6,125	09/01/2049	1.A
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/16/2022	VARIOUS		31,246	0	0	0	0	(4,555)	0	(4,555)	0	4,555	0	35,801	35,801	0	05/01/2051	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		06/01/2022	PAYDOWN		715,366	715,366	732,580	731,519	0	(16,153)	0	(16,153)	0	715,366	0	0	0	6,917	05/01/2051	1.A
3133T3-BU-1	Freddie Mac REMICS-FHR 1644 K		06/01/2022	PAYDOWN		1,469	1,469	1,606	1,477	0	(8)	0	(8)	0	1,469	0	0	0	41	12/01/2023	1.A
3133TB-4G-2	Freddie Mac REMICS-FHR 1991 PG		06/01/2022	PAYDOWN		3,179	3,179	3,296	3,195	0	(16)	0	(16)	0	3,179	0	0	0	80	09/01/2027	1.A
3133TC-HE-1	Freddie Mac REMICS-FHR 2018 PG		06/01/2022	PAYDOWN		2,120	2,120	2,237	2,148	0	(29)	0	(29)	0	2,120	0	0	0	51	01/01/2028	1.A
3133TD-3A-2	Freddie Mac REMICS-FHR 2037 HB		06/01/2022	PAYDOWN		3,710	3,710	4,057	3,809	0	(99)	0	(99)	0	3,710	0	0	0	133	03/01/2028	1.A
3133TH-S8-1	Freddie Mac REMICS-FHR 2118 PE		06/01/2022	PAYDOWN		7,775	7,775	8,163	7,890	0	(115)	0	(115)	0	7,775	0	0	0	207	01/01/2029	1.A
3133TK-EB-2	Freddie Mac REMICS-FHR 2145 S		06/15/2022	PAYDOWN		0	0	93,579	93,579	0	(93,579)	0	(93,579)	0	0	0	0	0	189	04/15/2029	1.A
3133TR-YA-7	Freddie Mac REMICS-FHR 2292 SI		06/15/2022	PAYDOWN		0	0	30,031	0	0	0	0	0	0	0	0	0	0	20	11/15/2030	1.A
3133TS-F2-4	Freddie Mac REMICS-FHR 2303 CK		06/01/2022	PAYDOWN		2,041	2,041	2,108	2,064	0	(23)	0	(23)	0	2,041	0	0	0	51	04/01/2031	1.A
3133TU-HJ-0	Freddie Mac REMICS-FHR 2322 SC		06/15/2022	PAYDOWN		0	0	25,025	25,025	0	(25,025)	0	(25,025)	0	0	0	0	0	105	05/15/2031	1.A
3133TU-S7-4	Freddie Mac REMICS-FHR 2357 QH		06/01/2022	PAYDOWN		998	998	1,047	1,018	0	(20)	0	(20)	0	998	0	0	0	27	09/01/2031	1.A
31358N-M5-8	Fannie Mae REMICS-FNR 1992-119 Z		06/01/2022	PAYDOWN		803	803	810	807	0	(4)	0	(4)	0	803	0	0	0	26	07/01/2022	1.A
31358P-EE-3	Fannie Mae REMICS-FNR 1992-117 M		06/01/2022	PAYDOWN		1,288	1,288	1,383	1,259	0	29	0	29	0	1,288	0	0	0	36	07/01/2022	1.A
31359D-H5-5	Fannie Mae REMICS-FNR 1993-155 PJ		06/01/2022	PAYDOWN		7,209	7,209	7,981	7,234	0	(25)	0	(25)	0	7,209	0	0	0	211	09/01/2023	1.A
31359H-NW-0	Fannie Mae REMICS-FNR 1994-63 PK		06/01/2022	PAYDOWN		1,852	1,852	2,046	1,862	0	(10)	0	(10)	0	1,852	0	0	0	53	04/01/2024	1.A
31359H-QP-2	Fannie Mae REMICS-FNR 1994-76 KA		06/01/2022	PAYDOWN		423	423	426	410	0	13	0	13	0	423	0	0	0	12	04/01/2024	1.A
31359N-2W-0	Fannie Mae REMICS-FNR 1997-19 PG		06/01/2022	PAYDOWN		2,905	2,905	3,131	2,922	0	(17)	0	(17)	0	2,905	0	0	0	84	04/01/2027	1.A
31359V-GF-4	Fannie Mae REMICS-FNR 1999-1 PJ		06/01/2022	PAYDOWN		12,304	12,304	13,085	12,524	0	(220)	0	(220)	0	12,304	0	0	0	299	02/01/2029	1.A
3136AC-FK-2	Fannie Mae REMICS-FNR 2013-4 GI		06/01/2022	PAYDOWN		0	0	53,230	13,261	0	(1,186)	0	(1,186)	0	0	0	0	0	1,956	02/01/2043	1.A
31371K-LU-3	Fannie Mae Pool-POOL #254239		06/01/2022	PAYDOWN		162	162	187	176	0	(14)	0	(14)	0	162	0	0	0	5	03/01/2032	1.A
3137A9-6Y-7	Freddie Mac REMICS-FHR 3850 LS		06/01/2022	PAYDOWN		0	0	130,839	7,437	0	(469)	0	(469)	0	0	0	0	0	1,653	05/01/2039	1.A
3137AC-TN-9	Freddie Mac REMICS-FHR 3897 LI		06/01/2022	PAYDOWN		0	0	86,579	17,266	0	(1,432)	0	(1,432)	0	0	0	0	0	346	01/01/2037	1.A
3137FA-NH-7	Freddie Mac REMICS-FHR 4709 WI		06/01/2022	PAYDOWN		0	0	69,887	56,234	0	(4,695)	0	(4,695)	0	0	0	0	0	1,378	10/01/2038	1.A
3137FW-WC-0	Freddie Mac REMICS-FHR 5020 AI		06/01/2022	PAYDOWN		0	0	44,707	39,427	0	(1,299)	0	(1,299)	0	0	0	0	0	4,325	09/01/2050	1.A
31388T-QZ-9	Fannie Mae Pool-POOL #614372		06/01/2022	PAYDOWN		395	395	452	428	0	(33)	0	(33)	0	395	0	0	0	12	01/01/2032	1.A
313921-JK-5	Fannie Mae REMICS-FNR 2001-57 PD		06/01/2022	PAYDOWN		2,584	2,584	2,725	2,640	0	(56)	0	(56)	0	2,584	0	0	0	70	10/01/2031	1.A
31392B-SC-1	Fannie Mae REMICS-FNR 2002-6 L		06/01/2022	PAYDOWN		1,713	1,713	1,781	1,738	0	(25)	0	(25)	0	1,713	0	0	0	43	02/01/2032	1.A
31392E-PC-8	Fannie Mae REMICS-FNR 2002-58 PG		06/01/2022	PAYDOWN		12,841	12,841	13,533	13,111	0	(270)	0	(270)	0	12,841	0	0	0	310	09/01/2032	1.A
31392H-FC-2	Fannie Mae REMICS-FNR 2002-97 SR		06/25/2022	PAYDOWN		0	0	64,656	0	0	0	0	0	0	0	0	0	0	198	01/25/2033	1.A
31392K-5C-6	Freddie Mac REMICS-FHR 2455 GK		06/01/2022	PAYDOWN		12,578	12,578	13,375	12,912	0	(334)	0	(334)	0	12,578	0	0	0	335	05/01/2032	1.A
31392K-LR-5	Freddie Mac REMICS-FHR 2450 PH		05/01/2022	VARIOUS		5,683	5,683	6,065	5,677	0	6	0	6	0	5,683	0	0	0	119	05/01/2022	1.A
31392M-5R-9	Freddie Mac REMICS-FHR 2448 TX		06/01/2022	PAYDOWN		16,903	16,903	17,756	17,228	0	(325)	0	(325)	0	16,903	0	0	0	424	05/01/2032	1.A
31393Y-ED-3	Fannie Mae REMICS-FNR 2004-28 SB		06/25/2022	PAYDOWN		0	0	18,236	3,605	0	(372)	0	(372)	0	0	0	0	0	905	05/25/2034	1.A
31394D-JU-5	Fannie Mae REMIC Trust 2-FNW 2005-W2 A6		06/25/2022	PAYDOWN		0	0	33,602	0	0	0	0	0	0	0	0	0	0	2,705	05/25/2035	1.A
31396W-BR-6	Fannie Mae REMICS-FNR 2007-56 SN		06/25/2022	PAYDOWN		0	0	16,536	0	0	0	0	0	0	0	0	0	0	119	06/25/2037	1.A
31397W-F3-4	Freddie Mac REMICS-FHR 3457 ES		06/15/2022	PAYDOWN		0	0	3,054	0	0	0	0	0	0	0	0	0	0	12	06/15/2038	1.A
31398M-EL-6	Fannie Mae REMICS-FNR 2010-14 SJ		06/25/2022	PAYDOWN		0	0	120,617	4,199	0	(653)	0	(653)	0	0	0	0	0	1,596	03/25/2040	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		06/01/2022	PAYDOWN		1,269,289	1,269,289	1,272,462	1,272,137	0	(2,848)	0	(2,848)	0	1,269,289	0	0	0	10,571	01/01/2051	1.A
3140JS-EP-0	Fannie Mae Pool-POOL #BN9141		06/01/2022	PAYDOWN		650,655	650,655	648,419	648,510	0	2,146	0	2,146	0	650,655	0	0	0	5,009	04/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140JX-EE-4	Fannie Mae Pool-POOL #B02832		06/01/2022	PAYDOWN		7,394	7,394	7,551	7,522	0	(128)	0	(128)	0	7,394	0	0	0	108	09/01/2049	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		06/01/2022	PAYDOWN		131,841	131,841	132,068	131,954	0	(112)	0	(112)	0	131,841	0	0	0	3,302	11/01/2049	1.A
3140K2-LK-8	Fannie Mae Pool-POOL #B06629		06/01/2022	PAYDOWN		1,312,623	1,312,623	1,318,981	1,318,481	0	(5,858)	0	(5,858)	0	1,312,623	0	0	0	12,049	04/01/2051	1.A
3140K2-PV-0	Fannie Mae Pool-POOL #B06735		06/01/2022	PAYDOWN		837,056	837,056	838,952	838,766	0	(1,710)	0	(1,710)	0	837,056	0	0	0	6,747	05/01/2051	1.A
31400B-N5-3	Fannie Mae Pool-POOL #CA4011		06/01/2022	PAYDOWN		182,444	182,444	185,320	184,413	0	(1,969)	0	(1,969)	0	182,444	0	0	0	4,364	08/01/2049	1.A
31400C-DT-0	Fannie Mae Pool-POOL #CA4613		06/01/2022	PAYDOWN		253,022	253,022	257,029	255,675	0	(2,653)	0	(2,653)	0	253,022	0	0	0	6,954	11/01/2049	1.A
31400C-PN-0	Fannie Mae Pool-POOL #CA4928		06/01/2022	PAYDOWN		271,328	271,328	277,263	275,967	0	(4,640)	0	(4,640)	0	271,328	0	0	0	4,006	01/01/2050	1.A
31400H-NJ-0	Fannie Mae Pool-POOL #CA9392		06/01/2022	PAYDOWN		1,531,349	1,531,349	1,546,184	1,544,922	0	(13,574)	0	(13,574)	0	1,531,349	0	0	0	11,956	03/01/2051	1.A
31416K-WP-9	Fannie Mae Pool-POOL #AA2453		06/01/2022	PAYDOWN		228	228	231	231	0	(2)	0	(2)	0	228	0	0	0	4	02/01/2039	1.A
31418D-JW-3	Fannie Mae Pool-POOL #MA3876		06/01/2022	PAYDOWN		174,883	174,883	175,320	175,134	0	(251)	0	(251)	0	174,883	0	0	0	3,094	12/01/2049	1.A
31418D-YS-5	Fannie Mae Pool-POOL #MA4320		06/01/2022	PAYDOWN		351,571	351,571	358,383	357,859	0	(6,288)	0	(6,288)	0	351,571	0	0	0	3,711	04/01/2051	1.A
34074M-KA-8	Florida Housing Finance -REVENUE BONDS		04/01/2022	CALL 100		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,412	07/01/2027	1.A FE
34074M-LW-9	Florida Housing Finance -REVENUE BONDS		04/01/2022	CALL 100		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,534	07/01/2030	1.A FE
34074M-ND-9	Florida Housing Finance -REVENUE BONDS		05/02/2022	CALL 100		273,876	273,876	273,876	273,876	0	0	0	0	0	273,876	0	0	0	1,691	07/01/2037	1.A FE
34074M-PF-2	Florida Housing Finance -REVENUE BONDS		05/02/2022	CALL 100		202,644	202,644	202,644	202,652	0	0	0	0	0	202,653	0	(9)	(9)	779	01/01/2043	1.A FE
41980U-AB-7	State of Hawaii Departme-REVENUE BONDS		05/18/2022	CALL 100		207,569	207,569	207,559	207,569	0	0	0	0	0	207,569	0	0	0	3,853	01/01/2031	1.A FE
443730-FT-8	Hudson County Improvemen-REVENUE BONDS		04/01/2022	VARIOUS		(213,110)	(213,110)	(223,595)	(215,339)	0	3,799	0	3,799	0	(211,540)	0	(1,570)	(1,570)	(7,075)	02/01/2024	1.F FE
45201L-VE-2	Illinois Housing Develop-REVENUE BONDS		04/18/2022	VARIOUS		(919)	(919)	(919)	(919)	0	0	0	0	0	(919)	0	0	0	32	07/01/2022	1.D FE
45201Y-X6-9	Illinois Housing Develop-REVENUE BONDS		04/12/2022	CALL 100		590,000	590,000	590,000	590,002	0	3	0	3	0	590,005	0	(5)	(5)	7,206	10/01/2038	1.A FE
45201Y-YL-5	ILLINOIS ST HSG DEV AUTH REV PROG SER B		05/02/2022	CALL 100		59,072	59,072	57,241	57,534	0	7	0	7	0	57,541	0	1,532	1,532	348	06/01/2043	1.A FE
45203L-CT-8	Illinois Housing Develop-REVENUE BONDS		05/03/2022	CALL 100		31,609	31,609	31,609	31,580	0	0	0	0	0	31,580	0	29	29	190	09/01/2034	1.A FE
454624-U5-4	Indiana Bond Bank-REVENUE BONDS		04/12/2022	CALL 100		2,815,000	2,815,000	2,878,253	2,828,028	0	(870)	0	(870)	0	2,827,157	0	(12,157)	(12,157)	77,964	01/15/2024	1.B FE
49130T-UQ-7	Kentucky Housing Corp-REVENUE BONDS		04/12/2022	CALL 100		275,000	275,000	275,000	275,018	0	(7)	0	(7)	0	275,011	0	(11)	(11)	5,599	01/01/2034	1.A FE
52518R-BE-5	Lehman Structured Securi-LSSC 2002-GE1 A		06/01/2022	PAYDOWN		1,257	1,257	1,200	1,293	0	(35)	0	(35)	0	1,257	0	0	0	0	07/01/2024	6. *
57419R-D6-9	Maryland Community Devel-REVENUE BONDS		05/02/2022	CALL 100		540,000	540,000	559,175	545,209	0	(46)	0	(46)	0	545,163	0	(5,163)	(5,163)	6,983	09/01/2047	1.C FE
57419R-L7-8	Maryland Community Devel-REVENUE BONDS		04/12/2022	CALL 100		1,595,000	1,595,000	1,595,000	1,595,000	0	0	0	0	0	1,595,000	0	0	0	26,022	09/01/2037	1.C FE
57419R-PL-3	Maryland Community Devel-REVENUE BONDS		04/06/2022	CALL 100		315,000	315,000	315,000	315,000	0	0	0	0	0	315,000	0	0	0	3,325	09/01/2040	1.C FE
575832-P4-6	Massachusetts State Coll-REVENUE BONDS		05/01/2022	SINKING PAYMENT		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,788	05/01/2025	1.A
575832-R2-8	Massachusetts State Coll-REVENUE BONDS		05/01/2022	CALL 100		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,788	05/01/2025	1.D FE
57583R-R9-8	Massachusetts Developmen-REVENUE BONDS		04/06/2022	VARIOUS		3,583	3,583	4,147	3,890	0	13,110	0	13,110	0	17,000	0	(13,417)	(13,417)	105	03/01/2028	1.A
59164G-DS-8	Metro Wastewater Reclama-REVENUE BONDS		04/01/2022	CALL 100		5,415,000	5,415,000	4,600,638	5,010,501	0	404,499	0	404,499	0	5,415,000	0	0	0	81,225	04/01/2028	1.B FE
59334H-FU-4	Miami-Dade County Housin-REVENUE BONDS		06/01/2022	CALL 100		105,420	105,420	105,420	105,420	0	0	0	0	0	105,420	0	0	0	1,331	11/01/2038	1.A FE
59465M-F9-1	Michigan State Housing D-REVENUE BONDS		04/01/2022	CALL 100		1,000,000	1,000,000	835,000	873,435	0	126,565	0	126,565	0	1,000,000	0	0	0	19,750	10/01/2037	1.C FE
604160-FW-9	Minnesota Housing Financ-REVENUE BONDS		05/02/2022	CALL 100		74,403	74,403	72,543	72,846	0	5	0	5	0	72,850	0	1,553	1,553	326	09/01/2041	1.A FE
604160-GK-4	Minnesota Housing Financ-REVENUE BONDS		05/02/2022	CALL 100		136,060	136,060	136,060	136,060	0	0	0	0	0	136,060	0	0	0	544	08/01/2046	1.A FE
604160-GM-0	Minnesota Housing Financ-REVENUE BONDS		06/01/2022	CALL 100		31,298	31,298	27,292	27,499	0	36	0	36	0	27,536	0	3,763	3,763	320	10/01/2046	1.A FE
604160-HA-5	Minnesota Housing Financ-REVENUE BONDS		05/02/2022	CALL 100		507,177	507,177	507,177	507,177	0	0	0	0	0	507,177	0	0	0	2,218	03/01/2048	1.A FE
604160-HE-7	Minnesota Housing Financ-REVENUE BONDS		05/02/2022	CALL 100		428,613	428,613	428,613	428,613	0	0	0	0	0	428,613	0	0	0	1,974	09/01/2048	1.A FE
604160-HG-2	Minnesota Housing Financ-REVENUE BONDS		05/02/2022	CALL 100		463,008	463,008	463,008	463,008	0	0	0	0	0	463,008	0	0	0	2,918	11/01/2048	1.A FE
604160-HJ-6	Minnesota Housing Financ-REVENUE BONDS		05/02/2022	CALL 100		401,667	401,667	401,667	401,667	0	0	0	0	0	401,667	0	0	0	2,094	01/01/2049	1.A FE
604160-HL-1	Minnesota Housing Financ-REVENUE BONDS		05/02/2022	CALL 100		558,486	558,486	558,486	558,486	0	0	0	0	0	558,486	0	0	0	3,653	03/01/2049	1.A FE
604160-HN-7	Minnesota Housing Financ-REVENUE BONDS		06/01/2022	CALL 100		17,040	17,040	17,040	17,040	0	0	0	0	0	17,040	0	0	0	188	06/01/2049	1.A FE
604160-HS-6	Minnesota Housing Financ-REVENUE BONDS		05/03/2022	CALL 100		472,586	472,586	472,586	472,586	0	0	0	0	0	472,586	0	0	0	2,528	12/01/2049	1.A FE
604165-5C-0	Minnesota Housing Financ-REVENUE BONDS		05/01/2022	CALL 100		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,499	01/01/2035	1.B FE
60636Y-HL-8	Missouri Housing Develop-REVENUE BONDS		04/19/2022	CALL 100		255,000	255,000	255,000	255,000	0	0	0	0	0	255,000	0	0	0	7,595	07/01/2028	1.B FE
60636Y-MJ-7	Missouri Housing Develop-REVENUE BONDS		05/03/2022	CALL 100		8,700	8,700	8,700	8,700	0	0	0	0	0	8,700	0	0	0	61	01/01/2040	1.B FE
60636Y-ML-2	Missouri Housing Develop-REVENUE BONDS		05/03/2022	CALL 100		5,739	5,739	5,739	5,739	0	0	0	0	0	5,739	0	0	0	37	10/01/2036	1.B FE
60637B-FA-3	MISSOURI ST HSG DEV COMM-TAXABLE-REF-SPL		05/01/2022	CALL 100		49,047	49,047	49,047	49,047	0	0	0	0	0	49,047	0	0	0	288	08/01/2036	1.B FE
60637B-ML-1	Missouri Housing Develop-REVENUE BONDS		05/03/2022	CALL 100		430,335	430,335	416,349	418,599	0	35	0	35	0	418,635	0	11,701	11,701	1,800	06/01/2044	1.B FE
613549-KM-5	County of Montgomery OH-REVENUE BONDS		05/01/2022	CALL 100		105,000	105,000	107,547	105,797	0	(131)	0	(131)	0	105,666	0	(666)	(666)	2,756	05/01/2029	1.A
647200-2G-8	New Mexico Mortgage Fina-REVENUE BONDS		04/12/2022	CALL 100		75,854	75,854	75,854	75,854	0	0	0	0	0	75,854	0	0	0	347	08/01/2035	1.B FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		05/03/2022	CALL 100		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	1,154	09/01/2040	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64972C-BD-4	New York City Housing De-REVENUE BONDS		05/03/2022	CALL 100		6,391	6,391	6,391	6,391	0	0	0	0	0	6,391	0	0	0	24	06/15/2036	1.C FE
64972C-M6-7	New York City Housing De-REVENUE BONDS		04/12/2022	CALL 100		55,496	55,496	55,496	55,563	0	0	0	0	0	55,563	0	(67)	(67)	287	10/01/2046	1.B FE
649883-3Y-9	State of New York Mortga-REVENUE BONDS		05/03/2022	CALL 100		5,405,000	5,405,000	5,405,000	5,405,081	0	0	0	0	0	5,405,081	0	(81)	(81)	46,776	04/01/2029	1.B FE
649883-SJ-5	State of New York Mortga-REVENUE BONDS		04/01/2022	SINKING PAYMENT		1,337,500	1,337,500	1,337,500	1,337,500	0	0	0	0	0	1,337,500	0	0	0	22,738	10/01/2022	1.B FE
649883-UK-9	State of New York Mortga-REVENUE BONDS		04/08/2022	CALL 100		5,530,000	5,530,000	5,530,000	5,530,000	0	0	0	0	0	5,530,000	0	0	0	118,233	04/01/2028	1.B FE
649883-UM-5	State of New York Mortga-REVENUE BONDS		04/08/2022	CALL 100		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	100,487	10/01/2025	1.B FE
658909-SU-1	North Dakota Housing Fin-REVENUE BONDS		04/01/2022	CALL 100		470,000	470,000	468,684	468,828	0	(4)	0	(4)	0	468,824	0	1,176	1,176	12,128	07/01/2038	1.B FE
67178K-AA-8	Oak Ridge Industrial Dev-REVENUE BONDS		06/15/2022	SINKING PAYMENT		40,671	40,671	38,158	39,003	0	1,668	0	1,668	0	40,671	0	0	0	1,175	12/15/2032	1.D FE
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		05/03/2022	CALL 100		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	2,620	11/01/2041	1.A FE
677560-XK-8	Ohio Housing Finance Age-REVENUE BONDS		05/03/2022	CALL 100		70,000	70,000	70,000	70,001	0	3	0	3	0	70,003	0	(3)	(3)	1,330	09/01/2038	1.A FE
686087-MP-9	State of Oregon Housing -REVENUE BONDS		04/01/2022	CALL 100		635,000	635,000	635,000	635,000	0	0	0	0	0	635,000	0	0	0	13,768	07/01/2033	1.C FE
690353-XM-4	United States Internatio-SENIOR UNSECURE		06/15/2022	SINKING PAYMENT		114,286	114,286	114,286	114,287	0	(2)	0	(2)	0	114,286	0	0	0	2,051	12/15/2030	1.A
70869P-FQ-5	Pennsylvania Economic De-REVENUE BONDS		06/15/2022	MATURITY		1,745,000	1,745,000	1,745,000	1,745,000	0	0	0	0	0	1,745,000	0	0	0	47,124	06/15/2022	1.F FE
708797-AN-5	Pennsylvania Housing Fin-REVENUE BONDS		04/12/2022	CALL 100		16,054	16,054	16,054	16,045	0	0	0	0	0	16,045	0	9	9	65	08/01/2035	1.A FE
70917R-A9-6	Pennsylvania Higher Educ-REVENUE BONDS		04/01/2022	MATURITY		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	40,260	04/01/2022	1.E FE
76221T-DF-3	Rhode Island Housing and-REVENUE BONDS		04/01/2022	CALL 100		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,648	10/01/2029	1.B FE
76221T-DH-9	Rhode Island Housing and-REVENUE BONDS		06/15/2022	CALL 100		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,482	10/01/2039	1.B FE
83755N-EY-4	South Dakota Housing Dev-REVENUE BONDS		04/12/2022	CALL 100		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	2,310	11/01/2031	1.B FE
88275F-NU-9	Texas Department of Hous-REVENUE BONDS		05/02/2022	CALL 100		155,000	155,000	155,000	155,161	0	(4)	0	(4)	0	155,157	0	(157)	(157)	2,148	09/01/2039	1.B FE
88275F-PA-1	Texas Department of Hous-REVENUE BONDS		05/03/2022	CALL 100		69,415	69,415	65,467	65,817	0	4	0	4	0	65,822	0	3,593	3,593	286	09/01/2047	1.B FE
913366-DG-2	Regents of the Universit-REVENUE BONDS		05/15/2022	CALL 100		270,000	270,000	335,597	304,793	0	(1,485)	0	(1,485)	0	303,307	0	(33,307)	(33,307)	8,718	05/15/2029	1.D FE
91412G-GX-7	University of California-REVENUE BONDS		05/15/2022	CALL 100		80,000	80,000	84,333	82,568	0	(80)	0	(80)	0	82,488	0	(2,488)	(2,488)	1,919	05/15/2031	1.C FE
91743P-DD-4	Utah Housing Corp-REVENUE BONDS		05/03/2022	CALL 100		298,481	298,481	311,584	311,095	0	(26)	0	(26)	0	311,069	0	(12,588)	(12,588)	1,785	02/21/2050	1.B FE
91743P-DE-2	Utah Housing Corp-REVENUE BONDS		05/01/2022	CALL 100		506,731	506,731	525,495	524,852	0	(57)	0	(57)	0	524,795	0	(18,064)	(18,064)	2,889	03/21/2050	1.B FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		05/02/2022	CALL 100		341,333	341,333	341,333	341,103	0	0	0	0	0	341,104	0	229	229	2,768	12/25/2043	1.A FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		05/03/2022	CALL 100		271,838	271,838	271,838	271,838	0	0	0	0	0	271,838	0	0	0	1,734	10/25/2037	1.A FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		05/03/2022	CALL 100		169,429	169,429	169,429	169,395	0	0	0	0	0	169,395	0	34	34	902	06/25/2041	1.A FE
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		05/02/2022	CALL 100		568,097	568,097	568,097	568,097	0	0	0	0	0	568,097	0	0	0	2,031	10/25/2049	1.A FE
92812U-Q8-4	Virginia Housing Develop-REVENUE BONDS		05/03/2022	CALL 100		728,207	728,207	728,207	728,207	0	0	0	0	0	728,207	0	0	0	3,498	12/25/2049	1.A FE
92812U-XA-1	Virginia Housing Develop-REVENUE BONDS		05/02/2022	CALL 100		46,767	46,767	50,391	49,312	0	(7)	0	(7)	0	49,305	0	(2,538)	(2,538)	430	03/25/2038	1.A FE
92812U-XB-9	Virginia Housing Develop-REVENUE BONDS		04/01/2022	CALL 100		65,925	65,925	71,035	69,505	0	(20)	0	(20)	0	69,485	0	(3,560)	(3,560)	903	03/25/2038	1.A FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		05/02/2022	CALL 100		390,183	390,183	390,183	389,988	0	0	0	0	0	389,988	0	195	195	2,128	08/25/2042	1.B FE
93978X-EQ-9	Washington State Housing-REVENUE BONDS		04/12/2022	CALL 100		420,000	420,000	420,000	417,263	0	164	0	164	0	417,427	0	2,573	2,573	2,037	09/01/2040	1.A FE
93978X-ER-7	Washington State Housing-REVENUE BONDS		04/12/2022	CALL 100		460,000	460,000	457,930	460,000	0	0	0	0	0	460,000	0	0	0	2,763	05/01/2041	1.A FE
976890-EL-6	Wisconsin Housing & Econ-REVENUE BONDS		05/02/2022	CALL 100		260,000	260,000	257,402	257,496	0	20	0	20	0	257,515	0	2,485	2,485	4,550	09/01/2046	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						59,877,743	59,846,497	60,138,409	59,824,674	0	320,946	0	320,946	0	60,014,295	0	(136,549)	(136,549)	898,782	XXX	XXX
40432B-AZ-2	HSI Asset Loan Obligatio-HALO 2007-2 3A6		04/01/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2037	1.D FM
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN		06/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,497	03/20/2025	2. FE
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		06/16/2022	PAYDOWN		63,293	63,293	63,293	63,293	0	0	0	0	0	63,293	0	0	0	1,105	05/16/2042	2.B FE
00038R-AA-4	Aaset 2019-2 Trust-AASET 2019-2 A		06/16/2022	PAYDOWN		310,947	310,947	310,945	310,950	0	(3)	0	(3)	0	310,947	0	0	0	3,769	10/16/2039	2.C FE
00077B-4W-0	ABN Amro Mortgage Corp-AMAC 2002-9 A30		05/01/2022	PAYDOWN		137	137	138	133	0	4	0	4	0	137	0	0	0	3	12/01/2032	1.A FM
000780-NL-6	ABN Amro Mortgage Corp-AMAC 2003-12 2A		06/01/2022	PAYDOWN		83	83	84	82	0	2	0	2	0	83	0	0	0	2	12/01/2033	1.A FM
001055-BJ-0	Aflac Inc-SENIOR UNSECURED		06/06/2022	WELLS FARGO		9,642,200	10,000,000	9,974,200	9,978,131	0	1,009	0	1,009	0	9,979,140	0	(336,940)	(336,940)	247,000	04/01/2030	1.G FE
00184@-AA-4	Amazon (Euclid Oh) Trust Certificate		06/30/2022	SINKING PAYMENT		59,721	59,721	59,721	59,721	0	0	0	0	0	59,721	0	0	0	782	06/30/2039	1.E
00191#-AA-3	Amazon (Tucson Az) Trust Certificate		06/30/2022	SINKING PAYMENT		152,611	152,611	152,611	152,611	0	78	0	78	0	152,611	0	0	0	772	08/31/2039	1.E
00191@-AA-5	Amazon (Oklahoma City Ok Trust Certifica		06/30/2022	SINKING PAYMENT		125,008	125,008	125,008	125,008	0	0	0	0	0	125,008	0	0	0	1,474	09/30/2039	1.E
00192J-AA-4	APS Resecuritization Tru-APS 2016-1 1A		06/01/2022	PAYDOWN		454,730	454,730	405,278	441,775	0	12,955	0	12,955	0	454,730	0	0	0	632	07/01/2057	1.A FE
00193*-AA-5	Amazon (Tulsa Ok) Trust Certificate		06/30/2022	SINKING PAYMENT		65,698	65,698	65,698	65,691	0	7	0	7	0	65,698	0	0	0	0	09/30/2039	1.E
00195#-AA-9	Amazon (Toledo Oh) Trust Certificate		06/30/2022	SINKING PAYMENT		110,535	110,535	110,535	110,535	0	0	0	0	0	110,535	0	0	0	1,644	10/31/2040	1.E
00206R-CN-0	AT&T Inc-SR UNSECURED		05/11/2022	CALL 100.527212		15,079,082	15,000,000	15,702,225	0	0	(67,152)	0	(67,152)	0	15,635,073	0	(555,991)	(555,991)	249,333	05/15/2025	2.B FE
00206R-DC-3	AT&T Inc-SENIOR UNSECURED		05/11/2022	CALL 102.611143		5,130,557	5,000,000	4,981,500	4,993,705	0	1,017	0	1,017	0	4,994,722	0	135,835	135,835	135,972	04/01/2024	2.B FE
00225#-AA-3	Amazon (Grand Rapids, M Trust Certifica		06/30/2022	SINKING PAYMENT		139,166	139,166	139,166	139,166	0	0	0	0	0	139,166	0	0	0	653	09/30/2039	1.E

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00255U-AA-3	AASET 2020-1 Trust-AASET 2020-1A A		06/15/2022	PAYDOWN		2,180,470	2,180,470	2,180,432	2,180,463	0	6	0	6	0	2,180,470	0	0	0	29,311	01/16/2040	2.A FE
00256D-AA-0	Aaset 2019-1 Trust-AASET 2019-1 A		06/15/2022	PAYDOWN		672,387	672,387	520,301	672,399	0	152,072	152,084	(12)	0	672,387	0	0	0	11,552	05/15/2039	3.A FE
00287Y-AQ-2	AbbVie Inc-SR UNSECURED		06/23/2022	BNP PARIBAS		7,383,375	7,500,000	7,890,000	0	0	(53,801)	0	(53,801)	0	7,836,199	0	(452,824)	(452,824)	167,250	05/14/2025	2.B FE
00287Y-BF-5	AbbVie Inc-SENIOR UNSECURED		06/22/2022	SG COWEN SECURITIES		14,740,550	15,000,000	14,777,950	14,841,346	0	9,592	0	9,592	0	14,850,938	0	(110,388)	(110,388)	387,813	11/14/2028	2.B FE
00287Y-BZ-1	AbbVie Inc-SENIOR UNSECURED		05/11/2022	BARCLAYS CAPITAL INC		9,793,000	10,000,000	10,245,300	0	0	(26,445)	0	(26,445)	0	10,218,855	0	(425,855)	(425,855)	124,222	11/21/2024	2.B FE
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3		04/25/2022	PAYDOWN		113,250	113,250	104,473	107,256	0	5,994	0	5,994	0	113,250	0	0	0	321	07/25/2035	1.A FE
00436M-AA-3	Accelerated Assets 2018--AALLC 2018-1 A		06/02/2022	PAYDOWN		219,476	219,476	219,420	219,437	0	39	0	39	0	219,476	0	0	0	3,561	12/02/2033	1.F FE
004375-FG-1	ACCREDITED MORTGAGE LOAN-ACCR 2006-1 A4		06/27/2022	PAYDOWN		1,206,608	1,206,608	1,034,306	1,166,815	0	39,794	0	39,794	0	1,206,608	0	0	0	2,859	04/25/2036	1.A FM
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		06/15/2022	PAYDOWN		212,830	212,830	213,188	213,055	0	(225)	0	(225)	0	212,830	0	0	0	4,265	11/15/2048	1.F FE
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		06/01/2022	PAYDOWN		188,477	188,477	176,344	176,185	0	12,292	0	12,292	0	188,477	0	0	0	3,002	06/01/2035	1.A FM
007036-SE-7	Adjustable Rate Mortgage-ARMT 2005-9 5A1		06/27/2022	PAYDOWN		56,322	56,322	39,289	47,029	0	9,293	0	9,293	0	56,322	0	0	0	188	11/25/2035	1.A FM
007030-AD-4	Adjustable Rate Mortgage-ARMT 2006-3 4A1		06/27/2022	PAYDOWN		166,547	166,547	118,404	87,551	0	78,996	0	78,996	0	166,547	0	0	0	491	08/25/2036	1.D FM
008252-AM-0	Affiliated Managers Grou-SENIOR UNSECURE		05/11/2022	MILLENNIUM ADVISORS		1,078,995	1,066,000	1,095,827	1,074,855	0	(1,500)	0	(1,500)	0	1,073,355	0	5,640	5,640	33,727	02/15/2024	1.G FE
009098-A*-5	Air Cargo Logistics Ft W Lease-Collatera		06/10/2022	SINKING PAYMENT		23,329	23,329	23,329	23,329	0	0	0	0	0	23,329	0	0	0	262	11/10/2039	1.E
00910G-A*-4	Air Cargo Logistics Ctl Trust Certificat		06/10/2022	SINKING PAYMENT		32,735	32,735	32,735	32,735	0	0	0	0	0	32,735	0	0	0	5,360	02/10/2041	1.E
00981@-AA-9	Akron Childrens Hospital Trust Certifica		06/15/2022	SINKING PAYMENT		24,852	24,852	25,101	25,091	0	(239)	0	(239)	0	24,852	0	0	0	383	08/15/2050	1.F
017175-AC-4	Alleghany Corp-SENIOR UNSECURED		06/27/2022	MATURITY		4,000,000	4,000,000	3,995,920	3,999,742	0	258	0	258	0	4,000,000	0	0	0	99,000	06/27/2022	2.A FE
02146P-AF-2	Alternative Loan Trust 2-CWALT 2006-HY12		06/01/2022	PAYDOWN		42,383	42,383	27,187	28,434	0	13,949	0	13,949	0	42,383	0	0	0	540	08/01/2036	1.A FM
02146T-AL-1	Alternative Loan Trust 2-CWALT 2006-24CB		06/01/2022	PAYDOWN		20,219	21,360	14,386	11,317	0	9,685	0	9,685	0	20,219	0	0	0	472	08/01/2036	1.D FM
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		06/01/2022	PAYDOWN		10,141	11,064	7,841	7,841	0	2,950	0	2,950	0	10,141	0	0	0	270	09/01/2036	4.B FM
02147X-AR-8	Alternative Loan Trust 2-CWALT 2006-32CB		06/01/2022	PAYDOWN		16,095	24,695	19,010	19,010	0	3,713	0	3,713	0	16,095	0	0	0	563	11/01/2036	4.B FM
02150V-AA-3	Alternative Loan Trust 2-CWALT 2007-HY7C		06/27/2022	PAYDOWN		36,010	34,455	27,840	29,193	0	5,627	0	5,627	0	36,010	0	0	0	100	08/25/2037	1.A FM
02152A-AS-8	Alternative Loan Trust 2-CWALT 2007-16CB		06/25/2022	PAYDOWN		247,102	247,858	157,390	150,450	0	97,544	0	97,544	0	247,102	0	0	0	734	08/25/2037	1.D FM
02376X-AA-7	AMER AIRLN 14-1 B PTT-SECURED NOTE		04/01/2022	SINKING PAYMENT		97,350	97,350	97,350	97,370	0	(20)	0	(20)	0	97,350	0	0	0	2,130	10/01/2022	4.B FE
02377A-AA-6	American Airlines 2014-1-SECURED NOTE		04/01/2022	SINKING PAYMENT		225,663	225,663	225,663	225,725	0	(63)	0	(63)	0	225,663	0	0	0	4,175	10/01/2026	3.B FE
025816-CA-5	American Express Co-SENIOR UNSECURED		05/03/2022	TORONTO DOMINION SEC		10,212,950	10,000,000	9,977,800	9,987,455	0	1,458	0	1,458	0	9,988,912	0	224,038	224,038	208,833	11/06/2025	1.F FE
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		06/27/2022	PAYDOWN		12,149	12,149	9,112	6,272	0	5,876	0	5,876	0	12,149	0	0	0	27	10/25/2046	1.D FM
02660T-AR-4	American Home Mortgage I-AHM 2004-1 4A		06/01/2022	PAYDOWN		64,807	64,807	64,078	63,048	0	1,759	0	1,759	0	64,807	0	0	0	772	04/01/2044	1.A FM
02660T-CS-0	American Home Mortgage I-AHM 2004-4 4A		06/01/2022	PAYDOWN		150,342	150,342	128,636	137,000	0	13,343	0	13,343	0	150,342	0	0	0	1,496	02/01/2045	1.A FM
02660T-DH-3	American Home Mortgage I-AHM 2005-1 6A		06/01/2022	PAYDOWN		58,368	58,368	50,853	53,837	0	4,531	0	4,531	0	58,368	0	0	0	673	06/01/2045	1.A FM
02660T-EK-5	American Home Mortgage I-AHM 2005-2 1A1		06/27/2022	PAYDOWN		62,879	62,879	58,851	59,044	0	3,834	0	3,834	0	62,879	0	0	0	256	09/25/2045	1.A FM
02660T-EQ-2	American Home Mortgage I-AHM 2005-2 4A1		06/01/2022	PAYDOWN		47,943	47,943	41,120	23,306	0	24,637	0	24,637	0	47,943	0	0	0	462	09/01/2045	1.A FM
02660V-AE-8	American Home Mortgage A-AHMA 2005-1 3A1		06/27/2022	PAYDOWN		6,537	6,537	5,332	5,887	0	650	0	650	0	6,537	0	0	0	23	11/25/2035	1.A FM
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		06/01/2022	PAYDOWN		95,518	95,518	96,303	95,664	0	(146)	0	(146)	0	95,518	0	0	0	1,489	10/01/2036	1.A FE
02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3		06/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	90,593	12/01/2036	1. FE
02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2		06/01/2022	PAYDOWN		0	0	0	1	0	0	0	0	0	0	0	0	0	0	10/01/2052	6. *
026874-DD-6	American International G-SENIOR UNSECURE		06/24/2022	VARIOUS		14,149,488	14,200,000	14,150,726	14,181,073	0	1,879	0	1,879	0	14,182,951	0	(33,463)	(33,463)	478,917	07/10/2025	2.B FE
026929-AA-7	American Home Mortgage I-AHM 2006-3 11A1		06/27/2022	PAYDOWN		54,007	54,007	42,328	43,267	0	10,740	0	10,740	0	54,007	0	0	0	152	12/25/2046	1.A FM
03072S-RC-1	Ameriquest Mortgage Secu-AMSI 2004-FR1W		06/01/2022	PAYDOWN		117,110	117,110	113,597	114,833	0	2,277	0	2,277	0	117,110	0	0	0	1,846	05/01/2034	1.A FM
031162-BY-5	Amgen Inc-SENIOR UNSECURED		05/10/2022	MITSUBISHI UFJ SEC I		7,456,275	7,500,000	7,811,925	0	0	(30,186)	0	(30,186)	0	7,781,739	0	(325,464)	(325,464)	124,349	05/01/2025	2.A FE
03215P-DM-8	Amresco Residential Secu-AMRES 1998-1 A5		06/01/2022	PAYDOWN		62,463	62,463	62,502	62,199	0	264	0	264	0	62,463	0	0	0	2,079	10/01/2027	1.A FM
03464B-AA-6	Angel Oak Mortgage Trust-AOMT 2022-1 A1		06/01/2022	PAYDOWN		349,783	349,783	349,778	0	0	5	0	5	0	349,783	0	0	0	4,397	12/01/2066	1.A FE
03464B-AB-4	Angel Oak Mortgage Trust-AOMT 2022-1 A2		06/01/2022	PAYDOWN		999,380	999,380	999,371	0	0	10	0	10	0	999,380	0	0	0	11,825	12/01/2066	1.C FE
03464B-AC-2	Angel Oak Mortgage Trust-AOMT 2022-1 A3		06/01/2022	PAYDOWN		999,380	999,380	999,364	0	0	16	0	16	0	999,380	0	0	0	14,345	12/01/2066	1.F FE
03464P-AA-5	Angel Oak Mortgage Trust-AOMT 2022-2 A1		06/01/2022	PAYDOWN		1,439,898	1,439,898	1,434,834	0	0	5,064	0	5,064	0	1,439,898	0	0	0	7,503	01/01/2067	1.A FE
03464P-AB-3	Angel Oak Mortgage Trust-AOMT 2022-2 A2		06/01/2022	PAYDOWN		863,939	863,939	862,604	0	0	1,334	0	1,334	0	863,939	0	0	0	5,051	01/01/2067	1.C FE
03464P-AC-1	Angel Oak Mortgage Trust-AOMT 2022-2 A3		06/01/2022	PAYDOWN		863,939	863,939	861,767	0	0	2,172	0	2,172	0	863,939	0	0	0	5,188	01/01/2067	1.F FE
03464T-AA-7	Angel Oak Mortgage Trust-AOMT 2022-3 A1		06/01/2022	PAYDOWN		318,698	318,698	315,287	0	0	3,412	0	3,412	0	318,698	0	0	0	1,062	01/01/2067	1.A FE
03464T-AB-5	Angel Oak Mortgage Trust-AOMT 2022-3 A2		06/01/2022	PAYDOWN		212,466	212,466	207,933	0	0	4,533	0	4,533	0	212,466	0	0	0	745	01/01/2067	1.C FE
035240-AQ-3	Anheuser-Busch InBev Wor-SENIOR UNSECURE		06/17/2022	BARCLAYS CAPITAL INC		20,210,000	20,000,000	19,937,000	19,953,590	0	2,426	0	2,426	0	19,956,016	0	253,984	253,984	868,194	01/23/2029	2.B FE
03765H-AB-7	Apollo Management Holdin-SENIOR UNSECURE		04/06/2022	JANE		7,161,910	7,000,000	7,010,972	7,005,916	0	(432)	0	(432)	0	7,005,485	0	156,425	156,425	112,078	05/27/2026	1.G FE
038222-AJ-4	Applied Materials Inc-SENIOR UNSECURED		06/30/2022	TORONTO DOMINION SEC		0	0	0	0	0	0	0	0	0	0	0	0	0	58,500	10/01/2025	1. FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
038370-AA-0	Aqua Finance Trust 2019---AQFIT 2019-A A		06/15/2022	PAYDOWN		592,408	592,408	592,316	592,325	0	83	0	83	0	592,408	0	0	0	7,645	07/16/2040	1.F FE
038413-AA-8	Aqua Finance Trust 2020---AQFIT 2020-AA A		06/17/2022	PAYDOWN		558,730	558,730	558,627	558,637	0	94	0	94	0	558,730	0	0	0	4,366	07/17/2046	1.F FE
042498-AD-3	Army & Air Force Exchang Senior Note		06/15/2022	SINKING PAYMENT		41,798	41,798	41,798	41,798	0	0	0	0	0	41,798	0	0	0	863	10/15/2024	1.D
04544P-AD-1	Asset Backed Securities -ABSHE 2006-HE5		06/27/2022	PAYDOWN		679,781	679,781	441,729	579,128	0	100,653	0	100,653	0	679,781	0	0	0	1,413	07/25/2036	1.A FM
048677-AA-6	Atlantic Marine Corps Co-UNSECURED		06/01/2022	MATURITY		85,500	85,500	93,195	85,946	0	(446)	0	(446)	0	85,500	0	0	0	0	06/01/2022	1.G FE
052798-AA-9	Autoliv ASP, Inc. Trust Certificate Tran		06/15/2022	SINKING PAYMENT		124,531	124,531	124,531	124,531	0	0	0	0	0	124,531	0	0	0	1,931	05/15/2034	2.B
053332-AZ-5	AutoZone Inc-SENIOR UNSECURED		06/13/2022	JP MORGAN SECURITIES		13,098,540	14,000,000	13,990,620	13,992,223	0	393	0	393	0	13,992,617	0	(894,077)	(894,077)	373,333	04/15/2030	2.B FE
05348E-AV-1	AVALONBAY COMMUNITIES-SENIOR UNSECURED		04/18/2022	CITIGROUP GLOBAL MAR		4,994,450	5,000,000	4,950,500	4,980,566	0	1,591	0	1,591	0	4,982,158	0	12,292	12,292	66,604	06/01/2025	1.G FE
05379B-AP-2	Avista Corp-FIRST LIEN		04/01/2022	MATURITY		4,000,000	4,000,000	3,990,800	3,999,776	0	224	0	224	0	4,000,000	0	0	0	102,500	04/01/2022	1.G FE
05523U-AK-6	BAE Systems Holdings Inc-SENIOR UNSECURE		06/23/2022	JP MORGAN SECURITIES		6,922,930	7,000,000	6,979,210	6,993,625	0	1,028	0	1,028	0	6,994,653	0	(71,723)	(71,723)	192,111	10/07/2024	2.B FE
05532E-CE-3	BCAP LLC 2009-RR10 Trust-BCAP 2009-RR10		06/01/2022	PAYDOWN		30,538	32,724	9,414	9,414	0	21,710	0	21,710	0	30,538	0	0	0	842	06/01/2037	1.D FM
05532M-AG-2	BCAP LLC 2009-RR15 Trust-BCAP 2009-RR15		04/01/2022	PAYDOWN		0	49,508	26,809	18,987	0	7,822	0	7,822	0	0	0	0	0	473	05/01/2036	1.D FM
05532T-AF-9	BCAP LLC 2010-RR1 Trust-BCAP 2010-RR1 2A		06/01/2022	PAYDOWN		526,985	526,985	229,238	229,238	0	297,746	0	297,746	0	526,985	0	0	0	7,633	06/01/2045	1.A FM
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		06/01/2022	PAYDOWN		122,085	145,877	127,804	139,570	0	2,809	0	2,809	0	122,085	0	0	0	1,360	06/01/2037	3.B FM
05541C-AZ-1	BCAP LLC 2012-RR7 Trust-BCAP 2012-RR7 5A		04/25/2022	CALL 100		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2047	6. FM
05541D-AU-0	BCAP LLC 2012-RR8 Trust-BCAP 2012-RR8 4A		06/22/2022	PAYDOWN		349,766	349,766	288,994	338,191	0	11,574	0	11,574	0	349,766	0	0	0	601	11/20/2036	1.A FM
05545J-AJ-8	BCAP LLC 2015-RR3 Trust-BCAP 2015-RR3 4A		06/29/2022	PAYDOWN		246,673	246,673	220,156	243,767	0	2,906	0	2,906	0	246,673	0	0	0	557	02/27/2037	1.A FM
05565E-BE-4	BMW US Capital LLC-SENIOR UNSECURED		06/21/2022	VARIOUS		16,876,940	17,000,000	16,973,480	16,981,758	0	788	0	788	0	16,982,547	0	(105,607)	(105,607)	509,440	08/14/2028	1.F FE
05565E-BL-8	BMW US Capital LLC-SENIOR UNSECURED		06/06/2022	BOFAMLSEC		2,984,790	3,000,000	2,995,620	2,996,266	0	177	0	177	0	2,996,443	0	(11,653)	(11,653)	82,654	04/09/2030	1.F FE
05565E-CB-9	BMW US Capital LLC-SENIOR UNSECURED		06/13/2022	VARIOUS		23,300,600	25,000,000	25,021,070	0	0	(1,394)	0	(1,394)	0	25,019,676	0	(1,719,076)	(1,719,076)	188,083	04/01/2032	1.F FE
05567Y-AA-7	Burlington Northern and -SECURED		04/01/2022	SINKING PAYMENT		219,170	219,170	219,170	219,354	0	(184)	0	(184)	0	219,170	0	0	0	5,443	04/01/2023	1.B FE
05568D-AA-2	BNSF Railway Co 2006-3 P-FIRST LIEN		04/01/2022	SINKING PAYMENT		187,753	187,753	181,482	179,672	0	8,082	0	8,082	0	187,753	0	0	0	5,015	04/01/2024	1.C FE
05584A-AA-8	BRE Grand Islander Times-HGVGI 2017-1A A		06/25/2022	PAYDOWN		78,579	78,579	78,559	78,567	0	12	0	12	0	78,579	0	0	0	954	05/25/2029	1.F FE
05586*-AA-9	BGS Spartanburg 2017 Trust Certificate		06/15/2022	SINKING PAYMENT		102,636	102,636	102,636	102,636	0	0	0	0	0	102,636	0	0	0	0	07/15/2032	2.A S
05587*-AA-8	BGS Fedex Series 2017A Trust Certificate		06/15/2022	SINKING PAYMENT		94,600	94,600	94,600	94,603	0	(3)	0	(3)	0	94,600	0	0	0	2,212	03/15/2037	1.E PL
05588*-AA-7	BGS Huntersville 2017 Trust Certificate		06/15/2022	SINKING PAYMENT		81,437	81,437	81,437	81,437	0	0	0	0	0	81,437	0	0	0	1,997	05/15/2038	2.C S
05590*-AA-9	BPHQ 2017 Trust Certificate BP Corp Nort		06/15/2022	SINKING PAYMENT		93,103	93,103	93,103	93,103	0	0	0	0	0	93,103	0	0	0	(171)	11/15/2032	1.F
05607Y-AC-5	B2R Mortgage Trust 2015---B2R 2015-1 A2		04/01/2022	PAYDOWN		2,381,363	2,381,363	2,387,810	2,381,005	0	358	0	358	0	2,381,363	0	0	0	126,714	05/01/2048	1.A FE
05607Y-AJ-0	B2R Mortgage Trust 2015---B2R 2015-1 B		06/01/2022	PAYDOWN		1,822,817	1,822,817	1,877,380	1,838,796	0	(15,979)	0	(15,979)	0	1,822,817	0	0	0	34,158	05/01/2048	1.B FE
05608V-AA-4	BX 2021-MFM1-BX 2021-MFM1 A		06/15/2022	JP MORGAN SECURITIES		8,181,250	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	(318,750)	(318,750)	47,115	01/15/2034	1.A FE
05608W-AN-4	BX Trust-BX 2021-SOAR E		06/15/2022	PAYDOWN		75,183	75,183	75,183	75,183	0	0	0	0	0	75,183	0	0	0	826	06/15/2038	1.A
05609K-AJ-8	BX Commercial Mortgage T-BX 2021-XL2 E		05/15/2022	PAYDOWN		212,509	212,509	211,446	211,459	0	1,050	0	1,050	0	212,509	0	0	0	1,642	10/15/2038	1.A
05609K-AL-3	BX Commercial Mortgage T-BX 2021-XL2 F		05/15/2022	PAYDOWN		531,273	531,273	528,614	528,661	0	2,612	0	2,612	0	531,273	0	0	0	4,893	10/15/2038	1.A
05609K-AN-9	BX Commercial Mortgage T-BX 2021-XL2 G		05/15/2022	PAYDOWN		637,527	637,527	634,337	634,378	0	3,149	0	3,149	0	637,527	0	0	0	7,289	10/15/2038	1.A
05723K-AG-5	Baker Hughes a GE Co LLC-SENIOR UNSECURE		06/13/2022	GOLDMAN		8,910,800	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,089,200)	(1,089,200)	190,023	11/07/2029	1.G FE
058927-AG-9	Banc of America Funding -BAFC 2006-A 3A2		06/01/2022	PAYDOWN		60,711	60,841	53,114	55,667	0	5,139	0	5,139	0	60,711	0	0	0	681	02/01/2036	3.B FM
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		05/01/2022	PAYDOWN		17,745	17,737	14,465	13,242	0	4,470	0	4,470	0	17,745	0	0	0	400	03/01/2036	1.D FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		06/01/2022	PAYDOWN		28,987	28,987	28,302	0	0	685	0	685	0	28,987	0	0	0	449	03/01/2036	3.B FM
058931-BL-9	Banc of America Funding -BAFC 2006-3 5A8		06/01/2022	PAYDOWN		6,753	6,832	6,935	6,088	0	726	0	726	0	6,753	0	0	0	122	03/01/2036	1.D FM
058933-AN-2	Banc of America Funding -BAFC 2006-D 5A1		06/01/2022	PAYDOWN		14,097	14,273	13,685	13,137	0	1,127	0	1,127	0	14,097	0	0	0	254	05/01/2036	1.D FM
05946X-R7-0	Banc of America Funding -BAFC 2005-7 2A2		06/25/2022	PAYDOWN		0	0	38,814	0	0	0	0	0	0	0	0	0	0	3,410	11/25/2035	5.A FE
05946X-XP-3	Banc of America Funding -BAFC 2005-E 3A1		06/01/2022	PAYDOWN		19,832	20,530	20,132	19,935	0	190	0	190	0	19,832	0	0	0	254	05/01/2035	3.B FM
05946X-Y7-2	Banc of America Funding -BAFC 2005-8 2A8		06/01/2022	PAYDOWN		10,419	11,092	11,142	11,513	0	(438)	0	(438)	0	10,419	0	0	0	300	01/01/2036	3.B FM
05946X-YV-9	Banc of America Funding -BAFC 2005-F 2A1		06/01/2022	PAYDOWN		175,002	181,414	169,052	183,319	0	(745)	0	(745)	0	175,002	0	0	0	2,380	09/01/2035	2.B FM
05948X-T2-7	Banc of America Mortgage-BOAMS 2004-A 2A		06/01/2022	PAYDOWN		6,867	6,867	6,764	6,565	0	302	0	302	0	6,867	0	0	0	75	02/01/2034	1.A FM
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A		06/01/2022	PAYDOWN		42,325	42,325	40,923	41,024	0	1,302	0	1,302	0	42,325	0	0	0	379	02/01/2035	1.A FM
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		05/01/2022	PAYDOWN		49,828	49,828	48,520	48,846	0	982	0	982	0	49,828	0	0	0	434	02/01/2035	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		06/01/2022	PAYDOWN		61,820	68,698	66,909	62,720	0	4,927	0	4,927	0	61,820	0	0	0	1,855	09/01/2035	3.B FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		06/01/2022	PAYDOWN		9,331	10,959	9,502	10,568	0	953	908	45	0	9,331	0	0	0	96	10/01/2035	1.D FM
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		05/01/2022	PAYDOWN		328	329	321	337	0	(8)	0	(8)	0	328	0	0	0	3	11/01/2035	3.B FM
05949C-KX-3	Banc of America Mortgage-BOAMS 2005-J 4A		04/01/2022	PAYDOWN		10,459	10,500	9,450	9,432	0	1,063	0	1,063	0	10,459	0	0	0	104	11/01/2035	1.A FM
05949C-PP-5	Banc of America Mortgage-BOAMS 2005-L 4A		05/01/2022	PAYDOWN		0	1,523	1,441	1,435	0	6	0	6	0	0	0	0	0	15	01/01/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		05/01/2022	PAYDOWN		111,894	111,894	122,134	0	0	(10,240)	0	(10,240)	0	111,894	0	0	0	2,114	01/01/2036	1.A FM
05950F-AD-7	Banc of America Funding -BAFC 2006-4 A4		06/25/2022	PAYDOWN		0	0	16,326	0	0	0	0	0	0	0	0	0	0	125	07/25/2036	6. *
05950M-AJ-9	Banc of America Funding -BAFC 2006-G 3A3		06/01/2022	PAYDOWN		303,792	303,792	291,261	273,442	0	30,350	0	30,350	0	303,792	0	0	0	3,651	07/01/2036	1.A FM
05950P-AF-0	Banc of America Funding -BAFC 2006-H 2A3		06/01/2022	PAYDOWN		127,833	124,912	109,418	95,560	0	30,476	0	30,476	0	127,833	0	0	0	1,967	09/01/2046	1.D FM
05950R-BG-3	Banc of America Funding -BAFC 2006-6 3A2		06/25/2022	PAYDOWN		0	0	2,884	0	0	0	0	0	0	0	0	0	0	23	08/25/2036	6. *
05950T-AC-9	Banc of America Mortgage-BOAMS 2006-B 2A		06/01/2022	PAYDOWN		27,478	27,688	27,105	27,096	0	24	0	24	0	22,715	0	4,763	4,763	367	11/01/2046	1.D FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		06/01/2022	PAYDOWN		2,260	2,189	2,080	1,705	0	484	0	484	0	2,260	0	0	0	59	01/01/2037	1.D FM
05951K-AN-3	Banc of America Funding -BAFC 2006-7 1A1		06/01/2022	PAYDOWN		(1,111)	6,966	6,409	6,476	0	247	350	(103)	0	(1,111)	0	0	0	141	09/01/2036	1.D FM
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		06/01/2022	PAYDOWN		1,302	1,300	1,230	979	0	321	0	321	0	1,302	0	0	0	31	10/01/2036	1.D FM
05951V-AV-1	Banc of America Funding -BAFC 2006-I 6A1		06/20/2022	PAYDOWN		67,365	67,365	55,540	55,199	0	12,168	0	12,168	0	67,365	0	0	0	171	12/20/2046	1.A FM
059522-AA-0	Banc of America Funding -BAFC 2007-C 6A1		06/21/2022	PAYDOWN		157,302	157,302	135,280	148,422	0	8,880	0	8,880	0	157,302	0	0	0	510	05/20/2047	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		06/01/2022	PAYDOWN		275,213	281,322	259,455	256,549	0	24,194	0	24,194	0	275,213	0	0	0	3,458	05/01/2036	1.D FM
059523-AN-0	Banc of America Funding -BAFC 2007-5 4A3		06/25/2022	PAYDOWN		0	0	658,757	124,451	0	(7,864)	0	(7,864)	0	0	0	0	0	32,880	07/25/2037	6. *
059523-AX-8	Banc of America Funding -BAFC 2007-5 7A1		05/01/2022	PAYDOWN		69,581	22,946	13,387	14,491	0	27,907	0	27,907	0	69,580	0	1	1	50	07/01/2047	1.D FM
05952G-AT-8	Banc of America Funding -BAFC 2007-D 3A1		06/01/2022	PAYDOWN		1,515	4,009	3,929	3,833	0	185	0	185	0	1,515	0	0	0	48	06/01/2037	2.B FM
05952G-AV-3	Banc of America Funding -BAFC 2007-D 3A3		06/01/2022	PAYDOWN		2,180	5,769	5,654	5,515	0	266	0	266	0	2,180	0	0	0	69	06/01/2037	2.B FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		06/01/2022	PAYDOWN		13,925	13,326	11,646	10,914	0	2,500	0	2,500	0	13,925	0	0	0	214	05/01/2037	1.A FM
05954D-AL-0	Banc of America Funding -BAFC 2007-E 6A1		06/01/2022	PAYDOWN		198	198	172	161	0	38	0	38	0	198	0	0	0	5	09/01/2037	1.A FM
05956E-AB-8	Banc of America Funding -BAFC 2010-R6 1A		06/01/2022	PAYDOWN		112,646	112,646	110,956	112,108	0	537	0	537	0	112,646	0	0	0	2,577	02/01/2035	1.A FM
05990E-AD-2	Banc of America Funding -BAFC 2012-R6 2A		06/28/2022	PAYDOWN		93,555	93,195	81,104	89,706	0	4,267	0	4,267	0	93,555	0	0	0	368	07/26/2036	1.A FM
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		06/01/2022	PAYDOWN		78,759	82,323	52,088	46,492	0	34,427	0	34,427	0	78,759	0	0	0	2,095	08/01/2037	1.D FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		06/01/2022	PAYDOWN		44,478	44,478	43,241	42,341	0	2,136	0	2,136	0	44,478	0	0	0	539	07/01/2035	1.A FM
05990H-AT-0	Banc of America Funding -BAFC 2010-R2 4A		06/01/2022	PAYDOWN		0	4,897	3,920	4,086	0	(165)	0	(165)	0	0	0	0	0	112	08/01/2036	1.D FM
06406H-CQ-0	Bank of New York Mellon -SENIOR UNSECURE		04/05/2022	U. S. BANCORP		17,740,259	17,337,000	17,292,511	17,321,058	0	998	0	998	0	17,322,057	0	418,202	418,202	264,413	11/18/2025	1.F FE
064248-AA-1	Bank Of America (Houston Pass-Thru Certi		06/15/2022	SINKING PAYMENT		89,530	89,530	90,080	89,975	0	(445)	0	(445)	0	89,530	0	0	0	1,462	12/31/2029	1.C S
06744Y-AA-1	Barclays Mortgage Loan T-BARC 2022-INV1		06/01/2022	PAYDOWN		224,130	224,130	224,127	0	0	3	0	3	0	224,130	0	0	0	0	02/01/2062	1.A FE
07325D-AF-1	Bayview Financial Mortga-BAYV 2006-C 1A5		06/01/2022	PAYDOWN		27,833	27,833	27,833	28,969	0	(1,136)	0	(1,136)	0	27,833	0	0	0	438	11/01/2036	1.D FM
07330M-AB-3	BRANCH BANKING & TRUST-SUBORDINATED		04/06/2022	VARIOUS		28,167,560	28,000,000	27,981,240	27,993,193	0	1,020	0	1,020	0	27,994,213	0	173,347	173,347	567,715	09/16/2025	1.F FE
07331Q-AJ-6	Bayview Opportunity Mast-BOMFT 2016-SPL2		04/01/2022	PAYDOWN		7,000,000	7,000,000	6,160,000	6,323,484	0	676,516	0	676,516	0	7,000,000	0	0	0	96,250	06/28/2053	1.A
07331Q-AM-9	Bayview Opportunity Mast-BOMFT 2016-SPL2		04/01/2022	PAYDOWN		11,078,900	11,078,900	8,752,331	9,056,927	0	2,021,973	0	2,021,973	0	11,078,900	0	0	0	152,335	06/28/2053	1.A
07332H-AJ-5	Bayview Opportunity Mast-BOMFT 2016-SPL1		04/01/2022	PAYDOWN		10,978,200	10,978,200	9,880,380	10,091,375	0	886,825	0	886,825	0	10,978,200	0	0	0	150,950	04/28/2055	1.A
07332H-AL-0	Bayview Opportunity Mast-BOMFT 2016-SPL1		04/01/2022	PAYDOWN		5,374,150	5,374,150	4,541,157	4,663,478	0	710,672	0	710,672	0	5,374,150	0	0	0	73,895	04/28/2055	1.A
07384M-4K-5	Bear Stearns ARM Trust 2-BSARM 2004-10 2		06/01/2022	PAYDOWN		16,543	16,543	15,426	15,554	0	989	0	989	0	16,543	0	0	0	190	01/01/2035	1.A FM
07384M-08-8	Bear Stearns ARM Trust 2-BSARM 2004-3 2A		06/01/2022	PAYDOWN		72,944	72,944	73,173	72,632	0	312	0	312	0	72,944	0	0	0	707	07/01/2034	1.A FM
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		06/01/2022	PAYDOWN		191,123	191,123	191,957	188,883	0	2,240	0	2,240	0	191,123	0	0	0	2,284	07/01/2034	1.A FM
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		06/01/2022	PAYDOWN		57,013	57,013	57,619	56,481	0	532	0	532	0	57,013	0	0	0	2,568	09/01/2033	1.A FM
07384Y-TL-0	Bear Stearns Asset Backe-BSABS 2004-SD2		06/01/2022	PAYDOWN		441,467	441,467	446,434	446,322	0	(4,854)	0	(4,854)	0	441,467	0	0	0	6,699	03/01/2044	1.A FM
07386H-PD-7	Bear Stearns ALT-A Trust-BALTA 2004-12 2		06/01/2022	PAYDOWN		67,042	67,042	61,511	61,152	0	5,890	0	5,890	0	67,042	0	0	0	650	01/01/2035	1.A FM
07386H-QZ-7	Bear Stearns ALT-A Trust-BALTA 2005-2 2A		05/01/2022	PAYDOWN		80,909	80,927	69,371	63,467	0	17,704	0	17,704	0	80,909	0	0	0	852	04/01/2035	1.D FM
07386H-UG-4	Bear Stearns ALT-A Trust-BALTA 2005-5 21		05/01/2022	PAYDOWN		65	65	59	59	0	5	0	5	0	65	0	0	0	1	07/01/2035	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		05/01/2022	PAYDOWN		(2,545)	1,414	987	987	0	(790)	0	(790)	0	(2,545)	0	0	0	16	01/01/2047	3.B FM
07386Y-AE-4	Bear Stearns ARM Trust 2-BSARM 2007-5 3A		04/01/2022	PAYDOWN		6,558	6,629	6,397	6,396	0	230	0	230	0	6,558	0	0	0	638	08/01/2047	1.A FM
073870-AG-2	Bear Stearns ALT-A Trust-BALTA 2007-2 2A		04/01/2022	PAYDOWN		1,061	1,280	678	552	0	625	0	625	0	1,061	0	0	0	12	04/01/2037	1.D FM
073877-CS-9	Bear Stearns Asset Backe-BSABS 2005-SD3		06/27/2022	PAYDOWN		808,049	808,049	649,595	804,927	0	3,122	0	3,122	0	808,049	0	0	0	4,147	07/25/2035	1.A FM
073879-GN-2	Bear Stearns Asset Backe-BSABS 2004-AC5		06/25/2022	PAYDOWN		45,440	45,440	33,966	36,515	0	8,925	0	8,925	0	45,440	0	0	0	7	10/25/2034	1.D FM
073880-AD-8	Bear Stearns ARM Trust 2-BSARM 2007-1 2A		05/01/2022	PAYDOWN		6,469	8,796	8,717	8,717	0	41	0	41	0	6,469	0	0	0	190	02/01/2047	1.D FM
073880-AG-1	Bear Stearns ARM Trust 2-BSARM 2007-1 3A		05/01/2022	PAYDOWN		55,555	54,381	45,836	42,031	0	12,610	0	12,610	0	55,555	0	0	0	932	02/01/2047	1.D FM
07389N-AC-9	Bear Stearns Asset Backe-BSABS 2006-SD4		05/01/2022	PAYDOWN		4,426	4,426	3,974	3,449	0	977	0	977	0	4,426	0	0	0	46	10/01/2036	1.D FM
07401C-AS-2	Bear Stearns ARM Trust 2-BSARM 2007-4 21		06/01/2022	PAYDOWN		569,823	664,648	631,414	642,285	0	21,415	0	21,415	0	569,823	0	0	0	12,332	06/01/2047	3.B FM
084659-AV-3	Berkshire Hathaway Energ-SENIOR UNSECURE		06/06/2022	CITIGROUP GLOBAL MAR		8,757,270	9,000,000	8,998,560	9,000,609	0	(171)	0	(171)	0	9,000,437	0	(243,167)	(243,167)	298,775	07/15/2030	1.G FE
088555-ZE-0	BIDTELLECT INC - Convertible Bond		06/30/2022	MATURITY		262,622	262,622	262,622	0	0	0	0	0	0	262,622	0	0	0	0	06/30/2022	5.B Z
08888#-AA-4	Bidtellect, Inc. Promissory Note		06/30/2022	MATURITY		1,963,415	1,963,415	1,963,415	1,963,415	0	0	0	0	0	1,963,415	0	0	0	0	06/30/2022	5.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09247X-AS-0	BlackRock Inc-SENIOR UNSECURED		06/06/2022	SUSQUEHANNA BANCSHAR		4,478,961	5,320,000	4,788,479	0	0	8,450	0	8,450	0	4,796,929	0	(317,968)	(317,968)	31,964	02/25/2032	1.D FE
09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2		04/20/2022	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	383	10/20/2050	2.B FE
09774X-AU-6	BCMSC Trust 1999-A-BCM 1999-A A3		06/01/2022	PAYDOWN		6,288	6,288	6,026	6,264	0	24	0	24	0	6,288	0	0	0	161	03/01/2029	6. *
09857L-AR-9	Booking Holdings Inc-SENIOR UNSECURED		06/07/2022	MORGAN		10,253,700	10,000,000	10,882,500	0	0	(18,340)	0	(18,340)	0	10,864,160	0	(610,460)	(610,460)	303,194	04/13/2030	1.G FE
10569F-AC-2	BRAVO Residential Fundin-BRAVO 2022-NQM1		06/01/2022	PAYDOWN		1,601,327	1,601,327	1,600,114	0	0	1,213	0	1,213	0	1,601,327	0	0	0	8,289	09/01/2061	1.F FE
110122-CP-1	Bristol-Myers Squibb Co-SENIOR UNSECURED		05/19/2022	BNP PARIBAS		13,555,570	14,000,000	13,884,500	13,911,772	0	3,767	0	3,767	0	13,915,539	0	(359,969)	(359,969)	390,717	07/26/2029	1.F FE
11042A-AA-2	BRITISH AIR 13-1 A PTT-FIRST LIEN		06/20/2022	SINKING PAYMENT		418,818	418,818	419,301	419,021	0	(203)	0	(203)	0	418,818	0	0	0	9,685	06/20/2024	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT-FIRST LIEN		05/15/2022	SINKING PAYMENT		36,987	36,987	36,987	36,981	0	6	0	6	0	36,987	0	0	0	786	11/15/2032	1.G FE
11750*-AA-7	Bryan Health (Kearney NE Senior Secured		06/15/2022	SINKING PAYMENT		8,695	8,695	8,695	0	0	0	0	0	0	8,695	0	0	0	0	12/15/2046	1.D Z
12201P-AN-6	BURLINGTON RESOURCES FIN-SR UNSECURED		06/13/2022	MARKETAXESS FINANCIA		4,825,126	4,055,000	5,349,559	5,001,371	0	(34,680)	0	(34,680)	0	4,966,692	0	(141,566)	(141,566)	160,871	12/01/2031	1.G FE
12326Q-AA-2	Business Jet Securities -BJETS 2019-1 A		05/15/2022	PAYDOWN		4,985,082	4,985,082	4,984,909	4,985,089	0	(6)	0	(6)	0	4,985,082	0	0	0	243,288	07/15/2034	1.G FE
12327A-AA-6	Business Jet Securities -BJETS 2022-1A A		06/15/2022	PAYDOWN		261,567	261,567	253,761	0	0	7,806	0	7,806	0	261,567	0	0	0	0	06/15/2037	1.G FE
12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		06/15/2022	PAYDOWN		618,847	618,847	618,838	618,841	0	6	0	6	0	618,847	0	0	0	6,614	11/15/2035	1.G FE
12479R-AD-9	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	1,552	04/15/2047	1. FE
12479R-AE-7	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		06/15/2022	PAYDOWN		13,899	13,899	13,933	13,912	0	(12)	0	(12)	0	13,899	0	0	0	227	04/15/2047	1.E FE
12489W-JQ-8	Credit-Based Asset Servi-CBASS 2004-CB4		06/01/2022	PAYDOWN		3,011	3,011	3,004	2,986	0	25	0	25	0	3,011	0	0	0	34	05/01/2035	1.A FM
12510H-AB-6	CARS-DB4 LP-CAUTO 2020-1A A2		06/15/2022	PAYDOWN		7,118	7,118	7,117	7,117	0	1	0	1	0	7,118	0	0	0	84	02/15/2050	1.A FE
12510H-AC-4	Capital Automotive Reit-CAUTO 2020-1A A3		06/15/2022	PAYDOWN		7,415	7,415	7,410	7,409	0	6	0	6	0	7,415	0	0	0	94	02/15/2050	1.A FE
12510H-AM-2	CARS-DB5 LP-CAUTO 2021-1A A3		06/15/2022	PAYDOWN		481	481	428	0	0	53	0	53	0	481	0	0	0	1	08/15/2051	1.E FE
12510H-AN-0	Capital Automotive REIT-CAUTO 2021-1A A4		06/15/2022	PAYDOWN		3,750	3,750	3,577	937	0	173	0	173	0	3,750	0	0	0	24	08/15/2051	1.E FE
12510H-AQ-3	Capital Automotive REIT-CAUTO 2022-1A A2		06/15/2022	PAYDOWN		117,500	117,500	117,427	0	0	73	0	73	0	117,500	0	0	0	584	03/15/2052	1.E FE
12529L-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		06/25/2022	PAYDOWN		4,826,358	4,826,358	4,826,356	4,790,861	0	35,497	0	35,497	0	4,826,358	0	0	0	18,425	12/26/2030	1.A FE
12530M-AB-1	CF Hippolyta Issuer LLC-SERIES 20-1 CLAS		06/15/2022	PAYDOWN		22,612	22,612	22,601	22,600	0	11	0	11	0	22,612	0	0	0	187	07/15/2060	1.D FE
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4		06/01/2022	PAYDOWN		113,916	113,378	110,902	62,312	0	51,092	0	51,092	0	113,916	0	0	0	1,420	06/01/2036	1.D FM
12543X-AD-8	CHL Mortgage Pass-Throug-CWHL 2006-19 1A		06/01/2022	PAYDOWN		53,515	53,646	49,341	35,394	0	18,285	0	18,285	0	53,515	0	0	0	1,298	01/01/2037	1.D FM
12544B-AE-3	CHL Mortgage Pass-Throug-CWHL 2007-HY5 3		06/01/2022	PAYDOWN		37,255	39,552	30,782	31,067	0	7,899	0	7,899	0	37,255	0	0	0	656	09/01/2037	1.D FM
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7		06/01/2022	PAYDOWN		2,526	2,533	1,836	0	0	695	0	695	0	2,526	0	0	0	53	09/01/2037	1.D FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A		06/01/2022	PAYDOWN		6,779	5,442	6,802	6,802	0	4,104	0	4,104	0	6,779	0	0	0	85	11/01/2037	1.A FM
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		05/01/2022	PAYDOWN		(9)	2	1	0	0	(4)	0	(4)	0	(9)	0	0	0	(597)	07/01/2037	1.D FM
12546Y-AA-9	CHNGE Mortgage Trust-CHNGE 2022-2 A1		06/01/2022	PAYDOWN		1,718,266	1,718,266	1,718,251	0	0	15	0	15	0	1,718,266	0	0	0	16,762	03/01/2067	1.F FE
125523-AV-2	Cigna Corp-SENIOR UNSECURED		05/11/2022	TORONTO DOMINION SEC		7,435,725	7,500,000	7,830,300	0	0	(32,789)	0	(32,789)	0	7,797,511	0	(361,786)	(361,786)	140,833	04/15/2025	2.A FE
125523-CB-4	Cigna Corp-SENIOR UNSECURED		06/21/2022	MORGAN		8,573,580	9,000,000	8,996,310	8,998,580	0	80	0	80	0	8,998,661	0	(425,081)	(425,081)	248,200	03/01/2027	2.A FE
125585-AF-6	CIT Group Securitization-CIT 1995-1 A5		06/15/2022	PAYDOWN		1,319	1,319	1,320	4,458	0	(3,139)	0	(3,139)	0	1,319	0	0	0	73	08/15/2022	1.A Z
12558M-AG-7	CIT Home Equity Loan Tru-CITHE 2002-1 AF		06/01/2022	PAYDOWN		17,862	17,862	18,286	17,611	0	250	0	250	0	17,862	0	0	0	437	02/01/2030	1.A FM
12563L-AS-6	CLI Funding VI LLC-2020-3A A		06/18/2022	PAYDOWN		100,000	100,000	99,979	99,980	0	20	0	20	0	100,000	0	0	0	863	10/18/2045	1.F FE
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		06/01/2022	PAYDOWN		431,761	431,761	436,619	436,633	0	(4,871)	0	(4,871)	0	431,761	0	0	0	5,931	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		06/01/2022	PAYDOWN		169,016	169,016	173,452	173,430	0	(4,414)	0	(4,414)	0	169,016	0	0	0	1,653	03/01/2051	1.A
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		06/01/2022	PAYDOWN		13,080	23,935	24,197	24,197	0	(512)	0	(512)	0	13,080	0	0	0	883	02/01/2037	4.B FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		05/01/2022	PAYDOWN		7,838	19,453	18,943	18,926	0	49	0	49	0	7,838	0	0	0	432	02/01/2037	4.B FM
12566V-AE-2	CitiMortgage Alternative-CMALT 2007-A4 1		06/01/2022	PAYDOWN		40,180	42,603	37,217	36,476	0	5,757	0	5,757	0	40,180	0	0	0	1,016	04/01/2037	1.D FM
12566X-AM-0	CitiMortgage Alternative-CMALT 2007-A7 2		06/01/2022	PAYDOWN		17,082	24,799	24,809	24,809	0	(58)	0	(58)	0	17,082	0	0	0	902	07/01/2037	4.B FM
12575A-AB-3	CMFT Net Lease-CIMNL 2021-1 A2		06/20/2022	PAYDOWN		52,869	52,869	52,846	52,846	0	23	0	23	0	52,869	0	0	0	566	07/20/2051	1.A FE
12585@-AA-4	CHP (Fresno Ca) Trust Certificate		06/15/2022	SINKING PAYMENT		375,846	375,846	375,846	375,846	0	0	0	0	0	375,846	0	0	0	4,997	02/15/2028	1.F
12591K-AD-7	COMM 2013-CCRE12 Mortgag-COMM 2013-CR12		06/01/2022	PAYDOWN		125,982	125,982	127,236	126,105	0	(123)	0	(123)	0	125,982	0	0	0	1,976	10/01/2046	1.A
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		05/01/2022	PAYDOWN		575,013	575,013	578,764	576,295	0	(1,282)	0	(1,282)	0	575,013	0	0	0	4,960	07/01/2048	1.A
12624K-AD-8	COMM 2012-CCRE2 MORTGAGE-COMM 2012-CR2 A		06/01/2022	PAYDOWN		7,530,853	7,530,853	7,718,637	7,533,919	0	(3,066)	0	(3,066)	0	7,530,853	0	0	0	61,710	08/01/2045	1.A FM
12625U-BF-9	COMM 2013-CCRE9 Mortgage-COMM 2013-CR9 A		06/01/2022	PAYDOWN		1,615,300	1,615,300	1,673,508	1,623,815	0	(8,515)	0	(8,515)	0	1,615,300	0	0	0	26,235	07/01/2045	1.A
12626G-AF-0	COMM 2013-LC13 Mortgage -COMM 2013-LC13		05/01/2022	PAYDOWN		20,883	20,883	21,548	20,988	0	(106)	0	(106)	0	20,883	0	0	0	293	08/01/2046	1.A
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		06/01/2022	PAYDOWN		43,354	43,354	13,346	13,346	0	30,008	0	30,008	0	43,354	0	0	0	232	12/01/2036	1.D FM
12632Q-AW-3	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		05/01/2022	PAYDOWN		113,228	113,228	114,355	113,383	0	(156)	0	(156)	0	113,228	0	0	0	1,340	07/01/2047	1.A
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		06/01/2022	PAYDOWN		46,390	46,390	16,501	16,501	0	29,889	0	29,889	0	46,390	0	0	0	308	04/01/2037	1.D FM
12640W-AC-4	CSMC Series 2008-3R-CSMC 2008-3R 1A2		06/01/2022	PAYDOWN		75,301	75,472	69,204	66,490	0	8,790	0	8,790	0	75,301	0	0	0	1,692	07/01/2037	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126416-AB-2	CSMC 2022-NQM1-CSMC 2022-NQM1 A2		06/01/2022	PAYDOWN		443,947	443,947	443,940	0	0	7	0	7	0	443,947	0	0	0	3,608	11/01/2066	1.C FE
126416-AC-0	CSMC 2022-NQM1-CSMC 2022-NQM1 A3		06/01/2022	PAYDOWN		1,087,183	1,087,183	1,087,179	0	0	4	0	4	0	1,087,183	0	0	0	9,191	11/01/2066	1.F FE
12641P-AN-4	CSMC Series 2009-6R-CSMC 2009-6R 2A3		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	12,060	10/01/2035	1. FM
12641P-BQ-6	CSMC Series 2009-6R-CSMC 2009-6R 6A5		05/16/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	(5,291)	09/01/2035	4.B FM
12641P-BR-4	CSMC Series 2009-6R-CSMC 2009-6R 6A6		05/16/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	(12,943)	09/01/2035	5.B FM
12641P-CJ-1	CSMC Series 2009-6R-CSMC 2009-6R 9A4		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	67	04/01/2036	1. FM
12641Q-AJ-1	CSMC Series 2009-7R-CSMC 2009-7R 4A5		06/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	(272,487)	07/01/2037	1.D FM
12641Q-AQ-5	CSMC Series 2009-7R-CSMC 2009-7R 5A3		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	32,925	11/01/2035	1. FM
12641Q-AY-8	CSMC Series 2009-7R-CSMC 2009-7R 6A3		04/20/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2035	1.D FM
12641Q-BQ-4	CSMC Series 2009-7R-CSMC 2009-7R 8A6		06/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	(264,644)	05/01/2036	1.D FM
12641Q-BX-9	CSMC Series 2009-7R-CSMC 2009-7R 9A4		06/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	2,827	08/01/2035	3. FM
12641Q-CJ-9	CSMC Series 2009-7R-CSMC 2009-7R 11A2		06/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	(21,149)	02/01/2035	1.D FM
12641Q-CS-9	CSMC Series 2009-7R-CSMC 2009-7R 12A5		06/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	(341,977)	01/01/2036	3.B FM
12641Q-EM-0	CSMC Series 2009-7R-CSMC 2009-7R 18A3		06/30/2022	CREDIT SUISSE SECURI		0	0	0	0	0	0	0	0	0	0	0	0	0	695	03/01/2037	1. FM
12641Q-EN-8	CSMC Series 2009-7R-CSMC 2009-7R 18A4		06/30/2022	CREDIT SUISSE SECURI		0	0	0	0	0	0	0	0	0	0	0	0	0	695	03/01/2037	1. FM
12641Q-EP-3	CSMC Series 2009-7R-CSMC 2009-7R 18A5		06/30/2022	CREDIT SUISSE SECURI		0	0	0	0	0	0	0	0	0	0	0	0	0	772	03/01/2037	4. FM
12641Q-EQ-1	CSMC Series 2009-7R-CSMC 2009-7R 18A6		06/30/2022	CREDIT SUISSE SECURI		0	0	0	0	0	0	0	0	0	0	0	0	0	1,544	03/01/2037	5. FM
12641Q-EW-8	CSMC Series 2009-7R-CSMC 2009-7R 1A2		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	25,540	03/01/2036	1. FM
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		06/01/2022	PAYDOWN		93,403	93,403	71,206	67,884	0	25,477	0	25,477	0	93,403	0	0	0	3,705	06/01/2036	1.D FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		06/01/2022	PAYDOWN		89,735	89,735	83,903	84,941	0	4,794	0	4,794	0	89,735	0	0	0	1,189	03/01/2043	1.A
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		06/01/2022	PAYDOWN		107,916	107,916	100,834	102,010	0	5,906	0	5,906	0	107,916	0	0	0	1,191	04/01/2043	1.A
12646X-AJ-1	CSMC Trust 2013-IVR3-CSMC 2013-IVR3 A2		06/01/2022	PAYDOWN		113,489	113,489	107,460	108,379	0	5,110	0	5,110	0	113,489	0	0	0	1,447	05/01/2043	1.A
12647G-BZ-0	CSMC Trust 2013-IVR4-CSMC 2013-IVR4 A20		06/01/2022	PAYDOWN		21,664	21,664	21,160	21,244	0	420	0	420	0	21,664	0	0	0	278	07/01/2043	1.A
12647H-BC-9	CSMC Trust 2013-8R-CSMC 2013-8R 4A2		06/29/2022	PAYDOWN		646,214	604,495	438,749	534,645	0	83,965	0	83,965	0	646,214	0	0	0	2,334	12/27/2036	1.A FM
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		06/01/2022	PAYDOWN		204,696	204,696	197,276	198,031	0	6,665	0	6,665	0	204,696	0	0	0	2,852	08/01/2043	1.A
12648H-BB-0	CSMC Trust 2014-IVR2-CSMC 2014-IVR2 B1		05/01/2022	PAYDOWN		115,168	115,168	112,865	112,958	0	2,210	0	2,210	0	115,168	0	0	0	1,488	04/01/2044	1.A
12648T-AQ-2	CSMC Trust 2014-IVR3-CSMC 2014-IVR3 B1		06/01/2022	PAYDOWN		201,829	201,829	200,693	200,769	0	1,059	0	1,059	0	201,829	0	0	0	3,287	07/01/2044	1.A
12659Y-AB-0	COLT 2022-3 Mortgage Loa-COLT 2022-3 A2		06/01/2022	PAYDOWN		478,238	478,238	478,231	0	0	7	0	7	0	478,238	0	0	0	3,219	06/01/2028	1.C FE
12659Y-AC-8	COLT 2022-3 Mortgage Loa-COLT 2022-3 A3		06/01/2022	PAYDOWN		382,590	382,590	382,391	0	0	199	0	199	0	382,590	0	0	0	2,622	06/01/2028	1.F FE
12660B-AB-7	Credit Suisse Mortgage C-CSMC 2022-ATH1		06/01/2022	PAYDOWN		696,146	696,146	696,135	0	0	11	0	11	0	696,146	0	0	0	5,691	01/01/2067	1.C FE
12660B-AC-5	Credit Suisse Mortgage C-CSMC 2022-ATH1		06/01/2022	PAYDOWN		1,034,831	1,034,831	1,034,822	0	0	9	0	9	0	1,034,831	0	0	0	8,842	01/01/2067	1.F FE
126650-AN-0	CVS Pass-Through Trust-FIRST LIEN		06/10/2022	SINKING PAYMENT		168,794	168,794	172,639	169,434	0	(639)	0	(639)	0	168,794	0	0	0	3,062	10/10/2025	2.B
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		06/10/2022	SINKING PAYMENT		62,749	62,749	62,749	62,751	0	(3)	0	(3)	0	62,749	0	0	0	1,386	01/11/2027	2.B
126650-BQ-2	CVS HEALTH CORP PASS THRU CTF 30/360		06/10/2022	SINKING PAYMENT		90,988	90,988	106,840	100,158	0	(9,169)	0	(9,169)	0	90,988	0	0	0	2,634	01/10/2030	2.B FE
126650-BY-5	CVS PASS-THROUGH TRUST-SENIOR SECURED NO		06/10/2022	VARIOUS		20,201	20,201	23,874	22,532	0	(2,332)	0	(2,332)	0	20,200	0	1	1	41,772	01/10/2034	2.B FE
126650-CL-2	CVS Health Corp-SENIOR UNSECURED		05/17/2022	CITIGROUP GLOBAL MAR		7,522,425	7,500,000	7,977,300	0	0	(47,026)	0	(47,026)	0	7,930,274	0	(407,849)	(407,849)	96,068	07/20/2025	2.B FE
126650-DR-8	CVS Health Corp-SENIOR UNSECURED		06/10/2022	BOFAMLSEC		4,079,150	5,000,000	4,756,100	0	0	8,613	0	8,613	0	4,764,713	0	(685,563)	(685,563)	87,361	09/15/2031	2.B FE
12665V-AA-0	CVS Pass-Through Trust S-FIRST LIEN		06/10/2022	SINKING PAYMENT		76,591	76,591	76,591	76,591	0	0	0	0	0	76,591	0	0	0	1,329	08/11/2036	2.B FE
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9		06/01/2022	PAYDOWN		89,632	85,977	74,982	70,824	0	12,433	0	12,433	0	89,632	0	0	0	511	02/01/2036	1.D FM
126670-NY-0	CWABS Asset-Backed Certi-CWL 2005-16 2AF		06/01/2022	PAYDOWN		21,409	21,409	20,504	2,765	0	18,644	0	18,644	0	21,409	0	0	0	385	05/01/2036	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		06/01/2022	PAYDOWN		118,945	120,765	106,748	105,264	0	15,041	0	15,041	0	118,945	0	0	0	2,859	03/01/2038	1.D FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		06/01/2022	PAYDOWN		79,685	80,389	73,736	70,592	0	8,912	0	8,912	0	79,685	0	0	0	1,804	04/01/2035	1.D FM
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3		06/01/2022	PAYDOWN		36,789	36,789	36,530	36,646	0	142	0	142	0	36,789	0	0	0	868	04/01/2034	1.A FM
12667F-RE-7	Alternative Loan Trust 2-CWALT 2004-J6 1		06/01/2022	PAYDOWN		52,749	52,749	53,540	52,811	0	(62)	0	(62)	0	52,749	0	0	0	1,224	08/01/2024	1.A FM
12667F-RG-2	Alternative Loan Trust 2-CWALT 2004-J6 2		06/01/2022	PAYDOWN		435	435	438	436	0	0	0	0	0	435	0	0	0	11	11/01/2031	1.A FM
12667F-VN-2	COUNTRYWIDE ALTERNATIVE -SERIES 2004-24C		06/01/2022	PAYDOWN		488,624	488,624	488,317	482,564	0	6,060	0	6,060	0	488,624	0	0	0	12,106	11/01/2034	1.A FM
12667G-AA-1	Alternative Loan Trust 2-CWALT 2005-13CB		06/25/2022	PAYDOWN		212,442	221,354	191,171	171,763	0	48,285	0	48,285	0	212,442	0	0	0	760	05/25/2035	1.D FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		06/01/2022	PAYDOWN		29,111	30,332	27,902	27,194	0	3,027	0	3,027	0	29,111	0	0	0	694	05/01/2035	4.B FM
12668A-4C-6	Alternative Loan Trust 2-CWALT 2005-1M1		06/27/2022	PAYDOWN		12,387	12,739	8,352	3,833	0	7,829	0	7,829	0	12,387	0	0	0	50	01/25/2036	1.D FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		06/01/2022	PAYDOWN		35,748	54,912	47,144	47,145	0	4,780	0	4,780	0	35,748	0	0	0	1,267	11/01/2035	3.B FM
12668A-XL-4	Alternative Loan Trust 2-CWALT 2005-63 5		06/01/2022	PAYDOWN		40,215	43,286	39,418	38,653	0	8,126	0	8,126	0	40,215	0	0	0	696	12/01/2035	1.D FM
12668B-YA-5	Alternative Loan Trust 2-CWALT 2006-7CB		06/01/2022	PAYDOWN		10,279	10,431	9,009	4,595	0	5,784	0	5,784	0	10,279	0	0	0	237	05/01/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A		06/01/2022	PAYDOWN		43,392	43,492	28,140	28,144	0	15,309	0	15,309	0	43,392	0	0	0	1,027	05/01/2036	3.B FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3		06/01/2022	PAYDOWN		38,729	38,500	36,974	36,974	0	1,712	0	1,712	0	38,729	0	0	0	437	05/01/2036	1.D FM
126694-BE-7	CHL Mortgage Pass-Throug-CWHL 2005-HYB6		06/01/2022	PAYDOWN		21,579	21,579	19,074	19,454	0	2,071	0	2,071	0	21,579	0	0	0	269	10/01/2035	1.D FM
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		06/01/2022	PAYDOWN		104,465	122,015	100,251	0	0	18,636	0	18,636	0	104,465	0	0	0	2,040	10/01/2035	4.B FM
126694-D5-4	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		06/01/2022	PAYDOWN		107,143	107,090	93,786	71,995	0	34,977	0	34,977	0	107,143	0	0	0	1,124	04/01/2036	1.D FM
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		06/01/2022	PAYDOWN		6,881	6,904	6,301	6,687	0	215	0	215	0	6,881	0	0	0	94	04/01/2036	1.A FM
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1		05/01/2022	PAYDOWN		73,990	73,302	56,206	4,107	0	19,338	0	19,338	0	73,990	0	0	0	1,071	11/01/2035	1.D FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		06/01/2022	PAYDOWN		133,840	137,711	105,061	0	0	31,245	0	31,245	0	133,840	0	0	0	2,362	11/01/2035	3.B FM
126694-MH-8	CHL Mortgage Pass-Throug-CWHL 2005-HYB7		06/01/2022	PAYDOWN		366,755	354,339	283,471	288,792	0	68,217	0	68,217	0	366,755	0	0	0	4,486	11/01/2035	1.D FM
126694-QJ-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB8		06/01/2022	PAYDOWN		45,029	44,910	40,770	42,772	0	2,119	0	2,119	0	45,029	0	0	0	583	12/01/2035	1.D FM
126694-UJ-5	CHL Mortgage Pass-Throug-CWHL 2005-31 1A		06/01/2022	PAYDOWN		15,732	15,732	13,614	14,222	0	1,510	0	1,510	0	15,732	0	0	0	166	01/01/2036	1.D FM
126694-UM-8	CHL Mortgage Pass-Throug-CWHL 2005-31 2A		06/01/2022	PAYDOWN		30,548	31,533	30,341	28,993	0	2,498	0	2,498	0	30,548	0	0	0	283	01/01/2036	1.D FM
126694-UN-6	CHL Mortgage Pass-Throug-CWHL 2005-31 2A		06/01/2022	PAYDOWN		47,183	48,705	46,863	44,782	0	3,859	0	3,859	0	47,183	0	0	0	437	01/01/2036	1.D FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1		06/01/2022	PAYDOWN		17,514	17,554	17,529	18,515	0	(1)	0	(1)	0	17,084	0	431	431	423	02/01/2033	1.D FM
12669F-A8-6	CHL Mortgage Pass-Throug-CWHL 2004-11 2A		05/01/2022	PAYDOWN		453,963	453,963	367,710	374,133	0	79,830	0	79,830	0	453,963	0	0	0	4,279	07/01/2034	1.A FM
12669F-V8-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB4		06/01/2022	PAYDOWN		77,702	77,702	77,822	77,590	0	112	0	112	0	77,702	0	0	0	999	09/01/2034	1.A FM
12669F-VH-3	CHL Mortgage Pass-Throug-CWHL 2004-6 2A1		06/01/2022	PAYDOWN		5,333	5,333	5,343	5,272	0	62	0	62	0	5,333	0	0	0	58	05/01/2034	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		06/01/2022	PAYDOWN		57,356	56,678	47,726	0	0	9,047	0	9,047	0	57,356	0	0	0	867	09/01/2035	2.B FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		05/01/2022	PAYDOWN		88,112	97,354	82,399	0	0	13,535	0	13,535	0	88,112	0	0	0	1,347	09/01/2035	2.B FM
12669G-A5-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB3		05/01/2022	PAYDOWN		1,307	1,307	1,190	1,155	0	152	0	152	0	1,307	0	0	0	13	06/01/2035	1.A FM
12669G-BY-6	CHL Mortgage Pass-Throug-CWHL 2004-HYB7		06/01/2022	PAYDOWN		6,587	6,587	6,616	6,200	0	387	0	387	0	6,587	0	0	0	78	11/01/2034	1.A FM
12669G-BZ-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB7		06/01/2022	PAYDOWN		19,186	19,186	19,269	18,042	0	1,144	0	1,144	0	19,186	0	0	0	228	11/01/2034	1.A FM
12669G-GH-8	CHL Mortgage Pass-Throug-CWHL 2004-HYB8		06/01/2022	PAYDOWN		36,988	36,988	30,238	30,044	0	6,944	0	6,944	0	36,988	0	0	0	701	01/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8		06/01/2022	PAYDOWN		1,545	1,545	1,442	1,043	0	505	0	505	0	1,545	0	0	0	130	08/01/2035	1.D FM
12694*-AA-4	CVS (New Albany, IN) Trust Certificate		06/15/2022	SINKING PAYMENT		84,749	84,749	84,749	84,749	0	0	0	0	0	84,749	0	0	0	1,391	01/15/2041	2.B
12697*-AA-7	Cric KY HQ LLC Senior Secured Note		06/15/2022	SINKING PAYMENT		33,443	33,443	33,443	33,443	0	(1)	0	(1)	0	33,443	0	0	0	0	03/15/2042	1.F
12707*-AA-9	CVS (NC SC PA & VA) Con Trust Certifica		06/15/2022	SINKING PAYMENT		106,355	106,355	106,355	106,355	0	0	0	0	0	106,355	0	0	0	1,731	01/15/2044	2.B
12724@-AA-6	CVS (Clawson & Richmond Trust Certificat		06/15/2022	SINKING PAYMENT		117,148	117,148	118,276	118,162	0	(1,013)	0	(1,013)	0	117,148	0	0	0	1,978	01/15/2035	2.B
12733#-AA-3	CTL Pass-Thru Trust Seri Trust Certifica		06/15/2022	SINKING PAYMENT		66,551	66,551	66,551	66,551	0	0	0	0	0	66,551	0	0	0	346	10/15/2043	2.A
12737*-AA-3	CGA Capital Corp Pass Thru Ctfs Series 2		06/10/2022	SINKING PAYMENT		245,592	245,592	245,592	245,592	0	0	0	0	0	245,592	0	0	0	3,388	03/10/2031	1.A
14149Y-BE-7	Cardinal Health Inc-SR UNSECURED		05/03/2022	BNP PARIBAS		4,996,400	5,000,000	4,996,400	4,998,631	0	139	0	139	0	4,998,769	0	(2,369)	(2,369)	119,271	09/15/2025	2.B FE
141781-BQ-6	Cargill Inc-SENIOR UNSECURED		06/02/2022	JEFFERIESLLC		5,816,510	7,000,000	6,111,280	0	0	15,656	0	15,656	0	6,126,936	0	(310,426)	(310,426)	40,989	02/02/2031	1.F FE
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		06/15/2022	PAYDOWN		35,000	35,000	34,986	34,986	0	14	0	14	0	35,000	0	0	0	293	12/15/2050	1.A FE
14576A-AB-8	Cars Net Lease Mortgage -CARM 2020-1A A2		06/15/2022	PAYDOWN		3,750	3,750	3,748	3,748	0	2	0	2	0	3,750	0	0	0	39	12/15/2050	1.A FE
14576A-AC-6	Cars Net Lease Mortgage -CARM 2020-1A A3		06/15/2022	PAYDOWN		2,813	2,813	2,811	2,811	0	2	0	2	0	2,813	0	0	0	34	12/15/2050	1.F FE
14855M-AA-6	Castlelake Aircraft Secu-SERIES 2019-1A		05/15/2022	PAYDOWN		231,958	231,958	231,957	231,960	0	(3)	0	(3)	0	231,958	0	0	0	3,693	04/15/2039	2.B FE
14856G-AA-8	Castlelake Aircraft Stru-CLAST 2021-1A A		06/15/2022	PAYDOWN		389,558	389,558	389,547	389,548	0	10	0	10	0	389,558	0	0	0	6,529	01/15/2046	1.G FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		06/01/2022	PAYDOWN		119,520	119,520	119,221	119,244	0	276	0	276	0	119,520	0	0	0	2,523	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		06/01/2022	PAYDOWN		52,516	52,516	51,993	52,163	0	353	0	353	0	52,516	0	0	0	1,214	06/01/2032	1.A FM
16159W-AC-8	Chase Home Lending Mortg-CHASE 2019-1 A3		06/01/2022	PAYDOWN		122,199	122,199	125,101	124,938	0	(2,739)	0	(2,739)	0	122,199	0	0	0	1,585	03/01/2050	1.A
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		06/01/2022	PAYDOWN		3,548	3,959	3,402	2,634	0	1,265	0	1,265	0	3,548	0	0	0	50	01/01/2036	1.D FM
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1		06/25/2022	PAYDOWN		13,846	13,846	12,134	7,692	0	6,154	0	6,154	0	13,846	0	0	0	416	11/25/2036	1.D FM
16162Y-AL-9	Chase Mortgage Finance T-CHASE 2006-S4 A		06/25/2022	PAYDOWN		15,192	11,466	7,382	7,382	0	5,418	0	5,418	0	15,192	0	0	0	172	12/25/2036	2.B FM
161630-BA-5	Chase Mortgage Finance T-CHASE 2007-A1 1		06/01/2022	PAYDOWN		16,729	16,729	16,196	15,978	0	752	0	752	0	16,729	0	0	0	76	02/01/2037	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		06/01/2022	PAYDOWN		55,950	44,738	43,784	43,785	0	1,448	0	1,448	0	55,950	0	0	0	773	09/01/2036	1.D FM
16372#-AA-0	Chemical Bank Pass-Thru Certificate		06/10/2022	SINKING PAYMENT		43,286	43,286	43,286	43,286	0	0	0	0	0	43,286	0	0	0	991	06/10/2044	2.A
16877#-AA-0	Childress Klien-Cambridg Senior Secured		06/05/2022	SINKING PAYMENT		183,507	183,507	183,736	183,671	0	(164)	0	(164)	0	183,507	0	0	0	0	02/05/2036	1.B
170257-AE-9	CHL Mortgage Pass-Throug-CWHL 2006-16 3A		06/01/2022	PAYDOWN		549,976	552,849	279,275	279,275	0	272,715	0	272,715	0	549,976	0	0	0	14,953	11/01/2036	1.D FM
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		06/25/2022	PAYDOWN		25,179	25,134	15,646	0	0	9,504	0	9,504	0	25,179	0	0	0	681	12/25/2036	1.D FM
17025R-AA-3	COUNTRYWIDE HOME LOANS-SERIES 2007-HY4 C		06/01/2022	PAYDOWN		22,462	25,058	20,767	20,653	0	3,938	0	3,938	0	22,462	0	0	0	505	09/01/2047	1.D FM
17030J-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-1 A1		06/01/2022	PAYDOWN		1,066,799	1,066,799	1,066,791	0	0	8	0	8	0	1,066,799	0	0	0	10,217	01/01/2067	1.F FE
17181C-AA-6	CIM Small Business Loan -CIMLT 2018-1A A		06/20/2022	PAYDOWN		391,804	391,804	391,804	391,792	0	12	0	12	0	391,804	0	0	0	2,432	03/20/2043	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17252M-AN-0	Cintas Corp No 2-SENIOR UNSECURED		06/30/2022	JANE		0	0	0	0	0	0	0	0	0	0	0	0	0	166,500	04/01/2027	1. FE
17307G-E8-7	Citigroup Mortgage Loan -CMLTI 2005-8 1A		06/01/2022	PAYDOWN		365,884	412,422	349,576	324,061	0	73,150	0	73,150	0	365,884	0	0	0	3,336	10/01/2035	1.D FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		06/01/2022	PAYDOWN		211,294	211,294	200,971	197,825	0	13,468	0	13,468	0	211,294	0	0	0	1,875	03/01/2034	1.A FM
17307G-RE-0	Citigroup Mortgage Loan -CMLTI 2005-2 1A		05/01/2022	PAYDOWN		47,824	47,824	44,521	44,727	0	3,097	0	3,097	0	47,824	0	0	0	590	05/01/2035	1.A FM
17307G-TY-4	Citigroup Mortgage Loan -CMLTI 2005-3 24		06/01/2022	PAYDOWN		52,341	52,492	49,933	43,835	0	8,744	0	8,744	0	52,341	0	0	0	578	08/01/2035	1.D FM
17307G-U2-2	Citigroup Mortgage Loan -CMLTI 2005-10 1		06/01/2022	PAYDOWN		64,303	67,050	57,725	54,786	0	11,164	0	11,164	0	64,303	0	0	0	635	12/01/2035	1.D FM
17307G-VN-5	Citigroup Mortgage Loan -CMLTI 2005-WF2		06/01/2022	PAYDOWN		325	325	270	41	0	284	0	284	0	325	0	0	0	8	08/01/2035	1.D FM
17307G-W9-5	Citigroup Mortgage Loan -CMLTI 2005-11 A		06/01/2022	PAYDOWN		25,839	25,839	25,007	24,681	0	1,158	0	1,158	0	25,839	0	0	0	216	11/01/2035	1.A FM
17309A-AD-1	CitiMortgage Alternative-CMALT 2006-A1 1		06/01/2022	PAYDOWN		47,141	49,723	47,232	48,665	0	1,573	841	732	0	47,141	0	0	0	1,445	04/01/2036	3.B FM
17309A-AF-6	CitiMortgage Alternative-CMALT 2006-A1 1		06/01/2022	PAYDOWN		66,223	68,598	65,026	63,552	0	4,806	0	4,806	0	66,223	0	0	0	2,746	04/01/2036	1.D FM
17309B-AB-3	Citigroup Mortgage Loan -CMLTI 2006-WF2		06/01/2022	PAYDOWN		6,820	6,820	3,273	0	0	3,546	0	3,546	0	6,820	0	0	0	56	05/01/2036	1.D FM
17309N-AG-6	Citicorp Residential Mor-CRMSI 2006-1 M1		06/01/2022	PAYDOWN		346,984	346,984	332,454	337,550	0	9,434	0	9,434	0	346,984	0	0	0	6,471	07/01/2036	1.A FM
17309V-AH-6	CitiMortgage Alternative-CMALT 2006-A4 1		06/01/2022	PAYDOWN		16,866	22,898	22,443	22,443	0	(49)	0	(49)	0	16,866	0	0	0	540	09/01/2036	5.B FM
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		06/01/2022	PAYDOWN		4,782	4,782	4,603	4,643	0	139	0	139	0	4,782	0	0	0	87	06/01/2037	1.A FM
17312V-AA-6	Citigroup Mortgage Loan -CMLTI 2007-6 1A		06/01/2022	PAYDOWN		2,921	2,955	1,031	1,112	0	1,821	0	1,821	0	2,921	0	0	0	29	03/01/2037	1.D FM
17314Q-AD-9	Citigroup Mortgage Loan -CMLTI 2009-11 2		06/01/2022	PAYDOWN		19,749	19,749	6,715	5,453	0	14,296	0	14,296	0	19,749	0	0	0	532	01/01/2036	1.D FM
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A		06/01/2022	PAYDOWN		12,014	12,014	9,101	9,478	0	1,828	0	1,828	0	12,014	0	0	0	157	11/01/2035	1.D FM
17322N-AD-6	Citigroup Mortgage Loan -CMLTI 2014-J1 A		06/01/2022	PAYDOWN		24,648	24,648	24,502	24,177	0	471	0	471	0	24,648	0	0	0	315	06/01/2044	1.A
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		06/01/2022	PAYDOWN		519,889	519,889	472,449	472,608	0	47,281	0	47,281	0	519,889	0	0	0	10,356	06/01/2058	1.A
173333-ZB-4	Losant Lot Inc. Note		05/31/2022	MATURITY		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	0	05/31/2022	6. Z
191098-AK-8	Coca-Cola Consolidated I-SENIOR UNSECURE		05/04/2022	U. S. BANCORP		9,966,000	10,000,000	9,997,500	9,999,349	0	143	0	143	0	9,999,492	0	(33,492)	(33,492)	169,417	11/25/2025	2.B FE
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		06/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	21,911	12/28/2048	1. FE
19421U-AB-0	College Avenue Student L-CASL 2019-A A2		06/25/2022	PAYDOWN		159,399	159,399	159,341	159,348	0	51	0	51	0	159,399	0	0	0	2,102	12/28/2048	1.A FE
19424K-AB-9	College Avenue Student L-CASL 2021-A A2		06/25/2022	PAYDOWN		612,962	612,962	612,840	612,845	0	117	0	117	0	612,962	0	0	0	4,026	07/25/2051	1.C FE
19685G-AC-0	COLT Funding LLC-COLT 2022-4 A3		06/01/2022	PAYDOWN		162,940	162,940	161,555	0	0	1,385	0	1,385	0	162,940	0	0	0	1,013	03/01/2067	1.F FE
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		06/01/2022	PAYDOWN		1,288,178	1,288,178	1,288,176	1,288,156	0	22	0	22	0	1,288,178	0	0	0	7,346	01/01/2065	1.A FE
19688H-AA-9	COLT 2022-1 Mortgage Loa-COLT 2022-1 A1		06/01/2022	PAYDOWN		1,453,395	1,453,395	1,453,380	0	0	14	0	14	0	1,453,395	0	0	0	10,517	12/01/2066	1.A FE
19688L-AA-0	COLT 2022-5 Mortgage Loa-COLT 2022-5 A1		06/01/2022	PAYDOWN		232,930	232,930	232,858	0	0	72	0	72	0	232,930	0	0	0	1	04/01/2067	1.A FE
19688L-AB-8	COLT 2022-5 Mortgage Loa-COLT 2022-5 A2		06/01/2022	PAYDOWN		388,217	388,217	382,561	0	0	5,655	0	5,655	0	388,217	0	0	0	1,472	03/01/2067	1.C FE
198280-AF-6	Columbia Pipeline Group -SENIOR UNSECURE		05/09/2022	BARCLAYS CAPITAL INC		10,222,600	10,000,000	9,984,700	9,994,664	0	591	0	591	0	9,995,255	0	227,345	227,345	200,000	06/01/2025	1.G FE
20030N-BH-3	Comcast Corp-SR UNSECURED		06/06/2022	GOLDMAN		6,043,620	6,000,000	6,366,840	0	0	(5,130)	0	(5,130)	0	6,361,710	0	(318,090)	(318,090)	101,292	01/15/2033	1.G FE
20030N-DR-9	Comcast Corp-SENIOR UNSECURED		06/07/2022	EXCHANGE OFFER		18,464,077	20,000,000	18,452,200	0	0	11,877	0	11,877	0	18,464,077	0	0	0	346,440	11/01/2051	1.G FE
20048E-AY-7	COMM 2013-LC6 MORTGAGE T-COMM 2013-LC6 A		06/01/2022	PAYDOWN		3,541,910	3,541,910	3,290,413	3,511,433	0	30,478	0	30,478	0	3,541,910	0	0	0	43,296	01/01/2046	1.A
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		06/25/2022	PAYDOWN		139,637	139,637	139,599	139,612	0	25	0	25	0	139,637	0	0	0	1,496	10/25/2040	1.A FE
20453K-AA-3	COMPASS BANK-SUBORDINATED		04/18/2022	JANE		7,072,170	7,000,000	6,758,430	6,894,426	0	9,391	0	9,391	0	6,903,816	0	168,354	168,354	143,160	04/10/2025	1.G FE
21075U-CJ-2	ContiMortgage Home Equit-CONHE 1996-1 A7		06/01/2022	PAYDOWN		168	168	168	30	0	138	0	138	0	168	0	0	0	61	03/01/2027	1.D FM
210795-QB-9	CONTL AIRLINES 2012-2 A-FIRST LIEN		04/29/2022	SINKING PAYMENT		249,189	249,189	251,058	250,100	0	(911)	0	(911)	0	249,189	0	0	0	4,984	10/29/2024	2.C FE
21079N-AA-9	CONTL AIRLINES 2007-1-FIRST LIEN		04/19/2022	MATURITY		1,201,645	1,201,645	1,188,502	1,200,698	0	946	0	946	0	1,201,645	0	0	0	35,947	04/19/2022	2.C FE
21872F-AA-5	Corevest American Financ-CAFL 2019-1 A		06/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	17,809	03/01/2052	1. FE
21872M-AA-0	CoreVest American Financ-CAFL 2018-2 A		06/01/2022	PAYDOWN		524,518	524,518	524,514	524,471	0	47	0	47	0	524,518	0	0	0	33,920	11/01/2052	1.A FE
21872N-AA-8	Corevest American Financ-CAFL 2019-3 A		06/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	14,259	10/01/2052	1. FE
22160B-AA-6	Costco (Monterey Park C Trust Certifica		06/20/2022	SINKING PAYMENT		29,770	29,770	29,770	29,766	0	5	0	5	0	29,770	0	0	0	517	06/20/2043	1.D Z
22163#-AA-1	Costco (Oceanside NY) Le Trust Certifica		06/15/2022	SINKING PAYMENT		73,942	73,942	73,942	73,942	0	0	0	0	0	73,942	0	0	0	0	11/30/2041	1.D Z
22541Q-CZ-3	Credit Suisse First Bost-CSFB 2003-AR15		06/27/2022	PAYDOWN		23,241	23,241	23,241	23,472	0	(231)	0	(231)	0	23,241	0	0	0	248	06/25/2033	1.A FM
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		06/01/2022	PAYDOWN		7,941	7,941	8,015	7,925	0	16	0	16	0	7,941	0	0	0	198	06/01/2033	1.A FM
22541Q-XS-6	Credit Suisse First Bost-CSFB 2003-23 DB		06/01/2022	PAYDOWN		61,848	61,848	61,887	61,683	0	165	0	165	0	61,848	0	0	0	1,503	09/01/2033	1.D FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		05/25/2022	PAYDOWN		131,998	131,998	104,938	112,443	0	19,555	0	19,555	0	131,998	0	0	0	729	10/25/2034	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		04/01/2022	PAYDOWN		0	14	12	12	0	0	0	0	0	0	0	0	0	0	09/01/2035	3.B FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		06/01/2022	PAYDOWN		56,360	23,131	22,615	0	0	2,654	0	2,654	0	56,360	0	0	0	352	08/01/2035	2.B FM
225458-LD-8	CSFB MORTGAGE-BACKED PAS-CSFB 2005-3 6A1		06/01/2022	PAYDOWN		10,080	10,080	8,896	9,237	0	843	0	843	0	10,080	0	0	0	257	07/01/2035	1.D FM
225470-Q8-9	CSMC Mortgage-Backed Tru-CSMC 2006-3 5A5		06/01/2022	PAYDOWN		61,269	61,269	29,390	29,395	0	31,874	0	31,874	0	61,269	0	0	0	1,356	04/01/2036	3.B FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		06/01/2022	PAYDOWN		18,008	18,008	11,489	11,489	0	6,519	0	6,519	0	18,008	0	0	0	433	02/01/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22549N-AA-9	Credit Suisse ABS Repack-CSRT 2018-PS1 A		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	4,307	01/01/2037	1. FE
2254W0-FJ-9	Credit Suisse First Bost-CSFB 2003-1 1A1		06/01/2022	PAYDOWN		11,961	11,961	12,395	12,180	0	(219)	0	(219)	0	11,961	0	0	0	300	02/01/2033	1.A FM
22942M-BF-2	CSMC Mortgage-Backed Tru-CSMC 2006-8 5A1		06/01/2022	PAYDOWN		8,650	8,685	8,468	8,804	0	(121)	0	(121)	0	8,650	0	0	0	202	10/01/2026	2.B FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		06/01/2022	PAYDOWN		43,742	43,742	39,279	39,441	0	4,301	0	4,301	0	43,742	0	0	0	383	02/01/2043	1.A
22960*-AA-0	Ochsner Clinic Foundatio Trust Certifica		06/15/2022	SINKING PAYMENT		221,096	221,096	221,096	221,102	0	(5)	0	(5)	0	221,096	0	0	0	4,849	12/15/2028	1.G
22965@-AA-3	WAG (Edina, Minnesota) C Trust Certifica		06/15/2022	SINKING PAYMENT		44,661	44,661	45,107	44,999	0	(338)	0	(338)	0	44,661	0	0	0	1,022	07/15/2037	2.B
22970*-AA-8	BNSF (Dayton, Texas) Con Trust Certifica		06/01/2022	SINKING PAYMENT		312,915	312,915	312,915	312,924	0	(10)	0	(10)	0	312,915	0	0	0	4,231	05/15/2034	1.D PL
22973@-AA-3	Great West Casualty Comp Trust Certifica		06/15/2022	SINKING PAYMENT		71,236	71,236	71,236	71,236	0	0	0	0	0	71,236	0	0	0	0	12/15/2037	1.C PL
22977@-AA-9	CTL Pass-Thru Trust Seri Trust Certifica		06/15/2022	SINKING PAYMENT		67,937	67,937	67,937	67,937	0	0	0	0	0	67,937	0	0	0	0	12/15/2038	1.F
23204G-AC-4	Customers Bancorp Inc-SENIOR UNSECURED		06/30/2022	MATURITY		8,000,000	8,000,000	7,982,000	7,998,048	0	1,952	0	1,952	0	8,000,000	0	0	0	0	06/30/2022	2.B Z
23242L-AB-9	CWHEQ Revolving Home Equ-CWHEL 2006-F 2A		06/15/2022	PAYDOWN		18,770	18,770	13,116	17,398	0	1,373	0	1,373	0	18,770	0	0	0	36	07/15/2036	1.A FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA		06/27/2022	PAYDOWN		123,905	123,905	76,821	107,324	0	16,581	0	16,581	0	123,905	0	0	0	247	05/25/2047	1.A FM
233046-AF-8	DNKN 2017-1A A2II		05/20/2022	PAYDOWN		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,058	11/20/2047	2.B FE
233046-AH-4	DB Master Finance LLC-DNKN 2017-1AW A2II		05/20/2022	PAYDOWN		30,000	30,000	29,986	29,992	0	8	0	8	0	30,000	0	0	0	754	11/20/2047	1.C FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		05/20/2022	PAYDOWN		45,000	45,000	45,480	45,370	0	(370)	0	(370)	0	45,000	0	0	0	1,351	05/20/2049	1.C FE
23316#-AA-5	DEA (Nashville TN) LLC Pass-Thru Certifi		06/05/2022	SINKING PAYMENT		86,091	86,091	86,091	86,091	0	0	0	0	0	86,091	0	0	0	232	08/05/2040	1.B
23332U-AD-6	DSLA Mortgage Loan Trust-DSLA 2004-AR1 A		06/21/2022	PAYDOWN		108,112	108,112	94,835	96,498	0	11,614	0	11,614	0	108,112	0	0	0	386	09/19/2044	1.A FM
24736Y-AA-4	Delta Air Lines 2015-1 C-DAL 3 7/8 07/30		05/23/2022	SINKING PAYMENT		76,705	76,705	76,705	76,655	0	51	0	51	0	76,705	0	0	0	1,486	07/30/2027	2.A FE
24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7		06/01/2022	PAYDOWN		16,497	16,497	15,953	8,827	0	7,670	0	7,670	0	16,497	0	0	0	198	08/01/2030	1.A FM
25150M-AC-0	Deutsche Alt-A Securitie-DBALT 2007-RMP1		06/27/2022	PAYDOWN		89,630	89,630	70,584	79,518	0	10,112	0	10,112	0	89,630	0	0	0	812	12/25/2036	1.A FM
25150N-AB-0	Deutsche Alt-A Securitie-DBALT 2006-AR5		06/27/2022	PAYDOWN		38,448	38,448	20,474	13,031	0	25,417	0	25,417	0	38,448	0	0	0	165	10/25/2036	1.D FM
25151O-CV-3	Deutsche Alt-A Securitie-DBALT 2005-1 1A		06/25/2022	PAYDOWN		57,706	57,706	41,909	42,447	0	15,259	0	15,259	0	57,706	0	0	0	191	02/25/2035	1.A FM
25151O-EP-4	DEUTSCHE ALT-A SECURITIE-DBALT 2005-3 5A		06/25/2022	PAYDOWN		685,035	685,035	514,163	562,376	0	122,659	0	122,659	0	685,035	0	0	0	1,728	06/25/2035	1.D FM
25151O-LM-3	Deutsche Alt-A Securitie-DBALT 2006-AR1		06/01/2022	PAYDOWN		10,381	10,397	9,335	10,524	0	(344)	0	(344)	0	10,381	0	0	0	160	02/01/2036	3.B FM
25151O-MD-2	Deutsche Alt-B Securitie-DBALT 2006-AB1		05/01/2022	PAYDOWN		20,336	20,081	20,049	13,376	0	6,712	0	6,712	0	20,336	0	0	0	357	02/01/2036	1.D FM
25156J-FP-2	Deutsche Mortgage Securi-DMSI 2004-4 7AR		06/25/2022	PAYDOWN		0	0	20,435	103	0	(20)	0	(20)	0	0	0	0	0	427	06/25/2034	6. *
25216A-AA-2	Dext ABS 2020-1 LLC-DEXT 2020-1 A		06/15/2022	PAYDOWN		208,846	208,846	208,841	208,842	0	3	0	3	0	208,846	0	0	0	1,292	02/16/2027	1.B FE
25273C-AB-6	Diamond Resorts Owner Tr-DROT 2021-1A B		06/20/2022	PAYDOWN		236,423	236,423	234,982	0	0	1,441	0	1,441	0	236,423	0	0	0	2,653	11/21/2033	1.F FE
25432G-AC-3	Dime Community Bancshare-SUBORDINATED		06/15/2022	CALL 100		20,000,000	20,000,000	20,000,000	20,000,012	0	(12)	0	(12)	0	20,000,000	0	0	0	450,000	06/15/2027	2.C FE
25470D-BC-2	Discovery Communications-SENIOR UNSECURE		05/25/2022	TORONTO DOMINION SEC		7,023,100	7,000,000	6,948,620	6,980,277	0	2,789	0	2,789	0	6,983,066	0	40,034	40,034	145,600	11/15/2024	2.C FE
256746-AG-3	Dollar Tree Inc-SENIOR UNSECURED		05/17/2022	FTS		7,547,400	7,500,000	7,960,425	0	0	(46,434)	0	(46,434)	0	7,913,991	0	(366,591)	(366,591)	153,333	05/15/2025	2.B FE
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		04/25/2022	PAYDOWN		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	895	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		04/25/2022	PAYDOWN		57,500	57,500	57,477	52,500	0	23	0	23	0	57,500	0	0	0	1,132	07/25/2047	2.A FE
25755T-AJ-9	Domino's Pizza Master Is-DPABS 2018-1A A		04/25/2022	PAYDOWN		17,500	17,500	17,500	17,502	0	(2)	0	(2)	0	17,500	0	0	0	360	07/25/2048	2.A FE
25755T-AK-6	Domino's Pizza Master Is-DPABS 2018-1A A		04/25/2022	PAYDOWN		8,750	8,750	8,747	8,749	0	1	0	1	0	8,750	0	0	0	189	07/25/2048	2.A FE
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		04/25/2022	PAYDOWN		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	344	10/25/2049	2.A FE
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		04/25/2022	PAYDOWN		107,500	107,500	107,555	107,560	0	(60)	0	(60)	0	107,500	0	0	0	1,295	10/25/2049	1.C FE
26067*-AA-3	Dow (Midland Mi) Control Trust Certifica		06/15/2022	SINKING PAYMENT		127,003	127,003	127,575	127,391	0	(387)	0	(387)	0	127,003	0	0	0	0	03/15/2034	2.B
26208L-AC-2	DRIVEN BRANDS FUNDING LL-HONK 2018-1A A2		04/20/2022	PAYDOWN		17,500	17,500	17,500	17,502	0	(2)	0	(2)	0	17,500	0	0	0	415	04/20/2048	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		04/20/2022	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	202	01/20/2051	2.C FE
26443@-AA-6	Dulles Discovery 1 Contr Pass-Thru Certi		06/05/2022	SINKING PAYMENT		140,564	140,564	140,564	140,564	0	0	0	0	0	140,564	0	0	0	347	06/05/2037	1.B
26847@-AA-8	Edx/Ge Inventory Supply Pass-Thru Certif		04/15/2022	SINKING PAYMENT		308,661	308,661	308,661	308,664	0	(3)	0	(3)	0	308,661	0	0	0	0	04/15/2028	2.A
26848#-AA-5	EDX/GE Inventory Supply Pass-Thru Certif		04/15/2022	SINKING PAYMENT		143,286	143,286	143,286	143,289	0	(3)	0	(3)	0	143,286	0	0	0	0	01/15/2029	2.A
26848*-AA-9	EDX/GE Inventory Supply Pass-Thru Certif		04/15/2022	SINKING PAYMENT		139,413	139,413	139,413	139,413	0	0	0	0	0	139,413	0	0	0	0	01/15/2030	2.A
26875P-AU-5	EOG Resources Inc-SENIOR UNSECURED		05/31/2022	DEUTSCHE BANK SECURI		3,107,370	3,000,000	2,998,800	2,998,977	0	72	0	72	0	2,999,050	0	108,320	108,320	82,760	04/15/2030	1.G FE
26884T-AL-6	ERAC USA Finance LLC-SENIOR UNSECURED		05/16/2022	JP MORGAN SECURITIES		5,030,950	5,000,000	4,991,500	4,997,507	0	453	0	453	0	4,997,959	0	32,991	32,991	97,854	11/15/2024	2.A FE
26884T-AP-7	ERAC USA Finance LLC-SENIOR UNSECURED		05/10/2022	JEFFERIESLLC		14,996,850	15,000,000	14,971,650	14,988,292	0	1,431	0	1,431	0	14,989,723	0	7,127	7,127	302,417	11/01/2025	2.A FE
278865-BE-9	Ecolab Inc-SENIOR UNSECURED		05/31/2022	VARIOUS		21,156,352	20,000,000	19,981,200	19,984,207	0	687	0	687	0	19,984,894	0	1,171,458	1,171,458	659,413	03/24/2030	1.G FE
28416L-AB-8	Elara HGV Timeshare Issu-EHGVT 2021-A B		05/25/2022	PAYDOWN		138,379	138,379	136,055	0	0	2,324	0	2,324	0	138,379	0	0	0	721	08/27/2035	1.F FE
29364D-AU-4	ENTERGY ARKANSAS INC 1ST MTG BD		06/30/2022	JP MORGAN SECURITIES		0	0	0	0	0	0	0	0	0	0	0	0	0	70,000	04/01/2026	1. FE
29379V-BE-2	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE		05/16/2022	JANE		8,008,640	8,000,000	7,974,480	7,991,436	0	870	0	870	0	7,992,306	0	16,334	16,334	227,500	02/15/2025	2.A FE
30070R-AC-6	ACRES Commercial Realty -XAN 2020-RS08 A		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	6,282	03/15/2035	1. FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30212P-AJ-4	Expedia Inc-SENIOR UNSECURED NOTE		06/13/2022	CALL 102.783627		5,139,181	5,000,000	4,972,200	4,991,564	0	1,287	0	1,287	0	4,992,851	0	146,330	146,330	186,250	08/15/2024	2.C FE
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		06/15/2022	PAYDOWN		1,924,326	1,924,326	1,924,242	1,924,246	0	80	0	80	0	1,924,326	0	0	0	9,714	04/15/2033	1.A FE
302635-AC-1	FS KKR Capital Corp-SENIOR UNSECURED		04/15/2022	CALL 100		25,510,000	25,510,000	25,627,573	25,517,575	0	(8,219)	0	(8,219)	0	25,509,356	0	644	644	504,885	05/15/2022	2.C FE
30292*-AA-2	FBI Bronx Control Trust Pass-Thru Certif		06/15/2022	SINKING PAYMENT		131,376	131,376	131,376	131,376	0	0	0	0	0	131,376	0	0	0	0	07/15/2033	1.B PL
31307#-AC-5	FDL-CC LLC Senior Note Tranche A-3		06/15/2022	SINKING PAYMENT		18,329	18,329	18,329	18,329	0	(1)	0	(1)	0	18,329	0	0	0	0	06/15/2037	1.B
3137BL-AR-9	Freddie Mac Multifamily -FMMV M036 A		06/15/2022	CALL 100		240,000	240,000	246,600	242,696	0	(283)	0	(283)	0	242,413	0	(2,413)	(2,413)	4,266	12/01/2029	1.B FE
31392C-EM-2	Fannie Mae REMIC Trust 2-FNW 2002-W2 AF5		06/01/2022	PAYDOWN		11,108	11,108	10,667	10,650	0	458	0	458	0	11,108	0	0	0	279	06/01/2032	1.A
31572Y-AB-4	Ellington Financial Mort-EFMT 2022-2 A2		06/01/2022	PAYDOWN		104,962	104,962	103,369	0	0	1,592	0	1,592	0	104,962	0	0	0	482	04/01/2067	1.C FE
31572Y-AC-2	Ellington Financial Mort-EFMT 2022-2 A3		06/01/2022	PAYDOWN		399,945	399,945	392,574	0	0	7,372	0	7,372	0	399,945	0	0	0	1,433	04/01/2067	1.G FE
31737V-AA-4	Finance of America HECM -FAHB 2020-HB2 A		06/25/2022	PAYDOWN		1,431,887	1,431,887	1,420,478	1,421,997	0	9,889	0	9,889	0	1,431,887	0	0	0	9,511	07/25/2030	1.A FE
32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		04/25/2022	PAYDOWN		1,426,736	1,426,736	1,426,717	1,426,582	0	154	0	154	0	1,426,736	0	0	0	23,919	01/25/2032	1.A FE
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		06/27/2022	PAYDOWN		79,139	79,139	69,284	75,185	0	3,954	0	3,954	0	79,139	0	0	0	142	10/25/2036	1.A FM
32051G-SQ-9	First Horizon Alternativ-FHAMS 2005-AA7		06/01/2022	PAYDOWN		162,978	164,045	149,559	148,559	0	15,257	0	15,257	0	162,978	0	0	0	1,674	09/01/2035	1.D FM
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		06/01/2022	PAYDOWN		33,958	35,922	22,218	22,218	0	12,957	0	12,957	0	33,958	0	0	0	918	04/01/2036	3.B FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		06/01/2022	PAYDOWN		22,385	22,385	21,365	19,722	0	2,663	0	2,663	0	22,385	0	0	0	253	11/01/2035	3.B FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		06/01/2022	PAYDOWN		18,571	19,030	18,758	17,133	0	1,891	0	1,891	0	18,571	0	0	0	223	11/01/2035	1.D FM
32051H-AF-0	First Horizon Alternativ-FHAMS 2006-FA3		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	35,585	07/01/2036	3.B FM
32052E-AA-7	First Horizon Mortgage P-FHASI 2006-AR3		06/01/2022	PAYDOWN		8,726	8,105	6,808	5,306	0	2,893	0	2,893	0	8,726	0	0	0	70	11/01/2036	1.D FM
32056J-AA-2	First Horizon Mortgage P-FHASI 2007-AR3		06/01/2022	PAYDOWN		19,480	20,230	13,612	7,886	0	12,120	0	12,120	0	19,480	0	0	0	224	11/01/2037	1.D FM
33803W-AA-7	Fishers Lane Associates -SECURED		06/05/2022	SINKING PAYMENT		238,352	238,352	238,352	238,353	0	0	0	0	0	238,352	0	0	0	3,642	08/05/2030	1.B
33972P-AA-7	FLNG LIQUEFACTION 2 LLC-FIRST LIEN		06/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,722	03/31/2038	2. FE
340711-AW-0	Florida Gas Transmission-SENIOR UNSECURE		06/24/2022	JANE		4,989,900	5,000,000	4,988,750	4,995,735	0	527	0	527	0	4,996,262	0	(6,362)	(6,362)	207,229	07/15/2025	2.B FE
34107#-AA-7	Florida Pipeline Holding Senior Secured		06/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	15,786	08/15/2038	2. PL
34417M-AB-3	FOCUS Brands Funding LLC-FOCUS 2017-1A A		04/30/2022	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	382	04/30/2047	2.B FE
34417Q-AA-6	FOCUS Brands Funding LLC-FOCUS 2018-1 A2		04/30/2022	PAYDOWN		30,000	30,000	30,000	30,005	0	(5)	0	(5)	0	30,000	0	0	0	778	10/30/2048	2.B FE
34417Q-AB-4	FOCUS Brands Funding LLC-FOCUS 2018-1W A		04/30/2022	PAYDOWN		16,250	16,250	17,134	17,095	0	(845)	0	(845)	0	16,250	0	0	0	360	10/29/2048	1.C FE
347466-AE-4	Fort Irwin Land LLC-UNSECURED		06/15/2022	SINKING PAYMENT		204,982	204,982	192,772	197,106	0	7,876	0	7,876	0	204,982	0	0	0	5,432	12/15/2035	1.F FE
35040U-AA-9	Foundation Finance Trust-FFIN 2017-1A A		06/15/2022	PAYDOWN		566,900	566,900	566,818	566,889	0	11	0	11	0	566,900	0	0	0	7,730	07/15/2033	1.A FE
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		06/15/2022	PAYDOWN		356,700	356,700	356,645	351,839	0	4,861	0	4,861	0	356,700	0	0	0	5,676	11/15/2034	1.B FE
35824#-AA-4	Fresno County (Rowell Bu Trust Certifica		06/15/2022	SINKING PAYMENT		3,589	3,589	3,622	3,620	0	(31)	0	(31)	0	3,589	0	0	0	0	05/15/2040	1.D S
361448-AN-3	GATX CORP-SENIOR UNSECURED NOTE		04/12/2022	CALL 100.66		8,052,800	8,000,000	7,924,000	7,995,696	0	2,191	0	2,191	0	7,997,887	0	54,913	54,913	123,500	06/15/2022	2.B FE
36157N-FL-3	GE Mortgage Services LLC-GECMS 1997-HE4		06/01/2022	PAYDOWN		4,742	4,742	3,850	4,777	0	982	1,018	(36)	0	4,742	0	0	0	130	12/01/2028	6. FM
36169K-AA-4	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A1		06/01/2022	PAYDOWN		102,669	102,669	102,191	0	0	478	0	478	0	102,669	0	0	0	489	02/01/2067	1.A FE
36169K-AB-2	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A2		06/01/2022	PAYDOWN		376,451	376,451	369,048	0	0	7,403	0	7,403	0	376,451	0	0	0	1,794	02/01/2067	1.E FE
36185N-6N-5	GMACM Mortgage Loan Trus-GMACM 2005-AR2		05/01/2022	PAYDOWN		97,930	97,930	88,704	87,818	0	10,112	0	10,112	0	97,930	0	0	0	1,153	05/01/2035	1.A FM
36198#-AA-0	GE Huntsville 2020A Leas Trust Certifica		06/15/2022	SINKING PAYMENT		62,669	62,669	62,669	62,669	0	0	0	0	0	62,669	0	0	0	201	04/15/2046	2.A
36200#-AA-8	GE Huntsville 2020B Leas Trust Certifica		06/15/2022	SINKING PAYMENT		13,219	13,219	13,219	13,219	0	0	0	0	0	13,219	0	0	0	0	04/15/2046	2.A
36228F-UJ-3	GSR Mortgage Loan Trust -GSR 2003-7F 4A1		05/01/2022	PAYDOWN		5,858	5,858	5,713	5,676	0	182	0	182	0	5,858	0	0	0	72	10/01/2032	1.A FM
3622EA-AA-8	GSAA TRUST-GSAA 2007-3 1A1A		06/27/2022	PAYDOWN		351,879	351,879	233,419	203,587	0	148,292	0	148,292	0	351,879	0	0	0	620	03/25/2047	1.D FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		04/01/2022	PAYDOWN		6,988	6,924	6,625	6,709	0	255	0	255	0	6,988	0	0	0	67	01/01/2036	1.D FM
362341-4F-3	GSR Mortgage Loan Trust -GSR 2006-AR1 3A		05/01/2022	PAYDOWN		42,631	42,485	41,794	41,974	0	654	0	654	0	42,631	0	0	0	558	01/01/2036	1.A FM
362341-DP-1	GSR Mortgage Loan Trust -GSR 2005-6F 1A5		06/01/2022	PAYDOWN		84,253	84,253	84,569	84,559	0	(306)	0	(306)	0	84,253	0	0	0	1,762	07/01/2035	1.A FM
362341-FN-4	GSR Mortgage Loan Trust -GSR 2005-AR4 3A		06/01/2022	PAYDOWN		53,322	52,970	49,393	41,754	0	11,271	0	11,271	0	53,322	0	0	0	760	07/01/2035	1.D FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		06/01/2022	PAYDOWN		468,160	258,785	234,523	236,289	0	42,009	0	42,009	0	468,160	0	0	0	2,723	09/01/2035	3.B FM
362341-XC-8	GSR Mortgage Loan Trust -GSR 2005-AR7 4A		05/01/2022	PAYDOWN		36,306	35,486	30,851	26,290	0	9,325	0	9,325	0	36,306	0	0	0	721	11/01/2035	3.B FM
362341-XE-4	GSR Mortgage Loan Trust -GSR 2005-AR7 5A		04/01/2022	PAYDOWN		5,595	4,211	3,653	3,411	0	998	0	998	0	5,595	0	0	0	42	11/01/2035	1.D FM
362341-XG-9	GSR Mortgage Loan Trust -GSR 2005-AR7 6A		06/01/2022	PAYDOWN		54,328	54,328	51,666	51,675	0	2,653	0	2,653	0	54,328	0	0	0	676	11/01/2035	1.A FM
36242D-4W-0	GSR Mortgage Loan Trust -GSR 2005-AR3 6A		06/01/2022	PAYDOWN		58,006	58,006	54,504	51,025	0	6,981	0	6,981	0	58,006	0	0	0	627	05/01/2035	1.D FM
36242D-BZ-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		06/01/2022	PAYDOWN		63,438	63,438	61,614	62,002	0	1,437	0	1,437	0	63,438	0	0	0	682	08/01/2034	1.A FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		06/01/2022	PAYDOWN		136,733	136,733	137,456	136,526	0	207	0	207	0	136,733	0	0	0	1,653	09/01/2034	1.A FM
36242D-FX-6	GSR Mortgage Loan Trust -GSR 2004-11 3A1		06/01/2022	PAYDOWN		2,871	2,871	2,876	2,865	0	6	0	6	0	2,871	0	0	0	26	09/01/2034	1.A FM
36242D-H4-8	GSR Mortgage Loan Trust -GSR 2005-AR2 1A		06/01/2022	PAYDOWN		9,436	9,436	8,657	8,650	0	785	0	785	0	9,436	0	0	0	124	04/01/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36242D-H9-7	GSR Mortgage Loan Trust -GSR 2005-AR2 4A		06/01/2022	PAYDOWN		164,803	164,803	160,168	160,120	0	4,683	0	4,683	0	164,803	0	0	0	1,694	04/01/2035	1.A FM
36242D-LY-7	GSR Mortgage Loan Trust -GSR 2004-13F 4A		06/25/2022	PAYDOWN		0	0	18,470	83	0	(93)	0	(93)	0	0	0	0	0	603	11/25/2034	6. *
36242D-QY-2	GSR Mortgage Loan Trust -GSR 2004-15F 2A		06/01/2022	PAYDOWN		2,495	2,495	2,501	2,390	0	105	0	105	0	2,495	0	0	0	58	12/01/2034	2.B FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		06/01/2022	PAYDOWN		44,159	44,159	43,475	0	0	1,321	0	1,321	0	44,159	0	0	0	908	02/01/2035	1.D FM
36244S-AD-0	GSAA Home Equity Trust 2-GSAA 2006-13 AF		06/01/2022	PAYDOWN		174,617	174,617	120,485	61,669	0	112,948	0	112,948	0	174,617	0	0	0	1,500	07/01/2036	1.D FM
36248#-AA-0	GSA (Anchorage AK) CTL P Pass-Thru Certi		06/15/2022	SINKING PAYMENT		335,283	335,283	338,301	337,211	0	(1,927)	0	(1,927)	0	335,283	0	0	0	4,891	11/15/2030	1.B
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C		06/27/2022	PAYDOWN		51,908	51,120	39,541	43,169	0	8,130	0	8,130	0	51,908	0	0	0	154	05/25/2036	1.A FM
36264E-BD-5	GS Mortgage-Backed Secur-GSMBS 2022-NQM1		06/01/2022	PAYDOWN		146,515	146,515	151,047	0	0	(4,532)	0	(4,532)	0	146,515	0	0	0	514	05/01/2062	1.E FE
36298G-AA-7	GSPA Monetization Trust-SECURED		06/09/2022	SINKING PAYMENT		201,836	201,836	204,660	203,186	0	(1,350)	0	(1,350)	0	201,836	0	0	0	5,405	10/09/2029	2.A FE
36850#-AA-9	Geisinger (Jenkins Towns Trust Certifica		06/15/2022	SINKING PAYMENT		123,461	123,461	123,461	123,461	0	0	0	0	0	123,461	0	0	0	1,723	12/15/2033	1.F S
369550-BL-1	General Dynamics Corp-SENIOR UNSECURED		04/06/2022	HSBC SECURITIES INC		18,161,920	18,000,000	17,847,360	17,882,428	0	6,055	0	6,055	0	17,888,483	0	273,437	273,437	326,278	04/01/2027	1.G FE
369550-BM-9	General Dynamics Corp-SENIOR UNSECURED		05/10/2022	VARIOUS		24,217,900	25,000,000	24,736,750	24,776,654	0	8,707	0	8,707	0	24,785,361	0	(567,461)	(567,461)	554,323	04/01/2030	1.G FE
375558-AZ-6	GILEAD SCIENCES INC-SENIOR UNSECURED		05/16/2022	GOLDMAN		19,920,200	20,000,000	20,480,200	9,997,448	0	(54,850)	0	(54,850)	0	20,432,198	0	(511,998)	(511,998)	558,056	02/01/2025	2.A FE
375558-BF-9	GILEAD SCIENCES INC-SR UNSECURED		06/10/2022	MORGAN		9,824,000	10,000,000	9,961,940	9,983,434	0	1,605	0	1,605	0	9,985,039	0	(161,039)	(161,039)	286,931	03/01/2026	2.A FE
38177X-AA-2	Golub Capital BDC 3 CLO -GBDC3 2021-1A A		06/23/2022	JEFFERIESLLC		12,493,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	(507,000)	(507,000)	186,688	04/15/2033	1.A FE
38217U-AC-6	Goodgreen 2021-1 Trust-GOODG 2021-1A C		06/15/2022	PAYDOWN		25,405	25,405	23,182	0	0	2,223	0	2,223	0	25,405	0	0	0	0	10/15/2056	2.B FE
38218J-AA-4	Goodgreen 2022-1-GOODG 2022-1A A		06/15/2022	PAYDOWN		559,585	559,585	559,397	0	0	188	0	188	0	559,585	0	0	0	1,791	10/15/2056	1.A FE
38218J-AB-2	Goodgreen 2022-1-GOODG 2022-1A B		06/15/2022	PAYDOWN		73,656	73,656	73,552	0	0	104	0	104	0	73,656	0	0	0	282	10/15/2056	1.C FE
38218J-AC-0	Goodgreen 2022-1-GOODG 2022-1A C		04/15/2022	PAYDOWN		34,357	34,357	34,260	0	0	97	0	97	0	34,357	0	0	0	190	10/15/2056	2.B FE
391164-AF-7	GREAT PLAINS ENERGY INC-SR UNSECURED		06/15/2022	MATURITY		4,000,000	4,000,000	4,091,640	4,002,362	0	(2,362)	0	(2,362)	0	4,000,000	0	0	0	105,840	06/15/2022	2.B FE
391416-AA-2	Great Western Bancorp In-SUBORDINATED		06/30/2022	CALL 100		0	0	0	0	0	0	0	0	0	0	0	0	0	4,063	08/15/2025	2. FE
39538W-BE-7	GreenPoint Mortgage Fund-GPMF 2005-HY1 M		06/27/2022	PAYDOWN		196,027	196,027	141,507	174,796	0	21,231	0	21,231	0	196,027	0	0	0	1,057	07/25/2035	1.A FM
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		06/01/2022	PAYDOWN		28,118	28,118	27,977	28,540	0	(423)	0	(423)	0	28,118	0	0	0	636	09/01/2034	1.A FM
40431H-AD-9	HSI Asset Loan Obligatio-HALO 2006-2 1A4		06/25/2022	PAYDOWN		0	0	29	0	0	0	0	0	0	0	0	0	0	2	12/25/2036	6. FE
406216-BL-4	Halliburton Co-SENIOR UNSECURED		06/13/2022	CITIGROUP GLOBAL MAR		4,412,900	5,000,000	4,998,700	4,998,960	0	34	0	34	0	4,998,995	0	(586,095)	(586,095)	115,178	03/01/2030	2.A FE
41161P-CX-9	HarborView Mortgage Loan-HVMLT 2004-1 1A		06/19/2022	PAYDOWN		3,708	3,708	3,536	3,506	0	202	0	202	0	3,708	0	0	0	14	04/19/2034	1.A FM
41161P-EX-7	HarborView Mortgage Loan-HVMLT 2004-5 2A		06/01/2022	PAYDOWN		15,387	15,387	12,348	14,335	0	1,052	0	1,052	0	15,387	0	0	0	185	06/01/2034	1.A FM
41161P-EZ-2	HarborView Mortgage Loan-HVMLT 2004-5 3A		06/01/2022	PAYDOWN		163,956	163,956	163,236	162,958	0	999	0	999	0	163,956	0	0	0	1,779	06/01/2034	1.A FM
41161P-FV-0	HarborView Mortgage Loan-HVMLT 2004-6 5A		06/01/2022	PAYDOWN		11,145	11,145	11,298	11,321	0	(177)	0	(177)	0	11,145	0	0	0	111	08/01/2034	1.A FM
41161P-MV-2	HarborView Mortgage Loan-HVMLT 2005-4 1A		06/01/2022	PAYDOWN		6,725	6,725	4,746	7,276	0	1	1,355	(1,354)	0	4,551	0	2,174	2,174	78	07/01/2035	1.D FM
41161P-TN-3	HARBORVIEW MORTGAGE LOAN-SERIES 2005-10		06/21/2022	PAYDOWN		55,224	55,224	38,637	35,621	0	19,603	0	19,603	0	55,224	0	0	0	210	11/19/2035	1.D FM
41161P-UK-7	HarborView Mortgage Loan-SERIES 05-11 CL		06/21/2022	PAYDOWN		17,361	17,361	12,244	13,955	0	3,406	0	3,406	0	17,361	0	0	0	61	08/19/2045	1.A FM
41161V-AC-4	HarborView Mortgage Loan-HVMLT 2006-7 2A		06/21/2022	PAYDOWN		6,680	8,456	6,007	6,286	0	1,632	0	1,632	0	6,680	0	0	0	59	09/19/2046	1.D FM
41162G-AA-0	HarborView Mortgage Loan-HVMLT 2006-11 A		06/21/2022	PAYDOWN		204,772	200,105	180,408	200,723	0	410	0	410	0	204,772	0	0	0	482	12/19/2036	1.A FM
411707-AD-4	Hardee's Funding LLC-HNGRY 2018-1A A2II		06/20/2022	PAYDOWN		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	868	06/20/2048	2.B FE
42217K-BF-2	Welltower Inc-SENIOR UNSECURED		05/25/2022	DAIWA SECURITIES AME		7,057,680	7,000,000	6,994,820	6,998,350	0	325	0	325	0	6,998,675	0	59,005	59,005	136,889	06/01/2025	2.A FE
423452-AE-1	Helmerich & Payne Inc-SENIOR UNSECURED		06/02/2022	EXCHANGE OFFER		17,866,222	18,450,000	17,847,087	0	0	19,135	0	19,135	0	17,866,222	0	0	0	361,159	09/29/2031	2.A FE
426927-AD-1	Heritage Commerce Corp-SUBORDINATED		06/01/2022	CALL 100		5,000,000	5,000,000	5,000,000	5,000,020	0	(20)	0	(20)	0	5,000,000	0	0	0	131,250	06/01/2027	2.B FE
43132A-AA-6	Hildene Collateral Manag-SECURED		06/30/2022	DIRECT		0	0	0	0	0	(1,075)	0	(1,075)	0	0	0	0	0	0	12/28/2042	1. FE
433674-AA-6	NRZ Excess Spread-Collat-NZES 2020-PLS1		06/25/2022	PAYDOWN		394,758	394,758	394,757	394,758	0	1	0	1	0	394,758	0	0	0	6,297	12/25/2025	2.C FE
436893-AA-9	Home BancShares Inc/AR-SUBORDINATED		04/15/2022	CALL 100		23,000,000	23,000,000	22,999,310	23,002,758	0	(2,758)	0	(2,758)	0	23,000,000	0	0	0	646,875	04/15/2027	2.B FE
43722#-AA-1	Home Depot (Monterey Par Trust Certifica		06/15/2022	SINKING PAYMENT		51,749	51,749	51,749	51,749	0	0	0	0	0	51,749	0	0	0	320	06/15/2038	1.F
43722*-AA-5	Home Depot South Windsor Pass-Thru Certi		06/15/2022	SINKING PAYMENT		46,429	46,429	46,429	46,429	0	0	0	0	0	46,429	0	0	0	261	10/15/2040	1.F
43739E-AP-2	HOMEBANC MORTGAGE TRUST-SERIES 2005-1 CL		06/27/2022	PAYDOWN		100,557	100,557	91,570	85,953	0	14,605	0	14,605	0	100,557	0	0	0	347	03/25/2035	1.D FM
43739E-CL-9	HomeBanc Mortgage Trust -HMBT 2006-1 1A1		04/01/2022	PAYDOWN		1,589	1,592	1,389	1,277	0	334	0	334	0	1,589	0	0	0	(26)	04/01/2037	1.D FM
43739H-AA-8	HomeBanc Mortgage Trust -HMBT 2006-2 A1		06/27/2022	PAYDOWN		519,863	519,863	454,671	480,974	0	38,889	0	38,889	0	519,863	0	0	0	1,307	12/25/2036	1.A FM
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		06/01/2022	PAYDOWN		13,809	6,971	6,925	6,925	0	139	0	139	0	13,809	0	0	0	122	04/01/2047	1.D FM
44329H-AS-3	HP Communities LLC-SECURED		06/06/2022	SINKING PAYMENT		(115,616)	(115,616)	(113,731)	(115,435)	0	(181)	0	(181)	0	(115,616)	0	0	0	0	03/15/2023	1.D FE
444859-BD-3	Humana Inc-SENIOR UNSECURED		05/16/2022	CITIGROUP GLOBAL MAR		2,179,808	2,170,000	2,285,097	0	0	(14,699)	0	(14,699)	0	2,270,397	0	(90,589)	(90,589)	52,680	10/01/2024	2.C FE
45254N-JB-4	IMPAC CMB TRUST-SERIES 2004-4 CLASS 2A1		06/01/2022	PAYDOWN		67,775	67,775	65,210	62,870	0	4,904	0	4,904	0	67,775	0	0	0	1,656	09/01/2034	1.A FM
45254N-KX-4	IMPAC CMB TRUST-SERIES 2004-9 CLASS 1A1		06/27/2022	PAYDOWN		17,841	17,841	16,325	16,481	0	1,361	0	1,361	0	17,841	0	0	0	69	01/25/2035	1.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		06/27/2022	PAYDOWN		123,464	123,464	100,314	109,530	0	13,934	0	13,934	0	123,464	0	0	0	536	04/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		06/27/2022	PAYDOWN		9,310	9,310	4,511	7,047	0	2,263	0	2,263	0	9,310	0	0	0	39	08/25/2035	1.A FM
45254T-TN-4	Impac Secured Assets Tru-IMSA 2006-1 2A1		06/27/2022	PAYDOWN		716	716	501	641	0	75	0	75	0	716	0	0	0	3	05/25/2036	1.A FM
45660K-AA-9	IndyMac INDX Mortgage Lo-INDX 2006-AR39		06/27/2022	PAYDOWN		197,392	191,936	154,628	162,739	0	30,741	0	30,741	0	197,392	0	0	0	252	02/25/2037	1.A FM
45660L-CK-3	IndyMac INDX Mortgage Lo-INDX 2005-AR2 1		06/27/2022	PAYDOWN		35,819	35,263	26,212	25,839	0	9,939	0	9,939	0	35,819	0	0	0	148	02/25/2035	1.D FM
45660L-DB-2	IndyMac INDX Mortgage Lo-INDX 2005-AR1 1		06/01/2022	PAYDOWN		7,716	7,716	7,658	7,685	0	31	0	31	0	7,716	0	0	0	71	03/01/2035	1.A FM
45660L-V9-7	IndyMac INDX Mortgage Lo-INDX 2005-AR31		06/01/2022	PAYDOWN		35,123	33,137	29,664	31,960	0	1,486	0	1,486	0	35,123	0	0	0	489	01/01/2036	1.A FM
45660N-X9-1	IndyMac INDX Mortgage Lo-INDX 2004-AR6 5		06/01/2022	PAYDOWN		2,767	2,767	2,269	2,387	0	380	0	380	0	2,767	0	0	0	32	10/01/2034	1.A FM
456618-AF-4	IndyMac INDX Mortgage Lo-INDX 2006-AR8 A		06/27/2022	PAYDOWN		87,915	87,915	77,893	94,534	0	(6,619)	0	(6,619)	0	87,915	0	0	0	283	07/25/2046	1.A FM
45661X-AB-8	IndyMac INDX Mortgage Lo-INDX 2006-AR13		06/25/2022	PAYDOWN		75,798	75,798	45,432	44,076	0	31,723	0	31,723	0	75,798	0	0	0	332	07/25/2036	1.D FM
45669A-AD-6	IndyMac INDA Mortgage Lo-INDA 2007-AR1 2		06/01/2022	PAYDOWN		17,203	17,203	16,186	14,505	0	2,698	0	2,698	0	17,203	0	0	0	280	03/01/2037	1.D FM
45783N-AA-5	InStar Leasing III LLC-INSTR 2021-1A A		06/15/2022	PAYDOWN		68,582	68,582	68,545	68,544	0	38	0	38	0	68,582	0	0	0	863	02/15/2054	1.F FE
458140-BR-0	Intel Corp-SENIOR UNSECURED		05/18/2022	BARCLAYS CAPITAL INC		32,627,760	33,000,000	32,932,350	32,942,793	0	2,463	0	2,463	0	32,945,256	0	(317,496)	(317,496)	840,125	03/25/2030	1.E FE
45866F-AA-2	INTERCONTINENTALEXCHANGE-SENIOR UNSECURE		06/12/2022	CALL 101.596809		4,063,872	4,000,000	3,969,000	3,993,594	0	1,533	0	1,533	0	3,995,127	0	68,746	68,746	105,333	10/15/2023	1.G FE
45866F-AD-6	INTERCONTINENTALEXCHANGE-SENIOR UNSECURE		04/04/2022	FTS		10,201,900	10,000,000	9,998,300	9,999,723	0	(126)	0	(126)	0	9,999,597	0	202,303	202,303	130,208	12/01/2025	1.G FE
459200-KA-8	International Business M-SENIOR UNSECURE		06/08/2022	DEUTSCHE BANK SECURI		18,173,880	19,000,000	18,952,310	18,963,618	0	2,102	0	2,102	0	18,965,720	0	(791,840)	(791,840)	378,681	05/15/2029	1.G FE
46187V-AA-7	Invitation Homes 2018-SF-IHSFR 2018-SFR3		04/17/2022	PAYDOWN		985,620	985,620	845,169	945,381	0	40,239	0	40,239	0	985,620	0	0	0	3,981	07/17/2037	1.A FE
46591K-AC-7	JP Morgan Mortgage Trust-JPMMT 2019-8 A3		06/01/2022	PAYDOWN		324,219	324,219	328,424	332,766	0	(8,547)	0	(8,547)	0	324,219	0	0	0	4,469	03/01/2050	1.A
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		06/15/2022	PAYDOWN		45,039	45,039	45,030	44,818	0	222	0	222	0	45,039	0	0	0	733	12/15/2048	1.A FE
46616M-AB-6	JG Wentworth XXII LLC-HENDR 2010-3A B		06/15/2022	PAYDOWN		17,386	17,386	17,385	17,387	0	(2)	0	(2)	0	17,386	0	0	0	507	12/15/2050	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		06/15/2022	PAYDOWN		90,153	90,153	90,129	90,128	0	25	0	25	0	90,153	0	0	0	1,812	10/15/2056	1.A FE
46616Q-AA-9	321 HENDERSON RECEIVABLE-SERIES 2011-2A		06/15/2022	PAYDOWN		100,685	100,685	100,627	100,627	0	58	0	58	0	100,685	0	0	0	1,991	09/15/2056	1.A FE
46616V-AA-8	J G WENTWORTH RECV XXV-ASSET BKD NT 12-1		06/15/2022	PAYDOWN		42,300	42,300	42,291	42,643	0	(342)	0	(342)	0	42,300	0	0	0	1,065	02/16/2065	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		05/15/2022	PAYDOWN		189,447	189,447	187,548	187,798	0	1,648	0	1,648	0	189,447	0	0	0	1,407	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		06/15/2022	PAYDOWN		108,046	108,046	107,735	107,757	0	289	0	289	0	108,046	0	0	0	1,965	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		06/15/2022	PAYDOWN		92,801	92,801	92,779	92,799	0	2	0	2	0	92,801	0	0	0	1,591	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		06/15/2022	PAYDOWN		165,438	165,438	165,304	165,314	0	124	0	124	0	165,438	0	0	0	2,757	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		06/15/2022	PAYDOWN		104,113	104,113	104,054	104,048	0	64	0	64	0	104,113	0	0	0	1,686	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		06/15/2022	PAYDOWN		276,195	276,195	275,808	275,842	0	353	0	353	0	276,195	0	0	0	4,313	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		06/15/2022	PAYDOWN		269,523	269,523	269,729	269,744	0	(221)	0	(221)	0	269,523	0	0	0	3,787	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		06/15/2022	PAYDOWN		303,718	303,718	300,898	302,852	0	866	0	866	0	303,718	0	0	0	4,235	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		06/15/2022	PAYDOWN		158,883	158,883	159,127	159,085	0	(202)	0	(202)	0	158,883	0	0	0	2,558	03/15/2058	1.A FE
46619X-AA-1	JG Wentworth XXXVI LLC-HENDR 2015-3A A		06/15/2022	PAYDOWN		81,746	81,746	81,675	81,682	0	65	0	65	0	81,746	0	0	0	1,350	03/17/2070	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		06/15/2022	PAYDOWN		54,216	54,216	54,174	54,181	0	35	0	35	0	54,216	0	0	0	792	08/16/2060	1.A FE
46620V-AA-2	J.G. Wentworth XXXIX LLC-HENDR 2017-2A A		06/15/2022	PAYDOWN		123,108	123,108	123,053	123,108	0	0	0	0	0	123,108	0	0	0	1,902	09/15/2072	1.A FE
466247-J4-6	JP Morgan Mortgage Trust-JPMMT 2006-A2 2		04/01/2022	PAYDOWN		1,922	1,929	1,830	0	0	105	0	105	0	1,922	0	0	0	9	04/01/2036	1.D FM
466247-L6-8	JP Morgan Mortgage Trust-JPMMT 2006-A2 I		05/01/2022	PAYDOWN		65,283	65,283	62,222	63,294	0	1,988	0	1,988	0	65,283	0	0	0	556	08/01/2034	1.A FM
466247-PW-7	JP Morgan Mortgage Trust-JPMMT 2005-A3 2		06/01/2022	PAYDOWN		94,621	94,621	79,718	73,166	0	21,456	0	21,456	0	94,621	0	0	0	1,069	06/01/2035	1.A FM
466247-QP-1	JP Morgan Mortgage Trust-JPMMT 2005-A3 7		06/01/2022	PAYDOWN		16,175	16,176	14,873	12,038	0	4,126	0	4,126	0	16,175	0	0	0	159	06/01/2035	1.D FM
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		06/01/2022	PAYDOWN		51,244	51,244	45,479	46,752	0	4,492	0	4,492	0	51,244	0	0	0	740	07/01/2035	1.A FM
466247-UG-6	JP MORGAN MORTGAGE TRUST-SERIES 2005-A6		06/01/2022	PAYDOWN		7,079	7,118	6,958	6,438	0	678	0	678	0	7,079	0	0	0	265	08/01/2035	1.D FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		06/01/2022	PAYDOWN		14,698	14,906	9,615	0	0	5,217	0	5,217	0	14,698	0	0	0	258	01/01/2036	2.B FM
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		06/01/2022	PAYDOWN		30,873	30,891	29,702	14,378	0	16,555	0	16,555	0	30,873	0	0	0	817	12/01/2035	1.D FM
46627M-CU-9	JP Morgan Alternative Lo-JPALT 2006-A1 2		04/01/2022	PAYDOWN		2,587	2,544	2,543	1,893	0	660	0	660	0	2,587	0	0	0	27	03/01/2036	1.D FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		06/01/2022	PAYDOWN		456,827	456,827	388,932	361,429	0	95,399	0	95,399	0	456,827	0	0	0	5,395	03/01/2036	1.D FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		06/01/2022	PAYDOWN		10,949	10,916	10,179	6,650	0	4,291	0	4,291	0	10,949	0	0	0	231	03/01/2036	1.D FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		06/01/2022	PAYDOWN		53,801	53,882	40,347	40,347	0	13,648	0	13,648	0	53,801	0	0	0	1,242	03/01/2036	4.B FM
46628K-AC-4	JP Morgan Mortgage Trust-JPMMT 2006-A3 2		05/01/2022	PAYDOWN		6,622	6,622	5,848	4,813	0	1,830	0	1,830	0	6,622	0	0	0	62	05/01/2036	1.D FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		06/01/2022	PAYDOWN		2,528	2,528	2,015	2,208	0	320	0	320	0	2,528	0	0	0	31	06/01/2036	3.B FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		05/01/2022	PAYDOWN		2,364	17,521	11,709	11,935	0	558	0	558	0	2,364	0	0	0	302	08/01/2036	1.D FM
466308-AE-3	JP Morgan Alternative Lo-JPALT 2008-R3 3		06/01/2022	PAYDOWN		51,753	51,753	46,889	43,400	0	8,353	0	8,353	0	51,753	0	0	0	687	05/01/2037	1.D FM
46630G-AN-5	JP Morgan Mortgage Trust-JPMMT 2007-A1 4		06/01/2022	PAYDOWN		561	561	525	536	0	25	0	25	0	561	0	0	0	6	07/01/2035	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		06/01/2022	PAYDOWN		1,536	1,536	1,471	996	0	540	0	540	0	1,536	0	0	0	10	04/01/2037	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		06/01/2022	PAYDOWN		2,983	3,003	1,830	1,830	0	1,169	0	1,169	0	2,983	0	0	0	71	06/01/2037	4.B FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		06/01/2022	PAYDOWN		11,999	11,976	7,698	0	0	4,292	0	4,292	0	11,999	0	0	0	255	06/01/2037	4.B FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		06/01/2022	PAYDOWN		6,664	6,664	4,563	4,563	0	2,101	0	2,101	0	6,664	0	0	0	153	08/01/2037	2.B FM
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		05/01/2022	PAYDOWN		119,807	71,524	50,727	50,460	0	35,601	0	35,601	0	119,807	0	0	0	1,838	08/01/2037	1.D FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		06/01/2022	PAYDOWN		259,540	259,540	208,926	223,764	0	35,775	0	35,775	0	259,540	0	0	0	3,266	07/01/2037	1.A FM
46632Y-AB-0	JP Morgan Mortgage Trust-JPMMT 2008-R3 1		06/01/2022	PAYDOWN		87,492	87,492	11,123	11,123	0	76,369	0	76,369	0	87,492	0	0	0	657	06/01/2036	1.D FM
46632Y-AC-8	JP Morgan Mortgage Trust-JPMMT 2008-R3 2		06/01/2022	PAYDOWN		92,496	92,496	80,934	34,056	0	58,440	0	58,440	0	92,496	0	0	0	2,496	08/01/2037	1.D FM
46632Y-AD-6	JP Morgan Mortgage Trust-JPMMT 2008-R3 2		06/01/2022	PAYDOWN		15,314	0	0	0	0	10,253	0	10,253	0	15,314	0	0	0	0	08/01/2037	1.D FM
46633M-AM-1	JP Morgan Resecuritizati-JPMRR 2009-6 2A		06/01/2022	PAYDOWN		69,974	70,045	7,075	7,075	0	62,904	0	62,904	0	69,974	0	0	0	693	04/01/2035	1.D FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		06/01/2022	PAYDOWN		57,070	65,194	30,787	33,460	0	27,342	0	27,342	0	57,070	0	0	0	1,990	04/01/2037	1.D FM
46634F-AU-7	JP Morgan Resecuritizati-JPMRR 2010-2 3A		05/18/2022	DIRECT		1	1	0	1	0	0	0	0	0	1	0	0	0	0	07/01/2036	6. *
46634F-AZ-6	JP Morgan Resecuritizati-JPMRR 2010-2 3A		05/18/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2036	6. *
46634F-BA-0	JP Morgan Resecuritizati-JPMRR 2010-2 3A		05/18/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2036	6. *
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		06/01/2022	PAYDOWN		359,654	359,654	252,928	294,944	0	64,710	0	64,710	0	359,654	0	0	0	8,128	03/01/2039	1.D FM
466365-AB-9	Jack in the Box Funding -JACK 2019-1A A2		05/25/2022	PAYDOWN		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,119	08/25/2049	2.B FE
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		05/25/2022	PAYDOWN		50,000	50,000	50,000	0	0	0	0	0	0	50,000	0	0	0	498	02/26/2052	2.B FE
46645A-AB-7	JP Morgan Resecuritizati-JPMRR 2015-4 1A		05/26/2022	PAYDOWN		166,323	166,323	152,393	165,192	0	1,130	0	1,130	0	166,323	0	0	0	510	06/26/2047	1.A FE
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		06/01/2022	PAYDOWN		90,639	90,639	91,772	91,705	0	(1,067)	0	(1,067)	0	90,639	0	0	0	1,531	02/01/2050	1.A
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		06/27/2022	PAYDOWN		179,977	243,750	223,210	0	0	14,628	0	14,628	0	179,977	0	0	0	3,097	06/25/2047	1.D FM
472321-AA-6	Jefferies Resecuritizati-JMAC 2008-R2 1A		06/01/2022	PAYDOWN		969,170	969,170	742,780	881,592	0	87,578	0	87,578	0	969,170	0	0	0	24,097	10/01/2035	1.A FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		06/01/2022	PAYDOWN		185,816	185,816	80,212	97,815	0	88,000	0	88,000	0	185,816	0	0	0	2,133	01/01/2037	1.A FM
472321-AG-3	Jefferies Resecuritizati-JMAC 2008-R2 1A		06/01/2022	PAYDOWN		0	29,867	6,556	6,556	0	0	0	0	0	0	0	0	0	585	10/01/2035	1.D FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		06/01/2022	PAYDOWN		0	33	9	4	0	5	0	5	0	0	0	0	0	0	01/01/2037	1.D FM
472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A		06/01/2022	PAYDOWN		55,686	55,686	47,039	53,529	0	2,158	0	2,158	0	55,686	0	0	0	660	01/01/2039	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		06/01/2022	PAYDOWN		0	198	69	94	0	(25)	0	(25)	0	0	0	0	0	5	01/01/2039	1.D FM
47232A-AB-4	Jefferies Resecuritizati-JMAC 2008-R3 1A		06/01/2022	PAYDOWN		56,690	56,690	34,386	46,610	0	10,080	0	10,080	0	56,690	0	0	0	756	03/01/2036	1.A FM
47232A-AC-2	Jefferies Resecuritizati-JMAC 2008-R3 1A		05/01/2022	PAYDOWN		1,208	3,466	1,304	1,135	0	921	0	921	0	1,208	0	0	0	25	03/01/2036	1.D FM
47232A-AE-8	Jefferies Resecuritizati-JMAC 2008-R3 2A		06/01/2022	PAYDOWN		117,251	117,251	83,248	117,251	0	0	0	0	0	117,251	0	0	0	1,424	06/01/2036	1.A FM
47232A-AH-1	Jefferies Resecuritizati-JMAC 2008-R3 3A		06/01/2022	PAYDOWN		90,780	94,758	18,505	17,390	0	74,164	0	74,164	0	90,780	0	0	0	956	05/01/2037	1.D FM
47232C-AH-7	Jefferies Resecuritizati-JMAC 2009-R1 4A		06/01/2022	PAYDOWN		20,788	23,484	21,063	22,401	0	2,196	0	2,196	0	18,939	0	1,849	1,849	289	06/01/2037	1.D FM
47232D-AJ-1	Jefferies Resecuritizati-JMAC 2009-R5 2A		06/30/2022	DIRECT		0	1	1	1	0	0	0	0	0	1	(1)	0	(1)	0	09/01/2036	2.B FM
47232T-AB-3	Jefferies Resecuritizati-JMAC 2009-R3 1A		06/01/2022	PAYDOWN		119,286	119,286	104,376	108,455	0	10,832	0	10,832	0	119,286	0	0	0	1,867	12/01/2035	1.A FM
47232V-AX-0	Jefferies Resecuritizati-JMAC 2009-R4 5A		06/30/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2035	1.A FM
47232V-GM-8	Jefferies Resecuritizati-JMAC 2009-R4 32		06/30/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2036	1.D FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		06/01/2022	PAYDOWN		560,253	557,396	87,123	403,724	0	155,993	0	155,993	0	560,253	0	0	0	11,147	09/01/2036	1.D FM
477600-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		04/30/2022	PAYDOWN		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	436	07/30/2047	2.B FE
478160-BJ-2	Johnson & Johnson-SR UNSECURED		05/31/2022	U. S. BANCORP		5,980,520	5,600,000	5,568,248	5,578,251	0	727	0	727	0	5,578,978	0	401,542	401,542	120,458	12/05/2033	1.A FE
483050-AA-1	Kaiser Foundation Hospit-SENIOR UNSECURE		04/01/2022	MATURITY		18,000,000	18,000,000	17,919,720	17,997,669	0	2,331	0	2,331	0	18,000,000	0	0	0	315,000	04/01/2022	1.D FE
49271V-AH-3	Keurig Dr Pepper Inc-SENIOR UNSECURED		05/17/2022	BOFAMLSEC		7,624,575	7,500,000	8,078,325	0	0	(57,910)	0	(57,910)	0	8,020,415	0	(395,840)	(395,840)	160,116	05/25/2025	2.B FE
493268-AY-2	Keycorp Student Loan Tru-KSLT 2000-B A2		04/25/2022	PAYDOWN		9,826	9,826	7,959	9,782	0	44	0	44	0	9,826	0	0	0	25	07/25/2029	1.A FE
501044-DL-2	Kroger Co/The-SENIOR UNSECURED		06/22/2022	JANE		6,923,070	7,000,000	6,958,210	6,969,060	0	1,732	0	1,732	0	6,970,792	0	(47,722)	(47,722)	295,750	01/15/2029	2.A FE
502438-AA-8	LVCVA (Las Vegas NV) Rec Trust Certifica		06/15/2022	SINKING PAYMENT		257,323	257,323	257,323	257,322	0	1	0	1	0	257,323	0	0	0	0	12/15/2039	4.A
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		06/15/2022	PAYDOWN		253,581	253,581	248,661	251,629	0	1,952	0	1,952	0	253,581	0	0	0	4,506	01/15/2042	3.A FE
512807-AU-2	Lam Research Corp-SENIOR UNSECURED		04/05/2022	MORGAN		10,339,500	10,000,000	9,981,900	9,986,531	0	686	0	686	0	9,987,217	0	352,283	352,283	224,444	03/15/2029	1.G FE
524901-AV-7	LEGG MASON INC SR NT		04/05/2022	U. S. BANCORP		26,092,500	25,000,000	25,217,150	25,111,979	0	(5,719)	0	(5,719)	0	25,106,260	0	986,240	986,240	666,319	03/15/2026	1.F FE
52520M-CE-1	Lehman Mortgage Trust 20-LMT 2005-2 3A7		06/01/2022	PAYDOWN		2,094	2,094	1,515	1,094	0	1,000	0	1,000	0	2,094	0	0	0	53	12/01/2035	1.D FM
525221-EM-5	Lehman XS Trust Series 2-LXS 2005-7N 1A1		06/27/2022	PAYDOWN		35,894	35,894	26,325	28,597	0	7,297	0	7,297	0	35,894	0	0	0	152	12/25/2035	1.A FM
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		06/27/2022	PAYDOWN		338,869	338,869	288,992	297,612	0	41,258	0	41,258	0	338,869	0	0	0	1,258	02/25/2036	1.D FM
52523M-AD-2	Lehman XS Trust 2006-15-LXS 2006-15 A4		06/27/2022	PAYDOWN		106,722	99,112	54,787	64,611	0	38,318	0	38,318	0	106,722	0	0	0	214	10/25/2036	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		04/01/2022	PAYDOWN		874	874	564	581	0	294	0	294	0	874	0	0	0	15	01/01/2037	1.D FM
53948W-AA-1	Loan Asset Issuer LLC - Series 2021 NG-1		04/25/2022	CA_CASH_CLOSE		1,552,257	1,552,257	1,552,257	1,552,257	0	0	0	0	0	1,552,257	0	0	0	5,715	10/25/2046	1.G PL
53948W-AB-9	Loan Asset Issuer LLC - Series 2021 NG-1		04/27/2022	CALL 100		867,531	867,531	867,531	867,531	0	0	0	0	0	867,531	0	0	0	4,253	10/25/2046	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
53948W-AC-7	Loan Asset Issuer LLC - Series 2021 NG-1		04/27/2022	CALL 100		588,500	588,500	588,500	588,500	0	0	0	0	0	588,500	0	0	0	3,959	10/25/2046	3.C PL
543190-AA-0	LONGTRAIN LEASING III LL-SERIES 2015-1A		06/15/2022	PAYDOWN		154,078	154,078	149,085	151,385	0	2,693	0	2,693	0	154,078	0	0	0	2,079	01/15/2045	1.F FE
543190-AB-8	Longtrain Leasing III LL-LTRAN 2015-1A A		06/15/2022	PAYDOWN		410,986	410,986	403,572	407,543	0	3,443	0	3,443	0	410,986	0	0	0	8,343	01/15/2045	1.F FE
548661-CZ-8	Lowe's Cos Inc-SENIOR UNSECURED		05/05/2022	U. S. BANCORP		13,382,590	13,000,000	12,922,130	12,984,758	0	1,239	0	1,239	0	12,985,997	0	396,594	396,594	208,497	09/15/2023	2.A FE
548661-DT-1	Lowe's Cos Inc-SENIOR UNSECURED		05/16/2022	TORONTO DOMINION SEC		7,615,950	7,500,000	8,034,000	0	0	(53,755)	0	(53,755)	0	7,980,245	0	(364,295)	(364,295)	177,500	04/15/2025	2.A FE
548661-DU-8	Lowe's Cos Inc-SENIOR UNSECURED		06/13/2022	GOLDMAN		27,285,440	28,000,000	27,865,040	27,885,268	0	5,330	0	5,330	0	27,890,599	0	(605,159)	(605,159)	840,000	04/15/2030	2.A FE
552740-AK-1	MASTR Asset Securitizati-MASTR 2006-2 1A		06/01/2022	PAYDOWN		62,242	62,247	58,671	43,701	0	18,459	0	18,459	0	62,242	0	0	0	1,558	06/01/2036	1.D FM
552758-AA-2	MFRA Trust-MFRA 2022-CHM1 A1		06/01/2022	PAYDOWN		3,818,885	3,818,885	3,818,879	0	0	6	0	6	0	3,818,885	0	0	0	18,343	09/01/2056	1.F FE
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		05/31/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	65,580	07/15/2036	1.A FE
55283A-AA-7	MCA Fund Holding LLC-MCA 2020-1 A		05/01/2022	PAYDOWN		138,012	138,012	138,302	111,183	0	(285)	0	(285)	0	138,012	0	0	0	2,243	11/01/2035	1.F FE
552915-AC-4	MAI Holdings Inc-SECURED		04/26/2022	SEAPORT GROUP		915,000	3,000,000	3,000,000	613,967	0	436,312	0	436,312	0	1,050,279	0	(135,279)	(135,279)	116,375	06/01/2023	6. *
55400U-AB-9	MVW 2022-1 LLC-MVWOT 2022-1A B		06/20/2022	PAYDOWN		210,855	210,855	210,831	0	0	24	0	24	0	210,855	0	0	0	0	11/21/2039	1.F FE
571748-AZ-5	Marsh & McLennan Cos Inc-SR UNSECURED		05/17/2022	VARIOUS		7,998,680	8,000,000	7,993,840	7,997,549	0	195	0	195	0	7,997,744	0	936	936	203,750	03/14/2026	2.A FE
571748-BG-6	Marsh & McLennan Cos Inc-SENIOR UNSECURE		06/02/2022	BARCLAYS CAPITAL INC		15,153,300	15,000,000	14,994,750	14,997,463	0	68	0	68	0	14,997,531	0	155,769	155,769	475,781	03/15/2029	2.A FE
576431-AJ-9	MASTR Adjustable Rate Mo-MARM 2007-1 2A1		06/01/2022	PAYDOWN		899	899	719	719	0	181	0	181	0	899	0	0	0	8	11/01/2036	1.D FM
576433-C5-3	MASTR Adjustable Rate Mo-MARM 2005-6 5A2		05/01/2022	PAYDOWN		3,741	3,750	3,148	2,990	0	759	0	759	0	3,741	0	0	0	35	07/01/2035	1.D FM
576433-D5-2	MASTR Adjustable Rate Mo-MARM 2005-7 3A1		04/01/2022	PAYDOWN		25,908	25,908	20,921	18,865	0	7,042	0	7,042	0	25,908	0	0	0	235	09/01/2035	1.D FM
576433-GM-2	MASTR Adjustable Rate Mo-MARM 2003-6 6A1		06/01/2022	PAYDOWN		82,961	82,961	79,850	78,138	0	4,823	0	4,823	0	82,961	0	0	0	694	12/01/2033	1.A FM
576433-HM-1	MASTR Adjustable Rate Mo-MARM 2003-7 4A1		06/01/2022	PAYDOWN		9,256	9,256	9,002	8,895	0	361	0	361	0	9,256	0	0	0	77	01/01/2034	1.A FM
576433-QD-1	MASTR Adjustable Rate Mo-MARM 2004-7 5A1		06/01/2022	PAYDOWN		3,182	3,182	3,023	2,946	0	236	0	236	0	3,182	0	0	0	36	07/01/2034	1.A FM
576433-XA-9	MASTR Adjustable Rate Mo-MARM 2005-1 3A1		06/01/2022	PAYDOWN		2,020	2,020	1,919	1,893	0	127	0	127	0	2,020	0	0	0	27	02/01/2035	1.A FM
576433-XW-1	MASTR Adjustable Rate Mo-MARM 2005-2 3A1		06/01/2022	PAYDOWN		92,041	92,041	88,359	87,765	0	4,276	0	4,276	0	92,041	0	0	0	985	03/01/2035	1.A FM
576434-J7-0	MASTR Alternative Loan T-MALT 2005-2 4A3		06/25/2022	PAYDOWN		120,656	120,656	100,295	116,042	0	4,614	0	4,614	0	120,656	0	0	0	297	03/25/2035	1.A FM
576434-W5-9	MASTR Alternative Loan T-MALT 2005-6 3A1		06/01/2022	PAYDOWN		1,240	1,240	1,243	924	696	(379)	0	317	0	1,240	0	0	0	116	12/01/2035	1.D FM
57643L-LC-8	Mastr Asset Backed Secur-MABS 2005-AB1 A		06/01/2022	PAYDOWN		546,499	546,499	532,046	536,709	0	9,790	0	9,790	0	546,499	0	0	0	7,628	11/01/2035	1.A FM
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		04/01/2022	PAYDOWN		940	940	737	772	0	199	32	167	0	940	0	0	0	18	05/01/2036	1.D FM
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		06/27/2022	PAYDOWN		455,068	455,068	399,147	440,768	0	14,300	0	14,300	0	455,068	0	0	0	1,822	09/25/2037	1.A FM
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		06/01/2022	PAYDOWN		977,663	977,663	989,680	989,718	0	(12,055)	0	(12,055)	0	977,663	0	0	0	9,882	04/01/2051	1.A
58601V-AA-0	Memorial Health Services-SENIOR UNSECURE		05/01/2022	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	87,400	05/01/2022	1.D FE
59020U-V7-7	Merrill Lynch Mortgage I-MLMI 2005-A9 1A		05/01/2022	PAYDOWN		50,250	50,250	47,141	48,107	0	3,150	1,006	2,144	0	50,250	0	0	0	338	12/01/2035	1.D FM
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C		05/01/2022	PAYDOWN		8,779	8,814	7,906	5,580	0	3,225	0	3,225	0	8,779	0	0	0	78	12/01/2035	1.D FM
59023P-AB-9	Merrill Lynch Mortgage I-MLCC 2006-3 2A1		05/01/2022	PAYDOWN		51,927	51,927	46,475	45,285	0	6,642	0	6,642	0	51,927	0	0	0	428	10/01/2036	1.A FM
59100U-AA-6	Meta Financial Group Inc-SUBORDINATED		05/15/2022	CALL 100		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	532,118	08/15/2026	2.B FE
59156R-AE-8	METLIFE INC-SR UNSECURED		06/10/2022	DAIWA SECURITIES AME		1,600,382	1,400,000	1,768,242	1,678,897	0	(9,147)	0	(9,147)	0	1,669,750	0	(69,368)	(69,368)	45,247	12/15/2032	1.G FE
59217G-EG-0	Metropolitan Life Global-SECURED		06/10/2022	WELLS FARGO		14,196,156	15,756,000	15,307,606	0	0	9,472	0	9,472	0	15,317,078	0	(1,120,922)	(1,120,922)	316,324	04/09/2030	1.D FE
59523U-AL-1	Mid-America Apartments L-SENIOR UNSECURE		05/11/2022	U. S. BANCORP		10,034,600	10,000,000	9,887,300	9,968,632	0	4,358	0	4,358	0	9,972,990	0	61,610	61,610	154,167	06/15/2024	2.A FE
595481-AA-0	Mid-State Capital Corp 2-MDST 2005-1 A		06/01/2022	PAYDOWN		54,634	54,634	52,449	54,634	0	0	0	0	0	54,634	0	0	0	1,294	01/01/2040	1.E FE
59549W-AA-1	Mid-State Trust XI-MDST 11 A1		06/15/2022	PAYDOWN		87,755	87,755	87,753	87,755	0	0	0	0	0	87,755	0	0	0	1,764	07/15/2038	1.G FE
615369-AS-4	Moody's Corp-SENIOR UNSECURED		06/27/2022	VARIOUS		35,878,613	35,831,000	35,790,511	35,804,296	0	3,335	0	3,335	0	35,807,632	0	70,981	70,981	942,781	03/24/2025	2.A FE
61748H-AW-1	Morgan Stanley Mortgage -MSM 2004-5AR 4A		06/01/2022	PAYDOWN		96,438	96,438	97,521	96,932	0	(494)	0	(494)	0	96,438	0	0	0	869	07/01/2034	1.A FM
61748H-FK-2	MORGAN STANLEY MORTGAGE -SERIES 2004-10A		06/01/2022	PAYDOWN		45,551	45,551	43,181	43,496	0	2,055	0	2,055	0	45,551	0	0	0	534	11/01/2034	1.D FM
61748H-UF-6	Morgan Stanley Mortgage -MSM 2006-1AR 1A		04/25/2022	PAYDOWN		35,377	34,857	26,848	22,118	0	12,780	0	12,780	0	35,377	0	0	0	100	02/25/2036	1.D FM
61749L-AP-6	Morgan Stanley Mortgage -MSM 2006-8AR 5A		06/01/2022	PAYDOWN		151,247	151,247	110,694	117,418	0	33,828	0	33,828	0	151,247	0	0	0	1,021	06/01/2036	1.A FM
61749L-BM-2	Morgan Stanley Mortgage -MSM 2006-8AR 6A		05/01/2022	PAYDOWN		2,000	2,000	1,552	1,024	0	975	0	975	0	2,000	0	0	0	15	06/01/2036	1.A FM
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		06/01/2022	PAYDOWN		55,926	55,926	37,890	20,123	0	35,804	0	35,804	0	55,926	0	0	0	301	10/01/2046	1.D FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		06/01/2022	PAYDOWN		290,412	290,412	264,547	259,331	0	31,081	0	31,081	0	290,412	0	0	0	1,770	02/01/2037	1.A FM
61751Q-AB-1	Morgan Stanley Home Equi-MSHEL 2007-1 A2		06/27/2022	PAYDOWN		84,958	84,958	48,691	25,734	0	59,224	0	59,224	0	84,958	0	0	0	148	12/25/2036	1.D FM
617526-AD-0	Morgan Stanley ABS Capit-MSAC 2007-HE1 A		06/27/2022	PAYDOWN		113,555	113,555	70,972	67,521	0	46,034	0	46,034	0	113,555	0	0	0	209	11/25/2036	1.D FM
61758M-AA-5	Morgan Stanley Re-REMIC -MSRR 2009-R2 1A		06/01/2022	PAYDOWN		159,262	159,262	165,393	157,525	0	1,737	0	1,737	0	159,262	0	0	0	4,442	04/01/2036	1.A FM
61758V-AQ-0	Morgan Stanley Re-REMIC -MSRR 2010-R2 3B		05/01/2022	PAYDOWN		125,401	125,401	51,977	80,967	0	44,434	0	44,434	0	125,401	0	0	0	8,081	10/01/2037	1.D FM
61759X-AC-6	Morgan Stanley Re-REMIC -MSRR 2010-R8 1C		06/01/2022	PAYDOWN		197,135	203,983	137,907	130,261	0	71,966	0	71,966	0	197,135	0	0	0	5,473	01/01/2037	1.D FM
617610-AE-3	MORGAN STANLEY BANK OF A-MSBAM 2013-C8 A		06/01/2022	PAYDOWN		620,055	620,055	586,533	615,349	0	4,706	0	4,706	0	620,055	0	0	0	8,097	12/01/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61915R-AK-2	MortgageIT Trust 2005-3-MHL 2005-3 A1		06/25/2022	PAYDOWN		1,212	1,212	697	928	0	285	0	285	0	1,212	0	0	0	4	08/25/2035	1.A FM
61915R-AU-0	MortgageIT Trust 2005-5-MHL 2005-5 A1		06/27/2022	PAYDOWN		84,783	84,783	54,685	67,278	0	17,505	0	17,505	0	84,783	0	0	0	298	12/25/2035	1.A FM
61946O-AB-7	Mosaic Solar Loan Trust -MSAIC 2022-1A B		06/20/2022	PAYDOWN		970,568	970,568	934,105	0	0	36,462	0	36,462	0	970,568	0	0	0	5,559	01/20/2053	1.G FE
620076-BF-5	Motorola Solutions Inc-SENIOR UNSECURED		06/23/2022	VARIOUS		8,257,031	8,165,000	8,006,109	8,116,486	0	7,304	0	7,304	0	8,123,790	0	133,241	133,241	248,414	09/01/2024	2.C FE
62878Y-AA-2	NOTHING BUNDT CAKES-BUNDT 2021-1 A2		04/30/2022	PAYDOWN		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	187	07/30/2051	2.C FE
62942K-AA-4	NRP Mortgage Trust 2013---NRPMT 2013-1 A1		06/01/2022	PAYDOWN		123,399	123,399	117,987	118,793	0	4,606	0	4,606	0	123,399	0	0	0	1,517	07/01/2043	1.A
62946A-AA-2	NP SPE II LLC-NPRL 2016-1A A1		06/20/2022	PAYDOWN		431,105	431,105	431,105	431,118	0	(13)	0	(13)	0	431,105	0	0	0	7,160	04/20/2046	1.G FE
62946A-AC-8	NP SPE II LLC-NPRL 2017-1A A1		06/20/2022	PAYDOWN		250,241	250,241	250,239	250,242	0	0	0	0	0	250,241	0	0	0	3,317	10/21/2047	1.G FE
62947A-AB-9	NP SPE II LLC-NPRL 2019-2A A2		06/19/2022	PAYDOWN		184,483	184,483	184,475	184,478	0	5	0	5	0	184,483	0	0	0	2,283	11/19/2049	1.F FE
62953J-AA-3	NXT Capital CLO 2017-2 L-NXTC 2017-2A A		04/25/2022	PAYDOWN		1,356,550	1,356,550	1,356,550	1,356,275	0	275	0	275	0	1,356,550	0	0	0	11,934	10/25/2029	1.A FE
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		06/25/2022	PAYDOWN		212,466	212,466	212,461	212,462	0	3	0	3	0	212,466	0	0	0	3,715	11/25/2025	2.C FE
63939E-AB-9	NAVIENT PRIVATE ED LN TR 2015-A LN BACKE		06/15/2022	PAYDOWN		130,555	130,555	130,507	130,546	0	9	0	9	0	130,555	0	0	0	1,476	12/15/2028	1.A FE
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		06/01/2022	PAYDOWN		16,831	16,831	11,192	3,902	0	12,928	0	12,928	0	16,831	0	0	0	109	10/01/2036	1.D FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		06/01/2022	PAYDOWN		7,679	7,679	5,106	1,779	0	5,900	0	5,900	0	7,679	0	0	0	50	10/01/2036	1.D FM
64352V-MP-3	New Century Home Equity -NCHET 2005-A A5		06/01/2022	PAYDOWN		164,795	164,795	155,319	157,590	0	7,205	0	7,205	0	164,795	0	0	0	3,268	08/01/2035	1.A FM
64830Y-AC-1	NRZ Excess Spread-Collat-NZES 2021-FNT1		06/25/2022	PAYDOWN		359,642	359,642	359,638	359,638	0	3	0	3	0	359,642	0	0	0	4,456	03/25/2026	2.C FE
64831J-AA-7	New Residential Advance -NRART 2020-APT1		06/14/2022	CREDIT SUISSE SECURI		9,790,625	10,000,000	9,999,988	9,999,996	0	1	0	1	0	9,999,996	0	(209,371)	(209,371)	52,022	12/16/2052	1.A FE
64831Q-AA-1	New Residential Mortgage-NRZT 2022-NQM3		06/01/2022	PAYDOWN		382,901	382,901	377,618	0	0	5,283	0	5,283	0	382,901	0	0	0	0	04/01/2062	1.A FE
64831Q-AB-9	New Residential Mortgage-NRZT 2022-NQM3		06/01/2022	PAYDOWN		153,436	153,436	150,176	0	0	3,261	0	3,261	0	153,436	0	0	0	0	04/01/2062	1.C FE
64831T-AA-5	New Residential Mortgage-NRZT 2021-NQM3		06/01/2022	PAYDOWN		356,904	356,904	331,923	0	0	24,982	0	24,982	0	356,904	0	0	0	344	11/01/2056	1.A
651639-AY-2	Newmont Corp-SENIOR UNSECURED		06/10/2022	BOFAMLSEC		8,400,100	10,000,000	9,620,100	0	0	15,455	0	15,455	0	9,635,555	0	(1,235,455)	(1,235,455)	158,125	10/01/2030	2.A FE
65251X-AN-6	NewStar Berkeley Fund CL-NSBKY 2016-1A A		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	9,520	10/25/2028	1. FE
65444#-AA-1	9 Campus Circle Westlake Senior Secured		06/11/2022	SINKING PAYMENT		149,396	149,396	149,396	149,397	0	0	0	0	0	149,396	0	0	0	1,792	07/01/2024	1.G
65535V-KX-5	Nomura Asset Acceptance -NAA 2005-WF1 2A		06/01/2022	PAYDOWN		2,689	2,689	2,733	2,704	0	(15)	0	(15)	0	2,689	0	0	0	61	03/01/2035	1.A FM
65535V-MJ-4	Nomura Asset Acceptance -NAA 2005-AR3 1A		06/27/2022	PAYDOWN		42,874	42,874	35,639	35,492	0	7,383	0	7,383	0	42,874	0	0	0	146	07/25/2035	1.A FM
65535V-NL-8	Nomura Asset Acceptance -NAA 2005-AR4 5A		04/25/2022	PAYDOWN		6,738	6,738	4,093	4,469	0	(3)	372	(375)	0	3,925	0	2,814	2,814	7	08/25/2035	1.D FM
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		06/01/2022	PAYDOWN		22,888	22,888	9,429	9,429	0	13,459	0	13,459	0	22,888	0	0	0	212	01/01/2036	1.D FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		06/01/2022	PAYDOWN		48,069	44,205	36,729	36,999	0	7,973	0	7,973	0	48,069	0	0	0	1,041	12/01/2036	1.D FM
65540E-BR-9	Nomura Resecuritization -NMRR 2014-1R 3A		06/28/2022	PAYDOWN		1,697,264	1,697,264	1,417,216	1,566,437	0	130,827	0	130,827	0	1,697,264	0	0	0	2,355	07/26/2036	6. *
666807-BS-0	Northrop Grumman Corp-SENIOR UNSECURED		06/07/2022	JP MORGAN SECURITIES		23,254,610	23,000,000	22,907,770	22,922,655	0	3,661	0	3,661	0	22,926,316	0	328,294	328,294	612,822	05/01/2030	2.A FE
667294-AW-2	NORTHWEST AIR 2001-1 A1-FIRST LIEN		04/01/2022	MATURITY		144,727	144,727	148,578	144,895	0	(168)	0	(168)	0	144,727	0	0	0	0	04/01/2022	3.B FE
67021C-AP-2	NSTAR Electric Co-SENIOR UNSECURED		06/06/2022	SCOTIA CAPITAL MARKE		10,885,050	11,000,000	10,939,720	10,948,808	0	2,318	0	2,318	0	10,951,126	0	(66,076)	(66,076)	298,115	04/01/2030	1.F FE
67087T-DE-8	Oakwood Mortgage Investo-OAK 2002-A A3		06/01/2022	PAYDOWN		29,446	29,446	29,443	29,443	0	2	0	2	0	29,446	0	0	0	544	05/01/2024	5.A FE
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		06/01/2022	PAYDOWN		2,055,533	2,055,533	1,880,813	1,914,353	0	141,180	0	141,180	0	2,055,533	0	0	0	33,491	11/01/2048	1.A
67113A-AP-5	OBX 2019-EXP3 Trust-OBX 2019-EXP3 1A8		06/01/2022	PAYDOWN		121,160	121,160	121,349	121,343	0	(183)	0	(183)	0	121,160	0	0	0	1,640	10/01/2059	1.A
67113X-AB-6	OBX 2021-J1 Trust-OBX 2021-J1 A2		06/01/2022	PAYDOWN		1,524,746	1,524,746	1,515,455	1,512,265	0	12,481	0	12,481	0	1,524,746	0	0	0	12,238	05/01/2051	1.A
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		06/20/2022	PAYDOWN		28,338	28,338	28,337	28,338	0	1	0	1	0	28,338	0	0	0	218	11/20/2050	1.A FE
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		06/20/2022	PAYDOWN		28,338	28,338	28,327	28,328	0	10	0	10	0	28,338	0	0	0	261	11/20/2050	1.A FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		06/20/2022	PAYDOWN		39,201	39,201	39,195	39,195	0	6	0	6	0	39,201	0	0	0	242	01/20/2051	1.A FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		06/20/2022	PAYDOWN		35,934	35,934	35,929	35,930	0	5	0	5	0	35,934	0	0	0	289	01/20/2051	1.A FE
674135-EM-6	Oakwood Mortgage Investo-OAK 1999-A M2		04/01/2022	PAYDOWN		0	(1,574)	(1,393)	(210)	0	1,182	0	1,182	0	0	0	0	0	(40)	04/01/2029	6. FE
67480-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		06/01/2022	PAYDOWN		439,923	439,923	437,723	437,844	0	2,079	0	2,079	0	439,923	0	0	0	7,097	01/01/2059	1.A
675234-AA-6	OceanFirst Financial Cor-SUBORDINATED		06/30/2022	CALL 100		0	0	0	0	0	0	0	0	0	0	0	0	0	51,724	09/30/2026	2. FE
677071-AF-9	Ohana Military Communiti-UNSECURED		04/01/2022	SINKING PAYMENT		114,133	114,133	115,511	114,604	0	(471)	0	(471)	0	114,133	0	0	0	3,239	10/01/2026	1.D FE
677071-AM-4	Ohana Military Communiti-UNSECURED		04/01/2022	SINKING PAYMENT		75,407	75,407	77,625	76,204	0	(797)	0	(797)	0	75,407	0	0	0	2,059	10/01/2026	1.D FE
68233J-BU-7	Oncor Electric Delivery -FIRST LIEN		05/31/2022	CITIGROUP GLOBAL MAR		16,666,380	18,000,000	17,980,380	17,984,798	0	845	0	845	0	17,985,643	0	(1,319,263)	(1,319,263)	270,875	05/15/2030	1.F FE
68268H-AA-4	OneMain Financial Issuan-OMFIT 2016-3A A		06/18/2022	PAYDOWN		3,596,403	3,596,403	3,696,387	3,604,063	0	(7,660)	0	(7,660)	0	3,596,403	0	0	0	56,741	06/18/2031	1.A FE
68389X-AS-4	ORACLE CORP-SR UNSECURED		05/02/2022	MORGAN		10,030,000	10,000,000	10,223,100	10,039,756	0	(8,927)	0	(8,927)	0	10,030,829	0	(829)	(829)	291,007	07/15/2023	2.A FE
69144A-AA-7	Oxford Finance Funding 2-OXFIN 2020-1A A		06/15/2022	PAYDOWN		446,915	446,915	444,995	0	0	1,920	0	1,920	0	446,915	0	0	0	1,155	02/15/2028	1.F FE
69337B-AH-7	PHH Alternative Mortgage-PHHAM 2007-1 21		06/01/2022	PAYDOWN		48,328	50,767	47,647	47,647	0	3,081	0	3,081	0	48,328	0	0	0	1,253	02/01/2037	3.B FM
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		06/01/2022	PAYDOWN		88,692	88,692	86,419	86,531	0	2,161	0	2,161	0	88,692	0	0	0	1,208	09/01/2043	1.A
69349L-AR-9	PNC Bank NA-SUBORDINATED		04/11/2022	JEFFERIESLLC		15,090,000	15,000,000	14,963,400	14,975,153	0	545	0	545	0	14,975,698	0	114,302	114,302	433,688	07/26/2028	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		06/01/2022	PAYDOWN		446,733	446,733	456,714	456,298	0	(9,566)	0	(9,566)	0	446,733	0	0	0	6,062	01/01/2050	1.A
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		05/01/2022	PAYDOWN		99,775	99,775	101,771	102,155	0	(2,380)	0	(2,380)	0	99,775	0	0	0	1,311	10/01/2049	1.A
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		06/01/2022	PAYDOWN		185,795	185,795	188,495	189,084	0	(3,289)	0	(3,289)	0	185,795	0	0	0	2,908	11/01/2049	1.A
69546T-AA-0	Pagaya AI Debt Selection-PAID 2020-3 A		06/15/2022	PAYDOWN		1,366,625	1,366,625	1,366,613	1,366,622	0	3	0	3	0	1,366,625	0	0	0	11,773	05/17/2027	1.D FE
70215#-AA-8	Partstat (Varian 2020 I Pass-Thru Certif		06/15/2022	SINKING PAYMENT		140,938	140,938	140,938	140,938	0	0	0	0	0	140,938	0	0	0	0	03/15/2030	1.E
70337U-10-0	Patrons' Legacy-PATRNL 5.775 12/23/22		04/25/2022	SINKING PAYMENT		(1,081,564)	(1,081,564)	(1,045,597)	(1,081,564)	0	0	0	0	0	(1,081,564)	0	0	0	0	06/23/2023	3.C FE
70338A-10-3	Patrons' Legacy-PATRNL 5.646 05/17/22		05/17/2022	SINKING PAYMENT		(977,382)	(977,382)	(977,382)	(977,382)	0	0	0	0	0	(977,382)	0	0	0	0	04/17/2023	1.F FE
70338C-10-9	Patrons' Legacy-PATRNL 6.673 12/04/23		06/06/2022	SINKING PAYMENT		(2)	(2)	(2)	(2)	0	0	0	0	0	(2)	0	0	0	0	12/04/2023	2.A FE
718546-AC-8	PHILLIPS 66-SENIOR UNSECURED NOTE		04/01/2022	MATURITY		3,000,000	3,000,000	2,992,890	2,999,797	0	203	0	203	0	3,000,000	0	0	0	64,500	04/01/2022	2.A FE
718546-AV-6	Phillips 66-SENIOR UNSECURED		05/16/2022	SMBC NIKKO SECURITIE		7,050,604	7,000,000	6,996,220	6,995,362	0	576	0	576	0	6,995,793	0	54,811	54,811	163,946	04/09/2025	2.A FE
718549-AF-5	PHILLIPS 66 PARTNERS LP-SENIOR UNSECURED		05/05/2022	EXCHANGE OFFER		6,983,976	7,000,000	6,973,400	6,983,156	0	820	0	820	0	6,983,976	0	0	0	177,917	03/01/2028	2.C FE
72703P-AA-1	Planet Fitness Master Is-PLNT 2018-1A A2		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	47,649	09/05/2048	2. FE
72703P-AC-7	Planet Fitness Master Is-2019-1A A2 FIXE		06/05/2022	PAYDOWN		27,500	27,500	27,841	27,837	0	(337)	0	(337)	0	27,500	0	0	0	530	12/05/2049	2.C FE
741503-AW-6	Booking Holdings Inc-SENIOR UNSECURED		04/18/2022	TORONTO DOMINION SEC		7,082,600	7,000,000	6,981,940	6,993,723	0	637	0	637	0	6,994,360	0	88,240	88,240	152,590	03/15/2025	1.G FE
7425A0-BC-3	Principal Life Global Fu-SECURED		06/06/2022	KEY CAPITAL MARKETS		3,571,218	3,150,000	3,813,485	3,693,985	0	(15,663)	0	(15,663)	0	3,678,322	0	(107,104)	(107,104)	124,873	10/15/2033	1.E FE
742651-DM-1	Private Export Funding C-SECURED		05/15/2022	MATURITY		3,500,000	3,500,000	3,489,045	3,499,596	0	404	0	404	0	3,500,000	0	0	0	49,000	05/15/2022	1.A FE
743315-AZ-6	Progressive Corp/The-SENIOR UNSECURED		06/02/2022	BARCLAYS CAPITAL INC		6,519,357	7,120,000	6,925,695	0	0	2,858	0	2,858	0	6,928,554	0	(409,197)	(409,197)	51,620	03/15/2032	1.F FE
74333N-AA-0	Progress Residential 201-PROG 2019-SFR2		05/01/2022	PAYDOWN		7,912,153	7,912,153	7,912,052	7,850,687	0	61,466	0	61,466	0	7,912,153	0	0	0	82,998	05/01/2036	1.A FE
74333N-AC-6	Progress Residential 201-PROG 2019-SFR2		05/01/2022	PAYDOWN		12,000,000	12,000,000	11,999,833	11,897,659	0	102,341	0	102,341	0	12,000,000	0	0	0	137,840	05/01/2036	1.A FE
74351@-AA-6	Project Arrow Oak Creek Trust Certifcate		06/10/2022	SINKING PAYMENT		106,690	106,690	106,690	106,690	0	0	0	0	0	106,690	0	0	0	0	07/10/2040	1.D
743874-AC-3	Provident Funding Mortga-PFMT 2020-1 A2		06/01/2022	PAYDOWN		77,022	77,022	78,117	78,065	0	(1,043)	0	(1,043)	0	77,022	0	0	0	980	02/01/2050	1.A
74387L-AC-5	Provident Funding Mortga-PFMT 2019-1 A2		06/01/2022	PAYDOWN		180,005	180,005	182,507	182,334	0	(2,330)	0	(2,330)	0	180,005	0	0	0	2,275	12/01/2049	1.A
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		06/01/2022	PAYDOWN		1,014,829	1,014,829	1,004,817	1,004,937	0	9,893	0	9,893	0	1,014,829	0	0	0	8,449	04/01/2051	1.A
747262-AS-2	QVC Inc-FIRST LIEN		05/03/2022	GOLDMAN		6,367,500	6,000,000	5,995,620	5,999,063	0	5	0	5	0	5,999,068	0	368,432	368,432	77,600	04/01/2024	3.A FE
747262-AU-7	QVC INC-1ST LIEN		04/19/2022	VARIOUS		4,950,392	5,036,000	5,028,950	5,033,666	0	140	0	140	0	5,033,806	0	(83,414)	(83,414)	149,957	02/15/2025	3.A FE
74922M-AA-9	RALI Series 2006-QA6 Tru-RALI 2006-QA6 A		06/27/2022	PAYDOWN		40,705	40,705	35,589	38,154	0	2,868	0	2,868	0	40,705	0	0	0	140	07/25/2036	1.A FM
74922Q-AA-0	RALI Series 2006-QA8 Tru-RALI 2006-QA8 A		06/27/2022	PAYDOWN		19,179	19,179	14,682	17,209	0	2,041	0	2,041	0	19,179	0	0	0	60	09/25/2036	1.A FM
74923G-AC-7	RALI Series 2007-QA1 Tru-RALI 2007-QA1 A		06/27/2022	PAYDOWN		118,512	117,374	92,239	98,995	0	18,671	0	18,671	0	118,512	0	0	0	213	01/25/2037	1.A FM
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		06/01/2022	PAYDOWN		53,922	52,595	50,432	50,432	0	2,190	0	2,190	0	53,922	0	0	0	1,523	03/01/2037	4.B FM
74927B-AK-6	RBSSP Resecuritization T-RBSSP 2009-8 7A		06/01/2022	PAYDOWN		11,644	11,644	12,561	15,220	0	(3,577)	0	(3,577)	0	11,644	0	0	0	4,927	09/01/2037	1.A FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		06/28/2022	PAYDOWN		114,509	114,509	107,495	102,962	0	11,546	0	11,546	0	114,509	0	0	0	2,923	10/26/2034	1.A FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		06/01/2022	PAYDOWN		109,501	90,210	41,669	40,855	0	59,991	0	59,991	0	109,501	0	0	0	1,159	06/01/2037	1.D FM
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		06/01/2022	PAYDOWN		26,344	33,498	20,477	5,390	0	25,264	0	25,264	0	26,344	0	0	0	214	03/01/2036	1.D FM
74928R-AB-0	RBSSP Resecuritization T-RBSSP 2009-10 1		06/01/2022	PAYDOWN		26,523	26,523	17,903	21,664	0	4,859	0	4,859	0	26,523	0	0	0	551	08/01/2035	1.D FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		06/01/2022	PAYDOWN		128,463	118,138	83,664	99,121	0	23,172	0	23,172	0	128,463	0	0	0	1,280	08/01/2036	1.D FM
74928U-AX-5	RBSSP Resecuritization T-RBSSP 2009-12 8		06/01/2022	PAYDOWN		73,691	73,889	31,429	31,842	0	41,923	0	41,923	0	73,691	0	0	0	1,047	06/01/2036	1.D FM
74928U-BV-8	RBSSP Resecuritization T-RBSSP 2009-12 1		06/28/2022	PAYDOWN		486,648	486,648	396,618	393,651	0	92,997	0	92,997	0	486,648	0	0	0	10,186	10/25/2035	1.A FM
74928X-BB-6	RBSSP Resecuritization T-RBSSP 2009-6 3A		06/28/2022	PAYDOWN		539,460	539,506	379,051	485,563	0	114,950	58,232	56,718	0	539,460	0	0	0	6,557	01/26/2036	1.D FM
74929F-AK-5	RBSSP Resecuritization T-RBSSP 2010-3 4A		06/01/2022	PAYDOWN		117,279	117,279	115,336	114,942	0	2,337	0	2,337	0	117,279	0	0	0	1,038	12/01/2035	1.A FM
74930X-BB-2	RBSSP Resecuritization T-RBSSP 2012-1 4B		04/01/2022	PAYDOWN		76,295	76,295	72,862	77,202	0	(906)	0	(906)	0	76,295	0	0	0	358	01/01/2029	1.A FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		06/01/2022	PAYDOWN		167,385	167,385	169,975	170,720	0	(3,335)	0	(3,335)	0	167,385	0	0	0	2,443	09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		06/01/2022	PAYDOWN		287,382	287,382	274,450	268,490	0	18,893	0	18,893	0	287,382	0	0	0	3,781	02/01/2050	1.A
74949L-AC-6	RELX Capital Inc-SENIOR UNSECURED		06/27/2022	JP MORGAN SECURITIES		9,584,800	10,000,000	9,883,900	9,911,779	0	5,217	0	5,217	0	9,916,995	0	(332,195)	(332,195)	312,222	03/18/2029	2.A FE
749574-AC-3	RFMSI Series 2006-SA2 Tr-RFMSI 2006-SA2		06/01/2022	PAYDOWN		11,573	11,876	8,608	4,858	0	6,922	0	6,922	0	11,573	0	0	0	288	08/01/2036	1.D FM
74958T-AB-9	RFMSI Series 2007-SA3 Tr-RFMSI 2007-SA3		04/01/2022	PAYDOWN		54,904	55,649	49,059	42,482	0	12,981	0	12,981	0	54,904	0	0	0	736	07/01/2037	1.D FM
74958W-AC-0	RFMSI Series 2007-SA1 Tr-RFMSI 2007-SA1		06/01/2022	PAYDOWN		2,154	2,589	1,468	943	0	1,464	0	1,464	0	2,154	0	0	0	87	02/01/2037	1.D FM
74958X-AF-1	RFMSI Series 2007-SA2 Tr-RFMSI 2007-SA2		06/01/2022	PAYDOWN		15,100	13,797	12,577	12,577	0	1,339	0	1,339	0	15,100	0	0	0	218	04/01/2037	1.D FM
74958Y-AE-2	RFMSI Series 2007-S4 Tru-RFMSI 2007-S4 A		06/25/2022	PAYDOWN		40,099	42,153	39,479	0	0	2,323	0	2,323	0	40,099	0	0	0	999	04/25/2037	2.B FM
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		06/25/2022	PAYDOWN		3,497,148	3,497,148	3,470,077	3,474,974	0	22,174	0	22,174	0	3,497,148	0	0	0	37,766	10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		06/25/2022	PAYDOWN		1,079,556	1,079,556	1,079,556	1,079,556	0	0	0	0	0	1,079,556	0	0	0	15,690	04/26/2060	1.A FE
750038-AA-5	Renewable Energy Alterna Senior Secured		06/30/2022	SINKING PAYMENT		29,570	29,570	29,570	29,570	0	0	0	0	0	29,570	0	0	0	0	09/30/2046	2.C PL
75086#-AA-3	Rainier Gsa Portfolio I US Govt Lease Ba		06/15/2022	SINKING PAYMENT		122,695	122,695	122,695	122,696	0	0	0	0	0	122,695	0	0	0	1,472	07/15/2036	1.F

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
75115B-AC-3	RALI Series 2006-QA5 Tru-RALI 2006-QA5 2		06/01/2022	PAYDOWN		32,452	41,427	35,882	35,662	0	4,614	0	4,614	0	32,452	0	0	0	3,277	07/01/2036	1.D FM
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		06/25/2022	PAYDOWN		25,501	27,765	20,426	20,426	0	6,443	0	6,443	0	25,501	0	0	0	73	09/25/2036	1.D FM
75115L-AA-5	RALI Series 2007-QH7 Tru-RALI 2007-QH7 1		06/27/2022	PAYDOWN		119,716	119,716	110,139	110,265	0	9,452	0	9,452	0	119,716	0	0	0	413	08/25/2037	1.D FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		06/01/2022	PAYDOWN		16,348	17,758	17,084	17,084	0	495	0	495	0	16,348	0	0	0	428	04/01/2037	4.B FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		06/01/2022	PAYDOWN		84,414	87,524	84,127	84,127	0	2,868	0	2,868	0	84,414	0	0	0	2,658	07/01/2037	4.B FM
75156V-AD-7	RAMP Series 2006-RS3 Tru-RAMP 2006-RS3 A		06/27/2022	PAYDOWN		274,953	268,667	211,366	221,858	0	48,606	0	48,606	0	274,953	0	0	0	912	05/25/2036	1.D FM
75574U-60-6	Ready Capital Corp-SENIOR UNSECURED		06/09/2022	JONES TRADING INST		979,063	39,544	988,600	0	0	(218,583)	0	(218,583)	0	770,017	0	209,046	209,046	24,757	02/15/2026	2.A PL
759351-AM-1	REINSURANCE GRP OF AMER-SENIOR UNSECURED		06/03/2022	WELLS FARGO		5,002,250	5,000,000	4,999,800	4,999,995	0	5	0	5	0	5,000,000	0	2,250	2,250	143,736	09/15/2026	2.A FE
759676-AF-6	RENAISSANCE HOME EQUITY -RAMC 2006-2 AF3		06/01/2022	PAYDOWN		4,740	4,740	4,266	2,521	0	2,219	0	2,219	0	4,740	0	0	0	114	08/01/2036	1.D FM
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		06/01/2022	PAYDOWN		68,224	68,224	49,122	52,802	0	15,423	0	15,423	0	68,224	0	0	0	994	09/01/2037	1.A FM
759730-AA-5	RENAISSANCERE FINANCE-SENIOR UNSECURED		04/04/2022	MIZUHO SECURITIES		10,046,900	10,000,000	9,927,200	9,957,195	0	1,494	0	1,494	0	9,958,689	0	88,211	88,211	263,542	07/01/2027	1.G FE
759950-DM-7	Renaissance Home Equity -RAMC 2004-3 AF5		06/01/2022	PAYDOWN		157,655	157,655	139,130	136,469	0	21,186	0	21,186	0	157,655	0	0	0	2,830	11/01/2034	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		06/01/2022	PAYDOWN		278,700	278,700	251,614	257,254	0	21,446	0	21,446	0	278,700	0	0	0	4,169	02/01/2035	1.A FM
760985-S6-9	RFSC Series 2004-RP1 Tru-RFSC 2004-RP1A		06/27/2022	PAYDOWN		28,620	28,620	28,477	24,905	0	3,715	0	3,715	0	28,620	0	0	0	334	11/25/2042	1.D FM
76110H-H8-5	RALI Series 2004-QA6 Tru-RALI 2004-QA6 N		06/01/2022	PAYDOWN		5,850	5,812	5,053	5,082	0	733	0	733	0	5,850	0	0	0	82	12/01/2034	1.D FM
76110H-T9-0	RALI Series 2005-QA2 Tru-RALI 2005-QA2 N		06/01/2022	PAYDOWN		12,905	12,905	8,255	8,714	0	4,191	0	4,191	0	12,905	0	0	0	190	02/01/2035	1.D FM
761118-BU-1	RALI Series 2005-QA8 Tru-RALI 2005-QA8 N		06/01/2022	PAYDOWN		12,042	12,042	10,190	10,259	0	1,783	0	1,783	0	12,042	0	0	0	619	07/01/2035	1.D FM
761118-FL-7	RALI Series 2005-QA9 Tru-RALI 2005-QA9 C		06/01/2022	PAYDOWN		147,059	149,320	144,766	130,485	0	18,676	0	18,676	0	147,059	0	0	0	2,566	08/01/2035	1.D FM
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9		06/01/2022	PAYDOWN		180,973	185,794	167,317	161,175	0	23,394	0	23,394	0	180,973	0	0	0	3,079	08/01/2035	1.D FM
761118-GS-1	RALI Series 2005-QS13 Tr-RALI 2005-QS13		06/25/2022	PAYDOWN		87,414	92,810	76,592	76,592	0	14,989	0	14,989	0	87,414	0	0	0	257	09/25/2035	2.B FM
761118-GT-9	RALI Series 2005-QS13 Tr-RALI 2005-QS13		06/25/2022	PAYDOWN		0	0	4,362	0	0	0	0	0	0	0	0	0	0	3,813	09/25/2035	5.C FE
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		06/01/2022	PAYDOWN		6,095	7,058	6,520	4,962	0	2,178	0	2,178	0	6,095	0	0	0	189	10/01/2035	1.D FM
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		06/01/2022	PAYDOWN		132,886	140,975	131,058	131,058	0	8,743	0	8,743	0	132,886	0	0	0	3,445	01/01/2036	3.B FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		06/01/2022	PAYDOWN		13,932	15,737	15,332	15,332	0	286	0	286	0	13,932	0	0	0	410	02/01/2036	4.B FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		06/01/2022	PAYDOWN		3,131	3,203	2,966	2,658	0	533	0	533	0	3,131	0	0	0	98	02/01/2036	1.D FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		04/01/2022	PAYDOWN		70,490	38,150	35,332	35,726	0	5,824	0	5,824	0	70,490	0	0	0	3,080	05/01/2035	1.D FM
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		06/25/2022	PAYDOWN		88	88	88	89	0	0	0	0	0	88	0	0	0	1	10/25/2050	1.A FE
78386N-BC-2	SACO I Inc-SACO 1999-3 1B1		05/01/2022	PAYDOWN		6,526	6,526	6,354	6,467	0	59	0	59	0	6,526	0	0	0	129	04/01/2039	1.D FM
784054-AB-4	SCF Equipment Leasing 20-SCFET 2020-1A A		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	418	10/20/2025	1. FE
78443C-BN-3	SLM Private Credit Stude-SLMA 2004-B A3		06/15/2022	PAYDOWN		548,259	548,259	435,866	519,308	0	28,951	0	28,951	0	548,259	0	0	0	2,350	03/15/2024	1.A FE
78444B-AA-6	SIP HoldCo LLC Senior Secured Notes		06/16/2022	SINKING PAYMENT		78,916	78,916	78,916	78,916	0	0	0	0	0	78,916	0	0	0	1,223	12/15/2046	2.B PL
78449X-AA-0	SMB Private Education Lo-SMB 2020-B A1A		06/15/2022	PAYDOWN		448,911	448,911	440,354	0	0	8,557	0	8,557	0	448,911	0	0	0	1,875	07/15/2053	1.A FE
78473T-AJ-9	STARM Mortgage Loan Trus-STARM 2007-2 4A		06/01/2022	PAYDOWN		115,998	115,998	109,766	85,772	0	30,226	0	30,226	0	115,998	0	0	0	1,121	04/01/2037	1.D FM
78488L-AA-8	SWC Funding LLC 2018-1-SWC 2018-1A A		05/15/2022	PAYDOWN		870,756	870,756	864,627	868,524	0	2,232	0	2,232	0	870,756	0	0	0	20,680	08/15/2033	2.A FE
78518#-AA-5	Saber Midstream LLC Senior Secured Notes		06/30/2022	SINKING PAYMENT		540,229	540,229	538,878	0	0	1,351	0	1,351	0	540,229	0	0	0	0	03/31/2029	2.B Z
805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1		05/01/2022	PAYDOWN		(3,021)	566	566	445	0	(114)	0	(114)	0	(3,021)	0	0	0	69	12/01/2032	1.A FM
806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED		06/21/2022	GOLDMAN		1,582,444	1,601,000	1,587,199	1,594,919	0	692	0	692	0	1,595,611	0	(13,167)	(13,167)	32,376	12/21/2025	2.A FE
808513-BC-8	Charles Schwab Corp/The-SENIOR UNSECURED		06/07/2022	BOFAMLSEC		19,540,360	19,000,000	18,973,020	18,977,182	0	972	0	972	0	18,978,154	0	562,206	562,206	627,330	03/22/2030	1.F FE
808513-CA-1	Charles Schwab Corp/The-SENIOR UNSECURED		06/10/2022	VARIOUS		22,203,500	25,000,000	24,134,500	0	0	13,591	0	13,591	0	24,148,091	0	(1,944,591)	(1,944,591)	198,569	03/03/2032	1.F FE
81378E-AA-1	SECURITIZED ASSET BACKED-SERIES 2007-BR4		06/27/2022	PAYDOWN		204,363	204,363	89,469	57,095	0	147,268	0	147,268	0	204,363	0	0	0	346	05/25/2037	1.D FM
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		05/01/2022	PAYDOWN		260,405	260,405	264,962	264,607	0	(4,202)	0	(4,202)	0	260,405	0	0	0	3,462	12/01/2049	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		06/01/2022	PAYDOWN		223,508	223,508	211,599	213,494	0	10,014	0	10,014	0	223,508	0	0	0	2,561	05/01/2043	1.A
81745C-AA-1	Sequoia Mortgage Trust 2-SEMT 2013-7 A1		06/01/2022	PAYDOWN		149,452	149,452	134,671	137,611	0	11,841	0	11,841	0	149,452	0	0	0	1,457	06/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		06/01/2022	PAYDOWN		116,566	116,566	114,999	115,225	0	1,341	0	1,341	0	116,566	0	0	0	1,686	09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		06/01/2022	PAYDOWN		147,405	147,405	132,046	134,807	0	12,599	0	12,599	0	147,405	0	0	0	1,139	02/01/2043	1.A
81745R-AB-6	Sequoia Mortgage Trust 2-SEMT 2013-3 A2		06/01/2022	PAYDOWN		175,804	175,804	162,545	164,063	0	11,741	0	11,741	0	175,804	0	0	0	1,847	03/01/2043	1.A
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		06/01/2022	PAYDOWN		153,222	153,222	156,431	157,980	0	(4,758)	0	(4,758)	0	153,222	0	0	0	1,955	11/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		06/01/2022	PAYDOWN		408,899	408,899	418,994	422,772	0	(13,873)	0	(13,873)	0	408,899	0	0	0	5,571	03/01/2050	1.A
81748M-AA-6	Sequoia Mortgage Trust 2-SEMT 2020-1 A1		06/01/2022	PAYDOWN		248,947	248,947	254,665	254,398	0	(5,451)	0	(5,451)	0	248,947	0	0	0	3,577	02/01/2050	1.A
81761T-AA-3	ServiceMaster Funding LL-SERV 2020-1 A2I		04/30/2022	PAYDOWN		7,500	7,500	7,091	0	0	409	0	409	0	7,500	0	0	0	53	01/30/2051	2.C FE
81761T-AC-9	ServiceMaster Funding LL-SERIES 20-1 CLA		04/30/2022	PAYDOWN		12,500	12,500	10,969	0	0	1,531	0	1,531	0	12,500	0	0	0	104	01/30/2051	2.C FE
81761T-AE-5	ServiceMaster Funding LL-SERV 2021-1 A2I		04/30/2022	PAYDOWN		12,500	12,500	11,139	0	0	1,361	0	1,361	0	12,500	0	0	0	90	07/30/2051	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81761T-AG-0	ServiceMaster Funding LL-SERV 2021-1 A2I		04/30/2022	PAYDOWN		57,500	57,500	57,500	57,500	0	0	0	0	0	57,500	0	0	0	895	07/30/2051	2.C FE
81743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		04/25/2022	PAYDOWN		45,625	45,625	45,908	45,820	0	(195)	0	(195)	0	45,625	0	0	0	886	10/25/2049	2.C FE
81788Y-AA-1	767-3-25285 Trust / 767--FIRST LIEN		06/05/2022	SINKING PAYMENT		277,360	277,360	277,360	277,360	0	0	0	0	0	277,360	0	0	0	6,071	10/05/2022	2.C PL
82817@-AA-7	Silver Spring Metro Cent Senior Note Tra		06/05/2022	SINKING PAYMENT		59,052	59,052	59,051	59,052	0	1	0	1	0	59,052	0	0	0	0	01/07/2029	1.B
82922T-AA-7	Sinai Health System-SECURED		04/11/2022	VARIOUS		(3,510,000)	(3,510,000)	(3,510,000)	(3,510,000)	0	0	0	0	0	(3,510,000)	0	0	0	(15,351)	01/20/2036	1.B FE
83416W-AB-9	SOLAR STAR FUNDING LLC-SECURED		06/30/2022	SINKING PAYMENT		77,608	77,608	77,608	77,599	0	8	0	8	0	77,608	0	0	0	0	06/30/2035	2.B FE
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW		05/20/2022	PAYDOWN		29,167	29,167	29,677	29,657	0	(491)	0	(491)	0	29,167	0	0	0	248	01/20/2050	1.C FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A2IW		04/20/2022	PAYDOWN		58,333	58,333	61,994	61,865	0	(3,532)	0	(3,532)	0	58,333	0	0	0	300	01/20/2050	1.C FE
83611M-HM-3	Soundview Home Loan Trus-SVHE 2005-B M2		06/01/2022	PAYDOWN		30,651	51,879	28,339	40,393	0	1,479	0	1,479	0	30,651	0	0	0	1,002	05/01/2035	1.D FM
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		06/27/2022	PAYDOWN		149,267	149,267	114,189	145,715	0	3,552	0	3,552	0	149,267	0	0	0	569	12/25/2035	1.A FM
83612T-AR-3	Soundview Home Loan Trus-SVHE 2007-OPT1		06/25/2022	PAYDOWN		0	0	35,710	3,896	0	(190)	0	(190)	0	0	0	0	0	473	06/25/2037	6. FE
84858D-AA-6	SPIRIT AIR 2015-1 PTT A-SECURED		04/01/2022	SINKING PAYMENT		120,714	120,714	120,714	120,765	0	(50)	0	(50)	0	120,714	0	0	0	2,475	04/01/2028	2.B FE
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN		06/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	17,216	03/20/2025	2. FE
85235*-AA-6	St Louis County Control Trust Certificat		06/15/2022	SINKING PAYMENT		245,953	245,953	245,953	245,953	0	0	0	0	0	245,953	0	0	0	0	12/15/2036	1.G
854502-AH-4	Stanley Black & Decker I-SENIOR UNSECURE		06/22/2022	VARIOUS		19,890,840	20,000,000	19,985,200	19,990,654	0	757	0	757	0	19,991,411	0	(100,571)	(100,571)	473,167	11/15/2028	1.G FE
855244-AD-1	Starbucks Corp-SENIOR UNSECURED		05/05/2022	U. S. BANCORP		13,385,320	13,000,000	12,995,320	12,999,359	0	138	0	138	0	12,999,497	0	385,823	385,823	184,907	10/01/2023	2.B FE
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		06/01/2022	PAYDOWN		82,982	82,982	77,606	70,765	0	12,217	0	12,217	0	82,982	0	0	0	760	01/01/2037	1.D FM
85571R-AA-8	Starwood Mortgage Reside-STAR 2022-3 A1		06/01/2022	PAYDOWN		106,260	106,260	105,548	0	0	712	0	712	0	106,260	0	0	0	0	03/01/2067	1.A FE
85571R-AB-6	Starwood Mortgage Reside-STAR 2022-3 A2		06/01/2022	PAYDOWN		277,444	277,444	271,105	0	0	6,339	0	6,339	0	277,444	0	0	0	0	03/01/2067	1.C FE
85571R-AC-4	Starwood Mortgage Reside-STAR 2022-3 A3		06/01/2022	PAYDOWN		259,103	259,103	252,457	0	0	6,646	0	6,646	0	259,103	0	0	0	0	03/01/2067	1.F FE
85573J-AA-4	Starwood Mortgage Reside-STAR 2021-3 A1		06/01/2022	PAYDOWN		29,341	29,341	27,177	0	0	2,164	0	2,164	0	29,341	0	0	0	28	06/01/2056	1.A
85573T-AA-2	Starwood Mortgage Reside-STARWOOD MORTGA		06/01/2022	PAYDOWN		2,497,484	2,497,484	2,497,443	0	0	41	0	41	0	2,497,484	0	0	0	22,167	12/01/2066	1.A FE
857477-AT-0	STATE STREET CORP-SR UNSECURED		04/04/2022	SMBC NIKKO SECURITIE		14,131,991	13,900,000	13,881,374	13,892,977	0	447	0	447	0	13,893,425	0	238,566	238,566	312,518	08/18/2025	1.F FE
857477-BD-4	State Street Corp-SENIOR UNSECURED		04/11/2022	MORGAN		8,166,160	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	166,160	166,160	119,629	12/03/2029	1.E FE
860630-AD-4	Stifel Financial Corp-SENIOR UNSECURED N		05/04/2022	STIFEL NICOLAUS		15,115,575	15,000,000	15,219,900	15,078,435	0	(10,715)	0	(10,715)	0	15,067,719	0	47,856	47,856	509,115	07/18/2024	2.C FE
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		06/20/2022	PAYDOWN		56,534	56,534	56,504	56,518	0	15	0	15	0	56,534	0	0	0	933	10/20/2046	1.E FE
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		06/20/2022	PAYDOWN		25,000	25,000	24,994	24,997	0	3	0	3	0	25,000	0	0	0	413	10/20/2048	1.A FE
86212V-AE-4	Store Master Funding I-V-SERIES 18-1A CL		06/20/2022	PAYDOWN		33,125	33,125	33,113	33,116	0	9	0	9	0	33,125	0	0	0	592	10/20/2048	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		06/20/2022	PAYDOWN		26,875	26,875	26,739	26,820	0	55	0	55	0	26,875	0	0	0	467	04/20/2045	1.E FE
863572-LV-3	Structured Asset Securit-SASC 1996-4 A		06/01/2022	PAYDOWN		1,622	1,622	1,521	1,535	0	87	0	87	0	1,622	0	0	0	39	09/01/2031	1.A FM
863579-C3-0	Structured Adjustable Ra-SARM 2005-21 6A		05/01/2022	PAYDOWN		208,093	184,279	161,784	145,032	0	42,225	0	42,225	0	208,093	0	0	0	2,129	11/01/2035	1.A FM
863579-J9-0	Structured Adjustable Ra-SARM 2005-22 1A		05/01/2022	PAYDOWN		13,626	13,697	11,871	11,968	0	1,719	0	1,719	0	13,626	0	0	0	246	12/01/2035	1.D FM
863579-RP-5	Structured Adjustable Ra-SARM 2005-11 1A		06/01/2022	PAYDOWN		66,390	66,294	56,876	60,967	0	9,660	4,309	5,351	0	66,390	0	0	0	928	05/01/2035	1.D FM
863579-SU-3	Structured Adjustable Ra-SARM 2005-12 3A		06/01/2022	PAYDOWN		228,887	228,887	175,801	150,770	0	78,117	0	78,117	0	228,887	0	0	0	2,579	06/01/2035	1.D FM
863579-UL-0	Structured Adjustable Ra-SARM 2005-15 1A		06/01/2022	PAYDOWN		31,602	31,602	23,614	19,185	0	12,409	0	12,409	0	31,602	0	0	0	318	07/01/2035	1.D FM
863579-UU-0	Structured Adjustable Ra-SARM 2005-15 4A		06/01/2022	PAYDOWN		24,579	24,602	21,688	20,276	0	4,344	0	4,344	0	24,579	0	0	0	235	07/01/2035	1.D FM
863579-VH-8	Structured Adjustable Ra-SARM 2005-17 1A		06/01/2022	PAYDOWN		16,500	16,500	15,794	16,109	0	391	0	391	0	16,500	0	0	0	176	08/01/2035	1.A FM
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		05/25/2022	PAYDOWN		204,597	169,697	118,583	99,957	0	80,303	0	80,303	0	204,597	0	0	0	404	08/25/2035	1.D FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		06/01/2022	PAYDOWN		85,125	85,214	63,825	63,825	0	21,539	0	21,539	0	85,125	0	0	0	940	09/01/2035	1.D FM
863579-XR-4	Structured Adjustable Ra-SARM 2005-18 8A		06/01/2022	PAYDOWN		28,844	28,868	26,523	24,639	0	4,227	0	4,227	0	28,844	0	0	0	327	09/01/2035	1.D FM
863579-ZL-5	Structured Adjustable Ra-SARM 2005-20 3A		05/01/2022	PAYDOWN		11,947	11,947	10,149	9,055	0	3,055	0	3,055	0	11,947	0	0	0	115	10/01/2035	1.D FM
86358R-DX-2	Structured Asset Securit-SASC 2001-SB1 A		06/01/2022	PAYDOWN		109,049	109,049	97,743	99,574	0	9,474	0	9,474	0	109,049	0	0	0	1,515	08/01/2031	1.D FM
86358R-XY-8	Structured Asset Securit-SASC 2002-AL1 A		06/01/2022	PAYDOWN		74,539	74,539	58,711	61,604	0	12,934	0	12,934	0	74,539	0	0	0	931	02/01/2032	6. *
86358R-XZ-5	Structured Asset Securit-SASC 2002-AL1 A		06/01/2022	PAYDOWN		61,141	61,131	43,141	46,608	0	17,544	3,172	14,372	0	61,140	0	0	0	532	02/01/2032	6. *
86358R-YB-7	Structured Asset Securit-SASC 2002-AL1 A		06/01/2022	PAYDOWN		14,840	14,840	10,473	13,266	0	1,575	0	1,575	0	14,840	0	0	0	0	02/01/2032	6. *
86359A-ME-0	Structured Asset Securit-SASC 2003-AL1 A		06/01/2022	PAYDOWN		30,255	30,255	26,382	27,327	0	2,927	0	2,927	0	30,255	0	0	0	424	04/01/2031	6. *
86359A-MG-5	Structured Asset Securit-SASC 2003-AL1 A		06/01/2022	PAYDOWN		13,622	13,622	9,594	11,973	0	1,650	0	1,650	0	13,622	0	0	0	0	04/01/2031	6. *
86359A-WR-0	Structured Asset Securit-SASC 2003-AL2 A		06/01/2022	PAYDOWN		183,430	183,430	159,188	159,057	0	24,373	0	24,373	0	183,430	0	0	0	2,526	01/01/2031	6. *
86359A-WT-6	Structured Asset Securit-SASC 2003-AL2 A		06/25/2022	PAYDOWN		30,223	30,223	23,497	24,342	0	5,881	0	5,881	0	30,223	0	0	0	0	01/25/2031	6. *
86359B-4U-2	Structured Asset Securit-SASC 2005-4XS 1		06/01/2022	PAYDOWN		233,846	233,846	218,646	231,667	0	2,179	0	2,179	0	233,846	0	0	0	5,114	03/01/2035	1.A FM
86359B-LE-9	Structured Adjustable Ra-SARM 2004-2 4A1		06/01/2022	PAYDOWN		41,385	41,385	39,885	39,204	0	2,182	0	2,182	0	41,385	0	0	0	407	03/01/2034	1.A FM
86359D-EY-9	STRUCTURED ASSET SECURIT-SASC 2005-RF2 A		06/25/2022	PAYDOWN		0	0	56,274	13,018	0	(1,255)	0	(1,255)	0	0	0	0	0	3,727	04/25/2035	5.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86359F-AB-8	Structured Asset Securit-SASC 2006-S2 A2		06/25/2022	PAYDOWN		7,523	7,523	5,849	5	0	7,518	0	7,518	0	7,523	0	0	0	128	06/25/2036	1.D FM
86359L-NA-3	Structured Asset Mortgag-SAMI 2005-AR6 2		06/27/2022	PAYDOWN		46,744	46,744	32,899	36,674	0	10,070	0	10,070	0	46,744	0	0	0	193	09/25/2045	1.D FM
86360B-AG-3	Structured Adjustable Ra-SARM 2006-4 4A1		06/01/2022	PAYDOWN		18,014	17,959	14,388	13,694	0	4,276	0	4,276	0	18,014	0	0	0	217	05/01/2036	1.D FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		06/01/2022	PAYDOWN		35,357	35,245	28,858	27,007	0	8,252	0	8,252	0	35,357	0	0	0	345	05/01/2036	1.D FM
86363B-AA-3	Structured Asset Securit-SASC 2007-RM1 A		06/25/2022	PAYDOWN		7,126,331	7,126,331	6,734,383	6,756,111	0	370,220	0	370,220	0	7,126,331	0	0	0	15,522	05/25/2047	1.E FE
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		06/01/2022	PAYDOWN		260,533	260,533	153,962	153,971	0	106,562	0	106,562	0	260,533	0	0	0	2,921	04/01/2047	1.D FM
86909#-AA-5	Susquehanna (18 Properti Trust Certifica		06/23/2022	SINKING PAYMENT		42,708	42,708	42,708	42,708	0	0	0	0	0	42,708	0	0	0	0	12/23/2036	1.G
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		06/15/2022	PAYDOWN		74,349	74,349	74,312	74,319	0	30	0	30	0	74,349	0	0	0	1,357	01/15/2071	1.A FE
871829-AZ-0	Sysco Corp-SENIOR UNSECURED		05/03/2022	TORONTO DOMINION SEC		10,019,650	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	19,650	19,650	222,917	10/01/2025	2.B FE
872225-AD-9	TBW Mortgage-Backed Trus-TBW 2006-5 A3		06/01/2022	PAYDOWN		803,239	803,239	729,414	729,414	0	73,826	0	73,826	0	803,239	0	0	0	10,555	11/01/2036	1.A FM
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		06/27/2022	PAYDOWN		76,189	76,189	22,495	0	0	53,695	0	53,695	0	76,189	0	0	0	81	03/25/2037	1.D FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		06/01/2022	PAYDOWN		81,599	81,599	29,590	0	0	52,009	0	52,009	0	81,599	0	0	0	85	03/01/2037	1.D FM
87233Q-AB-4	TC PipeLines LP-SENIOR UNSECURED		05/02/2022	BARCLAYS CAPITAL INC		5,038,100	5,000,000	4,978,800	4,992,432	0	774	0	774	0	4,993,207	0	44,893	44,893	140,365	03/13/2025	2.A FE
87246Y-AC-0	TIAA ASSET MGMT FIN LLC-SENIOR UNSECURED		06/27/2022	U. S. BANCORP		22,449,700	22,500,000	22,474,350	22,492,469	0	1,153	0	1,153	0	22,493,621	0	(43,921)	(43,921)	594,688	11/01/2024	1.F FE
87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA		05/25/2022	PAYDOWN		29,625	29,625	29,852	29,710	0	(85)	0	(85)	0	29,625	0	0	0	736	05/25/2046	2.B FE
87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W		05/25/2022	PAYDOWN		35,000	35,000	35,000	35,007	0	(7)	0	(7)	0	35,000	0	0	0	602	11/25/2048	1.C FE
87407R-AC-0	TAL Advantage VII LLC-TAL 2020-1A B		06/20/2022	PAYDOWN		111,563	111,563	110,421	0	0	1,142	0	1,142	0	111,563	0	0	0	918	09/20/2045	2.B FE
878055-AD-4	TCF National Bank-SUBORDINATED		06/08/2022	MATURITY		6,000,000	6,000,000	5,945,160	5,996,843	0	3,157	0	3,157	0	6,000,000	0	0	0	187,500	06/08/2022	2.A FE
881561-CH-5	Terwin Mortgage Trust Se-TMTS 2003-6HE M		06/27/2022	PAYDOWN		133,493	133,493	126,568	130,319	0	3,174	0	3,174	0	133,493	0	0	0	871	11/25/2033	1.A FM
881561-LE-2	Terwin Mortgage Trust Se-TMTS 2004-11HE		06/27/2022	PAYDOWN		134,172	134,172	107,505	121,873	0	12,299	0	12,299	0	134,172	0	0	0	610	10/25/2035	1.A FM
881561-LR-3	Terwin Mortgage Trust 20-TMTS 2004-19HE		06/27/2022	PAYDOWN		5,948	5,948	4,380	5,274	0	675	0	675	0	5,948	0	0	0	25	10/25/2034	1.A FM
881561-VY-7	Terwin Mortgage Trust Se-TMTS 2005-12AL		06/01/2022	PAYDOWN		125,952	125,952	121,611	121,947	0	4,005	0	4,005	0	125,952	0	0	0	2,533	07/01/2036	1.A FM
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		06/27/2022	PAYDOWN		440,832	440,832	380,373	469,778	0	(28,942)	0	(28,942)	0	440,832	0	0	0	0	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		06/27/2022	PAYDOWN		34,876	34,876	18,135	21,235	0	13,641	0	13,641	0	34,876	0	0	0	122	08/25/2038	1.A FM
88159D-AA-3	TES 2017-1 LLC-TES 2017-1A A		04/20/2022	PAYDOWN		116,061	116,061	115,516	115,744	0	317	0	317	0	116,061	0	0	0	2,513	10/20/2047	2.A FE
885220-DX-8	Thornburg Mortgage Secur-TMST 2003-4 M1		06/25/2022	PAYDOWN		24,569	24,569	20,761	21,525	0	3,044	0	3,044	0	24,569	0	0	0	111	09/25/2043	1.A FM
885220-GB-3	Thornburg Mortgage Secur-TMST 2004-4 1A		06/25/2022	PAYDOWN		68,330	68,330	65,169	65,536	0	2,794	0	2,794	0	68,330	0	0	0	186	12/25/2044	1.A FM
885220-GK-3	Thornburg Mortgage Secur-TMST 2004-4 5A		06/01/2022	PAYDOWN		20,019	20,019	19,043	17,855	0	2,164	0	2,164	0	20,019	0	0	0	130	12/01/2044	1.A FM
885220-HM-8	Thornburg Mortgage Secur-TMST 2005-2 A1		06/27/2022	PAYDOWN		95,525	95,525	95,584	94,748	0	777	0	777	0	95,525	0	0	0	1,256	07/25/2045	1.A FM
885220-KW-2	Thornburg Mortgage Secur-TMST 2006-2 A2B		06/27/2022	PAYDOWN		161,102	161,102	154,686	155,057	0	6,761	716	6,045	0	161,102	0	0	0	1,324	04/25/2036	2.B FM
89171D-AD-9	Towd Point Mortgage Trus-TPMT 2015-1 A4		06/01/2022	PAYDOWN		57,137	57,137	58,512	57,497	0	(360)	0	(360)	0	57,137	0	0	0	1,166	10/01/2053	1.A
89236T-JQ-9	Toyota Motor Credit Corp-SENIOR UNSECURE		05/31/2022	BOFAMLSEC		8,439,200	10,000,000	8,893,900	0	0	16,069	0	16,069	0	8,909,969	0	(470,769)	(470,769)	42,222	09/12/2031	1.E FE
893045-AE-4	Trans-Allegheny Intersta-SENIOR UNSECURE		06/27/2022	JP MORGAN SECURITIES		7,843,280	8,000,000	7,993,920	7,998,073	0	247	0	247	0	7,998,319	0	(155,039)	(155,039)	177,956	06/01/2025	2.B FE
89441#-AA-4	Traverse City Control Tr Trust Certifica		06/15/2022	SINKING PAYMENT		179,104	179,104	180,895	182,479	0	(3,375)	0	(3,375)	0	179,104	0	0	0	2,637	11/15/2039	1.B
89566E-AG-3	Tri-State Generation and-FIRST LIEN		05/17/2022	GOLDMAN		3,974,120	4,000,000	3,998,320	3,999,578	0	125	0	125	0	3,999,703	0	(25,583)	(25,583)	81,400	11/01/2024	1.G FE
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		06/16/2022	PAYDOWN		187,269	187,269	191,365	189,325	0	(2,057)	0	(2,057)	0	187,269	0	0	0	5,411	11/16/2039	2.C FE
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		06/16/2022	PAYDOWN		286,736	286,736	300,441	295,935	0	(9,199)	0	(9,199)	0	286,736	0	0	0	6,326	10/16/2040	1.F FE
89657A-AC-0	Trinity Rail Leasing 201-TRL 2020-1A A		06/17/2022	PAYDOWN		137,137	137,137	137,104	137,108	0	29	0	29	0	137,137	0	0	0	1,120	10/17/2050	1.F FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		05/17/2022	PAYDOWN		262,778	262,778	249,763	252,592	0	10,186	0	10,186	0	262,778	0	0	0	3,766	04/17/2049	1.F FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		06/17/2022	PAYDOWN		506,174	506,174	506,054	506,076	0	98	0	98	0	506,174	0	0	0	5,041	10/18/2049	1.F FE
89679E-AC-6	Triumph Bancorp Inc-SUBORDINATED		06/30/2022	EXCHANGE OFFER		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	90,417	09/01/2031	1.G PL
90229*-AA-4	2015 ESA Project Company Senior Secured		06/30/2022	SINKING PAYMENT		254,575	254,575	254,575	254,575	0	0	0	0	0	254,575	0	0	0	0	06/30/2031	2.B PL
902494-BK-8	Tyson Foods Inc-SENIOR UNSECURED		06/22/2022	RBC CAPITAL MARKETS		11,832,760	12,000,000	11,997,840	11,998,802	0	(3)	0	(3)	0	11,998,799	0	(166,039)	(166,039)	423,400	03/01/2029	2.B FE
90253B-AA-1	UA (Portland OR) CTL Pas Trust Certifica		06/15/2022	SINKING PAYMENT		203,467	203,467	205,477	204,829	0	(1,362)	0	(1,362)	0	203,467	0	0	0	0	02/15/2032	3.C
90270Y-BF-5	UBS-BARCLAYS COMMERCIAL -UBSBB 2013-C5 A		06/01/2022	PAYDOWN		405,873	405,873	382,820	402,669	0	3,203	0	3,203	0	405,873	0	0	0	5,386	03/01/2046	1.A
90272*-AA-0	UHC (Senior Note) CTL Pa Trust Certifica		06/15/2022	SINKING PAYMENT		53,756	53,756	53,756	53,742	0	14	0	14	0	53,756	0	0	0	0	05/15/2033	1.F
90319#-AA-1	UOA Fayetteville (Univer Senior Secured		06/15/2022	SINKING PAYMENT		107,712	107,712	108,789	108,758	0	(1,046)	0	(1,046)	0	107,712	0	0	0	0	03/15/2041	1.C
903436-AA-1	US AIRWAYS 2011-1A PTT-FIRST LIEN		04/22/2022	SINKING PAYMENT		54,723	54,723	54,723	54,772	0	(50)	0	(50)	0	54,723	0	0	0	1,949	10/22/2023	3.B FE
90345W-AA-2	US AIRWAYS 2012-1A PTT-FIRST LIEN		04/01/2022	SINKING PAYMENT		151,046	151,046	151,046	151,147	0	(101)	0	(101)	0	151,046	0	0	0	4,456	10/01/2024	2.A FE
90346W-AA-1	US AIRWAYS 2013-1A PTT-FIRST LIEN		05/15/2022	SINKING PAYMENT		133,425	133,425	133,091	133,254	0	171	0	171	0	133,425	0	0	0	2,635	11/15/2025	3.A FE
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		06/28/2022	PAYDOWN		178,807	178,807	178,803	178,800	0	7	0	7	0	178,807	0	0	0	1,758	02/28/2051	1.F FE
90378#-AA-1	U.S. Department of Agric Trust Certifica		06/15/2022	SINKING PAYMENT		43,511	43,511	43,511	43,511	0	0	0	0	0	43,511	0	0	0	0	04/15/2038	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN		04/22/2022	SINKING PAYMENT		801,232	801,232	801,233	802,526	0	(1,294)	0	(1,294)	0	801,232	0	0	0	21,649	07/02/2025	1.D FE
90783X-AA-9	Union Pacific Railroad C-FIRST LIEN		05/06/2022	SINKING PAYMENT		336,728	336,728	336,727	336,935	0	(208)	0	(208)	0	336,728	0	0	0	10,398	01/02/2031	1.D FE
909287-AA-2	UAL 2007 PASS TRUST-FIRST LIEN		05/25/2022	CALL 100		770,446	770,446	737,545	765,715	0	3,669	0	3,669	0	769,383	0	1,063	1,063	50,368	07/02/2022	3.C FE
90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE		04/11/2022	SINKING PAYMENT		161,817	161,817	161,817	161,873	0	(56)	0	(56)	0	161,817	0	0	0	3,236	04/11/2026	2.B FE
913017-CY-3	United Technologies Corp-SENIOR UNSECURE		06/21/2022	VARIOUS		14,584,850	15,000,000	14,994,600	14,996,399	0	259	0	259	0	14,996,659	0	(411,809)	(411,809)	372,969	11/16/2028	2.A FE
91823A-AG-6	VB-S1 Issuer LLC-VBTOW 2018-1A C		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	15,169	02/15/2048	1. FE
91841#-AA-8	Virginia (Lafayette, IN) Trust Certifica		06/15/2022	SINKING PAYMENT		71,809	71,809	71,809	71,809	0	0	0	0	0	71,809	0	0	0	0	08/15/2036	1.B
91845#-AA-2	VZ (Senior Note) CTL Pas Trust Certifica		06/15/2022	SINKING PAYMENT		90,238	90,238	90,238	90,241	0	(2)	0	(2)	0	90,238	0	0	0	0	05/15/2035	2.A
91854*-AA-4	VZ (Irving TX)(Senior No Trust Certifica		06/15/2022	SINKING PAYMENT		83,144	83,144	83,144	83,144	0	0	0	0	0	83,144	0	0	0	0	08/15/2036	2.A
91855*-AA-3	VA (Ponce, PR) CTL Trust Certificate		06/15/2022	SINKING PAYMENT		53,141	53,141	53,141	53,141	0	0	0	0	0	53,141	0	0	0	812	02/15/2042	1.B
91913Y-AU-4	Valero Energy Corp-SENIOR UNSECURED		06/21/2022	SUSQUEHANNA BANCSHAR		4,787,750	5,000,000	4,982,750	4,991,329	0	797	0	797	0	4,992,126	0	(204,376)	(204,376)	131,278	09/15/2026	2.B FE
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		06/15/2022	PAYDOWN		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	299	07/15/2044	1.G FE
92257B-AA-0	Velocity Commercial Capi-VCC 2022-3 A		06/25/2022	PAYDOWN		78,724	78,724	78,571	0	0	152	0	152	0	78,724	0	0	0	68	06/01/2052	1.A FE
92257B-AC-6	Velocity Commercial Capi-VCC 2022-3 M2		06/25/2022	PAYDOWN		26,241	26,241	26,132	0	0	109	0	109	0	26,241	0	0	0	142	06/01/2052	1.G FE
92257B-AD-4	Velocity Commercial Capi-VCC 2022-3 M3		06/25/2022	PAYDOWN		33,919	33,919	32,970	0	0	949	0	949	0	33,919	0	0	0	0	06/01/2052	2.B FE
92257B-AE-2	Velocity Commercial Capi-VCC 2022-3 M4		06/25/2022	PAYDOWN		78,724	78,724	71,939	0	0	6,785	0	6,785	0	78,724	0	0	0	0	06/01/2052	3.B FE
92257B-AF-9	Velocity Commercial Capi-VCC 2022-3 M5		06/25/2022	PAYDOWN		43,429	43,429	37,885	0	0	5,544	0	5,544	0	43,429	0	0	0	237	06/01/2052	4.B FE
92257C-AA-8	Velocity Commercial Capi-VCC 2019-1 A		06/01/2022	PAYDOWN		201,676	201,676	201,630	201,683	0	(7)	0	(7)	0	201,676	0	0	0	3,113	03/01/2049	1.A FE
92258X-AA-1	Velocity Commercial Capi-VCC 2022-1 A		06/01/2022	PAYDOWN		46,197	46,197	45,881	0	0	316	0	316	0	46,197	0	0	0	532	02/01/2052	1.A FE
92258X-AB-9	Velocity Commercial Capi-VCC 2022-1 M1		06/01/2022	PAYDOWN		278,318	278,318	275,969	0	0	2,349	0	2,349	0	278,318	0	0	0	3,569	02/01/2052	1.D FE
92259U-AA-6	Velocity Commercial Capi-VCC 2022-2 A		06/01/2022	PAYDOWN		33,982	33,982	33,976	0	0	6	0	6	0	33,982	0	0	0	193	04/01/2052	1.A FE
92259U-AB-4	Velocity Commercial Capi-VCC 2022-2 M1		06/01/2022	PAYDOWN		31,778	31,778	31,771	0	0	7	0	7	0	31,778	0	0	0	187	04/01/2052	1.D FE
92259U-AC-2	Velocity Commercial Capi-VCC 2022-2 M2		05/01/2022	PAYDOWN		14,679	14,679	14,678	0	0	1	0	1	0	14,679	0	0	0	48	04/01/2052	1.G FE
92259U-AE-8	Velocity Commercial Capi-VCC 2022-2 M4		05/01/2022	PAYDOWN		56,457	56,457	52,959	0	0	3,498	0	3,498	0	56,457	0	0	0	0	04/01/2052	3.B FE
92259U-AF-5	Velocity Commercial Capi-VCC 2022-2 M5		05/01/2022	PAYDOWN		16,937	16,937	15,130	0	0	1,807	0	1,807	0	16,937	0	0	0	0	04/01/2052	4.B FE
92259U-AG-3	Velocity Commercial Capi-VCC 2022-2 M6		05/01/2022	PAYDOWN		15,441	15,441	13,366	0	0	2,074	0	2,074	0	15,441	0	0	0	0	04/01/2052	4.C Z
92343V-GM-0	Verizon Communications I-SENIOR UNSECURE		04/28/2022	EXCHANGE OFFER		37,960,596	40,200,000	37,923,140	0	0	37,456	0	37,456	0	37,960,596	0	0	0	456,517	03/15/2032	2.A FE
92537M-AA-8	Verus Securitization Tru-VERUS 2019-INV3		06/01/2022	PAYDOWN		465,833	465,833	460,592	0	0	5,241	0	5,241	0	465,833	0	0	0	1,045	11/01/2059	1.A FE
92538D-AA-8	Verus Securitization Tru-VERUS 2021-7 A1		06/01/2022	PAYDOWN		1,295,724	1,295,724	1,205,211	0	0	90,513	0	90,513	0	1,295,724	0	0	0	302	10/01/2066	1.A FE
92580#-AA-9	Vicof II LCSS SPV Term Loan		06/30/2022	CA_CASH_CLOSE		721,302	721,302	721,302	721,302	0	0	0	0	0	721,302	0	0	0	0	08/16/2027	1.G PL
929227-4T-0	WaMu Mortgage Pass-Throu-WAMU 2003-S4 2A		06/01/2022	PAYDOWN		5,876	5,876	5,900	5,886	0	(10)	0	(10)	0	5,876	0	0	0	132	06/01/2033	1.A FM
929227-R5-7	WaMu Mortgage Pass-Throu-WAMU 2003-AR5 A		06/01/2022	PAYDOWN		604,147	604,147	493,890	505,446	0	98,701	0	98,701	0	604,147	0	0	0	6,766	06/01/2033	1.A FM
92922F-3N-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR12		06/01/2022	PAYDOWN		116,723	116,723	111,064	111,577	0	5,146	0	5,146	0	116,723	0	0	0	1,293	10/01/2035	1.D FM
92922F-3Q-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR12		06/01/2022	PAYDOWN		73,966	73,966	71,978	71,554	0	2,412	0	2,412	0	73,966	0	0	0	755	09/01/2035	1.D FM
92922F-7C-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR16		06/01/2022	PAYDOWN		2,562	2,647	2,235	2,162	0	596	0	596	0	2,562	0	0	0	31	12/01/2035	1.D FM
92922F-8T-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR18		06/01/2022	PAYDOWN		276,917	277,168	268,507	269,589	0	7,539	0	7,539	0	276,917	0	0	0	3,081	01/01/2036	1.A FM
92922F-GY-8	WaMu Mortgage Pass-Throu-WAMU 2003-S11 3		06/25/2022	PAYDOWN		1,842	1,842	1,847	1,852	0	(10)	0	(10)	0	1,842	0	0	0	13	11/25/2033	1.A FM
92922F-J5-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR6 2		06/25/2022	PAYDOWN		202,120	202,120	168,075	168,907	0	33,213	0	33,213	0	202,120	0	0	0	808	04/25/2045	1.A FM
92925C-CC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR1 1		06/01/2022	PAYDOWN		16,376	16,376	13,223	12,212	0	4,164	0	4,164	0	16,376	0	0	0	74	01/01/2046	1.D FM
92925G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2006-AR16		06/01/2022	PAYDOWN		79,831	139,631	131,384	132,593	0	3,425	0	3,425	0	79,831	0	0	0	1,379	12/01/2036	3.B FM
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		06/01/2022	PAYDOWN		84,118	81,794	73,220	78,900	0	3,136	0	3,136	0	84,118	0	0	0	1,119	02/01/2037	1.D FM
92925V-AP-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 5		06/01/2022	PAYDOWN		120,670	116,582	101,538	101,538	0	16,174	0	16,174	0	120,670	0	0	0	1,572	02/01/2037	1.D FM
92927X-AC-8	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY6		06/01/2022	PAYDOWN		96,486	99,739	86,181	89,231	0	11,066	0	11,066	0	96,486	0	0	0	1,323	06/01/2037	1.D FM
92937E-AZ-7	WFRBS COMMERCIAL MORTGAG-WFRBS 2013-C11		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	413	03/01/2045	1.
92938E-AM-5	WFRBS Commercial Mortgag-WFRBS 2013-C16		05/01/2022	PAYDOWN		156,812	156,812	158,371	156,971	0	(160)	0	(160)	0	156,812	0	0	0	13,632	09/01/2046	1.A
92939F-AT-6	WFRBS Commercial Mortgag-WFRBS 2014-C21		05/01/2022	PAYDOWN		49,184	49,184	50,967	49,684	0	(500)	0	(500)	0	49,184	0	0	0	1,326	08/01/2047	1.A
92977Y-BW-0	Wachovia Mortgage Loan T-WMLT 2005-B 2A4		06/01/2022	PAYDOWN		3,585	6,204	5,756	5,620	0	371	0	371	0	3,585	0	0	0	42	10/01/2035	1.D FM
92979D-AC-9	Wachovia Mortgage Loan T-WMLT 2007-A 2A1		06/01/2022	PAYDOWN		25,245	25,245	23,510	23,647	0	1,598	0	1,598	0	25,245	0	0	0	283	03/01/2037	1.D FM
92981#-AA-4	WEC 99J-73 LLC Senior Secured Note		06/15/2022	CALL 100		38,282	38,282	39,098	39,061	0	(9)	0	(9)	0	39,052	0	(770)	(770)	542	09/15/2039	2.B
92981@-AA-6	WEC 99J-58 LLC Senior Secured Note		06/15/2022	SINKING PAYMENT		29,938	29,938	30,576	30,508	0	(570)	0	(570)	0	29,938	0	0	0	600	09/15/2030	2.B
92982#-AA-3	WEC 99J-22 LLC Senior Secured Note		06/15/2022	CALL 100		33,369	33,369	34,079	34,047	0	(8)	0	(8)	0	34,039	0	(671)	(671)	472	09/15/2039	2.B
92982*-AA-7	WEC 99J-27 LLC Senior Secured Note		06/15/2022	CALL 100		35,997	35,997	36,764	36,729	0	(8)	0	(8)	0	36,721	0	(724)	(724)	510	09/15/2039	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92982@-AA-5	Wec 2000B-CSF-11 LLC Senior Secured Note		06/15/2022	SINKING PAYMENT		30,789	30,789	31,444	31,375	0	(586)	0	(586)	0	30,789	0	0	0	618	09/15/2030	2.B
92983*-AA-6	WEC 99J-4 LLC Senior Secured Note		06/15/2022	SINKING PAYMENT		18,393	18,393	18,784	18,757	0	(365)	0	(365)	0	18,393	0	0	0	369	09/15/2034	2.B
92983@-AA-4	WEC 99J-72 LLC Senior Secured Note		06/15/2022	CALL 100		34,397	34,397	35,130	35,096	0	(8)	0	(8)	0	35,089	0	(692)	(692)	487	09/15/2039	2.B
92990G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2		06/01/2022	PAYDOWN		21,533	21,533	20,608	20,608	0	1,022	0	1,022	0	21,533	0	0	0	255	05/01/2037	1.D FM
92990G-AG-8	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2		06/01/2022	PAYDOWN		57,123	59,728	46,265	50,932	0	8,194	0	8,194	0	57,123	0	0	0	734	05/01/2037	1.D FM
92990G-AJ-2	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 3		06/01/2022	PAYDOWN		103,179	88,894	80,833	81,729	0	8,490	0	8,490	0	103,179	0	0	0	978	05/01/2037	1.D FM
93147#-AA-3	Walgreens (Maricopa Az) Trust Certificat		06/15/2022	SINKING PAYMENT		39,758	39,758	39,758	39,758	0	0	0	0	0	39,758	0	0	0	598	10/31/2034	2.B
933636-AA-0	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 1		06/01/2022	PAYDOWN		16,478	3,840	3,416	3,677	0	1,530	0	1,530	0	16,478	0	0	0	36	04/01/2037	1.D FM
933636-AG-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 3		06/01/2022	PAYDOWN		215,486	232,026	219,712	221,224	0	9,887	0	9,887	0	215,486	0	0	0	2,482	04/01/2037	1.D FM
933636-AL-6	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY4		06/01/2022	PAYDOWN		162,764	164,167	157,298	160,695	0	3,318	0	3,318	0	162,764	0	0	0	1,382	11/01/2036	2.B FM
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		06/01/2022	PAYDOWN		88,736	83,338	80,554	80,554	0	3,652	0	3,652	0	88,736	0	0	0	297	01/01/2047	1.D FM
93363E-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR10		06/01/2022	PAYDOWN		41,955	43,949	42,127	42,034	0	1,941	0	1,941	0	41,955	0	0	0	306	09/01/2036	1.D FM
93363N-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR12		06/01/2022	PAYDOWN		59,637	57,339	54,203	56,960	0	362	0	362	0	59,637	0	0	0	651	10/01/2036	2.B FM
93363P-AA-8	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		06/01/2022	PAYDOWN		44,851	39,010	36,303	39,353	0	159	0	159	0	44,851	0	0	0	388	11/01/2036	3.B FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		06/01/2022	PAYDOWN		494,485	430,082	403,908	432,706	0	2,376	0	2,376	0	494,485	0	0	0	4,282	11/01/2036	3.B FM
93363P-AD-2	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		06/01/2022	PAYDOWN		8,054	7,060	6,461	6,884	0	276	0	276	0	8,054	0	0	0	70	11/01/2036	1.D FM
93364F-AH-4	WaMu Mortgage Pass-Throu-WAMU 2007-HY7 3		06/01/2022	PAYDOWN		64,838	65,697	66,347	66,347	0	(619)	0	(619)	0	64,838	0	0	0	810	07/01/2037	3.B FM
939336-TX-1	Washington Mutual MSC Mo-WAMMS 2003-MS7		06/01/2022	PAYDOWN		110	110	70	110	0	0	0	0	0	110	0	0	0	0	03/01/2033	1.A FM
939336-X9-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR1 A		06/25/2022	PAYDOWN		112,704	112,704	99,461	98,582	0	14,121	0	14,121	0	112,704	0	0	0	505	01/25/2045	1.D FM
93934F-KP-6	Washington Mutual Mortga-WMALT 2006-1 3A		06/01/2022	PAYDOWN		14,205	14,250	14,291	14,291	0	(63)	0	(63)	0	14,205	0	0	0	265	02/01/2036	3.B FM
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C		06/01/2022	PAYDOWN		36,284	59,532	44,913	44,914	0	8,605	0	8,605	0	36,284	0	0	0	1,251	03/01/2036	4.B FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		06/01/2022	PAYDOWN		16,866	23,631	22,022	22,022	0	1,040	0	1,040	0	16,866	0	0	0	542	07/01/2036	4.B FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		06/25/2022	PAYDOWN		6,607	7,438	5,876	3,181	0	4,054	0	4,054	0	6,607	0	0	0	27	07/25/2036	1.D FM
93936N-AA-1	Washington Mutual Mortga-WMALT 2007-4 1A		06/01/2022	PAYDOWN		29,642	28,527	29,480	29,480	0	(549)	0	(549)	0	29,642	0	0	0	532	06/01/2037	3.B FM
94353W-AA-3	WAVE 2017-1 TRUST-WAAV 2017-1A A		05/15/2022	PAYDOWN		53,751	53,751	53,751	53,752	0	(1)	0	(1)	0	53,751	0	0	0	774	11/15/2042	2.B FE
94354K-AA-8	WAVE 2019-1 LLC-WAAV 2019-1 A		06/15/2022	PAYDOWN		80,690	80,690	80,686	80,688	0	2	0	2	0	80,690	0	0	0	1,226	09/15/2044	2.A FE
94945P-AA-3	Welk Resorts 2017-A LLC-WLKRG 2017-AA A		06/15/2022	PAYDOWN		264,559	264,559	264,533	264,496	0	64	0	64	0	264,559	0	0	0	3,099	06/15/2033	1.F FE
94984D-AC-8	Wells Fargo Mortgage Bac-WFMBS 2006-AR13		04/01/2022	PAYDOWN		19,773	19,801	16,390	20,237	0	1,396	2,043	(647)	0	19,773	0	0	0	166	09/01/2036	1.D FM
94985A-AA-7	Wells Fargo Mortgage Bac-WFMBS 2006-AR15		06/01/2022	PAYDOWN		3,074	3,226	3,144	3,321	0	(8)	0	(8)	0	3,153	0	(79)	(79)	34	10/01/2036	3.B FM
94986C-AA-2	Wells Fargo Mortgage Bac-WFMBS 2007-AR4		06/01/2022	PAYDOWN		1,334	4,426	4,215	4,215	0	(1,518)	0	(1,518)	0	1,334	0	0	0	321	08/01/2037	1.D FM
94986M-AA-0	Wells Fargo Mortgage Bac-WFMBS 2007-AR10		04/01/2022	PAYDOWN		3,216	3,897	3,919	3,702	0	193	0	193	0	3,216	0	0	0	52	01/01/2038	2.B FM
94986M-AF-9	Wells Fargo Mortgage Bac-WFMBS 2007-AR10		04/01/2022	PAYDOWN		6,069	6,069	5,012	5,334	0	(1)	0	(1)	0	5,329	0	740	740	50	01/01/2038	1.D FM
94989D-AV-1	Wells Fargo Commercial M-WFCM 2015-C27 A		05/01/2022	PAYDOWN		82,966	82,966	81,265	82,316	0	650	0	650	0	82,966	0	0	0	1,739	02/01/2048	1.A
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	2,073	01/01/2059	1.
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		06/01/2022	PAYDOWN		178,183	178,183	181,357	182,112	0	(3,929)	0	(3,929)	0	178,183	0	0	0	2,724	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		06/01/2022	PAYDOWN		185,613	185,613	187,817	188,600	0	(2,986)	0	(2,986)	0	185,613	0	0	0	2,372	12/01/2049	1.A
95058X-AE-8	Wendy's Funding LLC-WEN 2018-1A A2II		06/15/2022	PAYDOWN		20,000	20,000	19,123	19,369	0	631	0	631	0	20,000	0	0	0	388	03/15/2048	2.B FE
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I		06/15/2022	PAYDOWN		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,182	06/15/2049	2.B FE
95058X-AL-2	Wendy's Funding LLC-WEN 2021-1A A2II		06/15/2022	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	208	06/15/2051	2.B FE
96033W-AA-6	Westgate Resorts 2018-1 -WESTR 2018-1A A		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	4,114	12/01/2031	1. Z
96033W-AB-4	Westgate Resorts 2018-1 -WESTR 2018-1A B		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	6,101	12/01/2031	1. Z
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		06/01/2022	PAYDOWN		538,897	538,897	538,189	538,662	0	235	0	235	0	538,897	0	0	0	6,058	03/01/2034	1.A FE
960428-AA-4	Westkin Portfolio (LAS & Trust Certifica		06/15/2022	SINKING PAYMENT		79,326	79,326	80,120	80,054	0	(728)	0	(728)	0	79,326	0	0	0	1,201	11/15/2038	1.D PL
96928*-CQ-8	William Blair & Company, Trust Certifcat		06/15/2022	SINKING PAYMENT		75,014	75,014	75,014	75,014	0	0	0	0	0	75,014	0	0	0	884	06/15/2033	2.B
96928*-CR-6	William Blair & Company, Trust Certifcat		06/15/2022	SINKING PAYMENT		46,303	46,303	46,303	46,303	0	0	0	0	0	46,303	0	0	0	1,029	05/15/2034	2.B
96928*-CX-3	William Blair & Company, Trust Certifica		06/15/2022	SINKING PAYMENT		97,293	97,293	98,273	97,903	0	(610)	0	(610)	0	97,293	0	0	0	2,009	01/15/2035	1.F
96928*-DA-2	William Blair & Company, Trust Certifica		06/15/2022	SINKING PAYMENT		191,930	191,930	193,998	192,994	0	(1,064)	0	(1,064)	0	191,930	0	0	0	3,438	08/15/2031	1.B
96928*-DZ-7	William Blair & Company, Trust Certifica		06/15/2022	SINKING PAYMENT		175,927	175,927	177,544	176,695	0	(769)	0	(769)	0	175,927	0	0	0	3,287	10/15/2029	1.F
96928*-EN-3	William Blair & Company, Trust Certifica		06/15/2022	SINKING PAYMENT		114,125	114,125	115,354	114,835	0	(709)	0	(709)	0	114,125	0	0	0	1,714	02/15/2034	1.B
96928*-EZ-6	William Blair & Company, Trust Certifica		06/15/2022	SINKING PAYMENT		117,547	117,547	117,547	117,547	0	0	0	0	0	117,547	0	0	0	0	09/15/2033	4.B
96928*-FK-8	William Blair & Company, Trust Certifica		06/15/2022	SINKING PAYMENT		111,012	111,012	111,012	111,020	0	(7)	0	(7)	0	111,012	0	0	0	1,099	11/15/2032	1.D
96928*-FQ-5	William Blair & Company, Trust Certifica		06/15/2022	SINKING PAYMENT		128,992	128,992	128,992	128,992	0	0	0	0	0	128,992	0	0	0	1,725	09/15/2033	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
96928*-FV-4	William Blair & Company, Trust Certifica		06/15/2022	SINKING PAYMENT		57,973	57,973	57,973	57,973	0	0	0	0	0	57,973	0	0	0	396	09/15/2044	1.E
96928*-FX-0	William Blair & Company, Trust Certifica		06/15/2022	SINKING PAYMENT		212,652	212,652	212,652	212,652	0	0	0	0	0	212,652	0	0	0	2,133	02/15/2036	1.B
96928*-FY-8	William Blair & Company, Trust Certifica		06/15/2022	SINKING PAYMENT		80,327	80,327	80,327	80,327	0	0	0	0	0	80,327	0	0	0	302	01/15/2035	2.B
96928#-AA-3	William Blair & Company Trust Certificat		06/15/2022	SINKING PAYMENT		245,028	245,028	245,028	245,028	0	0	0	0	0	245,028	0	0	0	3,269	06/15/2023	1.B
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA		06/15/2022	PAYDOWN		141,424	141,424	141,304	141,349	0	76	0	76	0	141,424	0	0	0	3,176	08/15/2042	2.B FE
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A		06/15/2022	PAYDOWN		66,578	66,578	66,574	66,578	0	(1)	0	(1)	0	66,578	0	0	0	1,411	09/15/2043	2.A FE
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		06/15/2022	PAYDOWN		152,239	152,239	152,237	152,239	0	0	0	0	0	152,239	0	0	0	2,048	03/15/2045	1.F FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		06/01/2022	PAYDOWN		41,890	41,890	41,628	41,650	0	240	0	240	0	41,890	0	0	0	705	06/01/2044	1.A
97988Q-AL-8	Woodmont 2017-2 Trust-WDMNT 2017-2A A1R		06/30/2022	BARCLAYS CAPITAL INC		14,475,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(525,000)	(525,000)	227,743	04/20/2033	1.A FE
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		04/30/2022	PAYDOWN		40,003	40,003	38,573	0	0	1,430	0	1,430	0	40,003	0	0	0	324	07/30/2051	2.B FE
G7256K-AB-0	Prop 2017-1 Ltd-ABS SSNR 5.30 03/15/42		06/15/2022	PAYDOWN		39,628	39,628	39,605	39,554	0	75	0	75	0	39,628	0	0	0	0	03/15/2042	2.B FE
G8538#-AA-1	Stripes 2013 Aircraft 1 Note		06/20/2022	SINKING PAYMENT		201,507	201,507	203,122	201,472	0	34	0	34	0	201,507	0	0	0	0	04/20/2023	4.A PL
009088-AA-3	AIR CANADA 2015-2AA PTT-FIRST LIEN	A	06/15/2022	SINKING PAYMENT		5,143,478	5,143,478	5,143,476	5,144,587	0	(1,109)	0	(1,109)	0	5,143,478	0	0	0	96,440	12/15/2027	1.G FE
009089-AA-1	AIR CANADA 2013-1A PTT-FIRST LIEN	A	05/15/2022	SINKING PAYMENT		71,542	71,542	71,542	71,566	0	(24)	0	(24)	0	71,542	0	0	0	1,476	05/15/2025	2.C FE
009090-AA-9	AIR CANADA 2015-1A PTT-FIRST LIEN	A	05/12/2022	SINKING PAYMENT		(99)	(99)	(99)	(99)	0	0	0	0	0	(99)	0	0	0	(2)	03/15/2027	1.F FE
112585-AH-7	Brookfield Asset Managem-SENIOR UNSECURE	A	05/16/2022	JANE		8,046,240	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	46,240	46,240	269,333	01/15/2025	1.G FE
559222-AR-5	Magna International Inc-SR UNSECURED	A	06/30/2022	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	103,750	10/01/2025	1. FE
559222-AV-6	Magna International Inc-SENIOR UNSECURED	A	06/13/2022	DEUTSCHE BANK SECURI		6,802,202	8,105,000	7,437,605	0	0	14,643	0	14,643	0	7,452,248	0	(650,046)	(650,046)	99,286	06/15/2030	1.G FE
56501R-AC-0	Manulife Financial Corp-SENIOR UNSECURED	A	06/21/2022	GOLDMAN		4,948,834	5,019,000	5,006,804	5,013,544	0	540	0	540	0	5,014,084	0	(65,249)	(65,249)	167,209	03/04/2026	1.G FE
71644E-AE-2	Suncor Energy Inc-SENIOR UNSECURED	A	06/21/2022	MARKETAXESS FINANCIA		4,781,462	4,320,000	5,563,685	4,980,733	0	(65,237)	0	(65,237)	0	4,915,496	0	(134,034)	(134,034)	177,660	06/15/2026	2.A FE
780082-AD-5	Royal Bank of Canada-SUBORDINATED	A	04/05/2022	RBC CAPITAL MARKETS		15,638,368	15,130,000	14,959,772	15,051,290	0	4,182	0	4,182	0	15,055,471	0	582,897	582,897	488,573	01/27/2026	1.G FE
89114T-ZV-7	Toronto-Dominion Bank/Th-SENIOR UNSECURE	A	06/14/2022	VARIOUS		13,090,050	15,000,000	14,782,290	0	0	3,367	0	3,367	0	14,785,656	0	(1,695,606)	(1,695,606)	126,222	03/10/2032	1.E FE
94106B-AC-5	Waste Connections Inc-SENIOR UNSECURED	A	06/13/2022	BNP PARIBAS		8,078,950	10,000,000	9,521,600	0	0	16,238	0	16,238	0	9,537,838	0	(1,458,888)	(1,458,888)	91,056	01/15/2032	2.A FE
000825-AA-7	ACAM 2019-FL1 ltd-ACAM 2019-FL1 A	D	06/16/2022	PAYDOWN		10,735	10,735	10,735	10,735	0	0	0	0	0	10,735	0	0	0	1,884	11/17/2034	1.A FE
001406-AA-5	AIM Aviation Finance Ltd-DCAL 2015-1A A1	D	05/15/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	4	02/15/2040	4.B FE
00178L-AB-5	AMMC CLO 21 LTD-AMMC 2017-21A A	D	04/20/2022	BOFAMLSEC		8,434,079	8,458,100	8,458,100	8,457,146	0	954	0	954	0	8,458,100	0	(24,021)	(24,021)	58,811	11/02/2030	1.A FE
00185A-AK-0	Aon PLC-SENIOR UNSECURED	D	05/16/2022	JANE		8,025,200	8,000,000	7,997,760	7,999,197	0	(9)	0	(9)	0	7,999,189	0	26,011	26,011	131,750	12/15/2025	2.A FE
00652X-AB-4	Adani Transmission Ltd-FIRST LIEN	D	05/21/2022	SINKING PAYMENT		33,360	33,360	30,417	0	0	2,943	0	2,943	0	33,360	0	0	0	709	05/21/2036	2.C FE
01447Y-AB-0	ALESCO Preferred Funding-ALESC 1A A2	D	06/30/2022	CALL 100		9,204,034	9,204,034	6,999,076	7,837,385	0	12,723	0	12,723	0	7,850,107	0	1,353,927	1,353,927	23,365	10/15/2033	1.A FE
01448Q-AA-8	ALESCO Preferred Funding-ALESC 4A A1	D	05/03/2022	PAYDOWN		321,797	321,797	302,601	303,871	0	17,927	0	17,927	0	321,797	0	0	0	9,814	07/30/2034	1.C FE
01448T-AA-2	ALESCO Preferred Funding-ALESC 5A A1	D	06/23/2022	PAYDOWN		45,882	45,882	39,214	42,301	0	3,582	0	3,582	0	45,882	0	0	0	248	12/23/2034	1.A FE
01448X-AA-3	ALESCO Preferred Funding-ALESC 6A A1	D	06/23/2022	PAYDOWN		115,141	115,141	103,894	98,863	0	16,278	0	16,278	0	115,141	0	0	0	618	03/23/2035	1.D FE
014498-AB-5	ALESCO Preferred Funding-ALESC 14A A1	D	06/23/2022	PAYDOWN		1,547,035	1,547,035	1,097,743	1,112,304	0	434,731	0	434,731	0	1,547,035	0	0	0	7,124	09/23/2037	1.B FE
01450B-AA-6	ALESCO Preferred Funding-ALESC 15A A1	D	06/23/2022	PAYDOWN		330,609	330,609	302,594	302,251	0	28,357	0	28,357	0	330,609	0	0	0	916	12/23/2037	1.C FE
01609W-AQ-5	ALIBABA GROUP HOLDING-SR UNSECURED	D	04/19/2022	TORONTO DOMINION SEC		23,968,790	24,000,000	23,900,630	23,967,371	0	3,111	0	3,111	0	23,970,481	0	(1,691)	(1,691)	340,800	11/28/2024	1.E FE
03329F-AN-4	Anchorage Capital CLO 15-ANCHC 2020-15A	D	06/13/2022	VARIOUS		48,888,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	(1,112,000)	(1,112,000)	443,023	07/20/2034	1.A FE
03665T-AC-0	Antares CLO 2018-2 Ltd-ANTR 2018-2A A2	D	06/03/2022	PAYDOWN		9,000,000	9,000,000	9,000,000	8,997,914	0	2,086	0	2,086	0	9,000,000	0	0	0	81,540	10/20/2030	1.A FE
03665T-AE-6	Antares CLO 2018-2 Ltd-ANTR 2018-2A B	D	06/03/2022	PAYDOWN		18,000,000	18,000,000	18,000,000	17,995,663	0	4,337	0	4,337	0	18,000,000	0	0	0	199,479	10/20/2030	1.C FE
046353-AT-5	AstraZeneca PLC-SENIOR UNSECURED	D	05/09/2022	U. S. BANCORP		9,949,100	10,000,000	9,766,700	9,829,990	0	7,209	0	7,209	0	9,837,199	0	111,901	111,901	326,667	01/17/2029	2.A FE
05492K-AA-7	BDS 2019-FL4 LTD-BDS 2019-FL4 A	D	06/17/2022	PAYDOWN		2,051,432	2,051,432	1,866,803	2,011,342	0	40,090	0	40,090	0	2,051,432	0	0	0	12,213	08/15/2036	1.A FE
05492X-AA-9	BDS 2020-FL6 Ltd-BDS 2020-FL6 A	D	05/18/2022	PAYDOWN		2,416,484	2,416,484	2,420,260	2,419,354	0	(2,869)	0	(2,869)	0	2,416,484	0	0	0	14,220	09/15/2035	1.A FE
05565Q-CJ-5	BP Capital Markets PLC-SENIOR UNSECURED	D	06/30/2022	CALL 100.956101		5,047,805	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	47,805	47,805	151,994	09/26/2023	1.F FE
05616M-AG-1	Babson CLO Ltd 2015-II-BABSN 2015-2A COM	D	06/02/2022	EXCHANGE OFFER		20,552,518	27,500,000	25,790,558	20,019,654	0	532,864	0	532,864	0	20,552,518	0	0	0	755,384	10/20/2030	1.G FE
056752-AN-8	Baidu Inc-SENIOR UNSECURED	D	05/10/2022	VARIOUS		10,068,350	10,000,000	9,954,600	9,967,288	0	1,972	0	1,972	0	9,969,259	0	99,091	99,091	240,365	11/14/2028	1.G FE
111021-AM-3	British Telecommunicatio-SENIOR UNSECURE	D	06/23/2022	U B S SECURITIES		5,024,950	5,000,000	4,998,650	4,999,651	0	67	0	67	0	4,999,718	0	25,232	25,232	126,875	12/04/2023	2.B FE
12528C-AQ-4	CFIP CLO 2014-1 Ltd-CFIP 2014-1A BR	D	05/17/2022	BAIRD		7,860,800	8,000,000	7,999,575	0	0	425	0	425	0	8,000,000	0	(139,200)	(139,200)	105,171	07/13/2029	1.C FE
12564C-AB-2	CK Hutchison Internation-SENIOR UNSECURE	D	04/29/2022	CITIGROUP GLOBAL MAR		9,683,600	10,000,000	9,923,700	9,941,803	0	2,594	0	2,594	0	9,944,397	0	(260,797)	(260,797)	203,403	04/11/2029	1.F FE
15674L-AA-4	Cerberus Loan Funding XX-CERB 2021-2A A	D	06/23/2022	SMBC NIKKO SECURITIE		16,362,500	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	(637,500)	(637,500)	250,054	04/22/2033	1.A FE
20039F-AA-7	Cometa Energia SA de CV-SECURED	D	04/24/2022	SINKING PAYMENT		23,092	23,092	23,577	0	0	(485)	0	(485)	0	23,092	0	0	0	736	04/24/2035	2.C FE
25255D-AA-8	Diameter Capital CLO 1 L-DCLO 2021-1A A1	D	05/02/2022	VARIOUS		45,384,463	45,875,000	45,875,000	45,875,000	0	0	0	0	0	45,875,000	0	(490,538)	(490,538)	500,841	07/15/2036	1.A FE
26827E-AC-9	ECAF I Ltd-ECAF 2015-1A A2	D	06/15/2022	PAYDOWN		345,697	345,697	345,697	336,528	0	9,169	0	9,169	0	345,697	0	0	0	7,515	06/15/2040	4.C FE
28851Q-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR	D	04/15/2022	PAYDOWN		3,928,030	3,928,030	3,928,030	3,927,549	0	481	0	481	0	3,928,030	0	0	0	35,744	10/15/2029	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D	05/16/2022	PAYDOWN		1,255,368	1,255,368	1,255,368	1,254,552	0	816	0	816	0	1,255,368	0	0	0	5,954	02/15/2029	1.A FE
28853R-AL-3	Ellington CLO IV Ltd-ECLO 2019-4A AR	D	05/17/2022	VARIOUS		4,641,462	4,665,726	4,665,726	4,665,726	0	0	0	0	0	4,665,726	0	(24,264)	(24,264)	57,804	04/15/2029	1.A FE
30260L-AA-3	FEL Energy VI Sarl-SECURED	D	06/01/2022	SINKING PAYMENT		25,973	25,973	23,376	0	0	2,597	0	2,597	0	25,973	0	0	0	0	12/01/2040	2.C FE
30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D	06/30/2022	VARIOUS		(20,196)	0	0	0	0	0	0	0	0	0	0	(20,196)	(20,196)	0	12/16/2036	1.A FE
381362-AL-6	GoldenTree Credit Opport-GTCOP 2012-1A A	D	05/02/2022	PAYDOWN		1,176,130	1,176,130	1,176,102	1,176,130	0	0	0	0	0	1,176,130	0	0	0	41,814	06/15/2034	1.A FE
38172F-AA-6	Golub Capital Partners C-GOCAP 2017-34A	D	05/25/2022	BARCLAYS CAPITAL INC		28,874,600	29,500,000	29,500,000	29,500,000	0	0	0	0	0	29,500,000	0	(625,400)	(625,400)	340,589	03/14/2031	1.A FE
38174Y-AA-3	Golub Capital Partners C-GOCAP 2015-24A	D	05/05/2022	AMHERST SECURITIES		12,390,750	12,500,000	12,500,000	12,498,814	0	1,186	0	1,186	0	12,500,000	0	(109,250)	(109,250)	118,748	11/05/2029	1.A FE
38175L-AC-6	Golub Capital Partners C-GOCAP 2014-18A	D	04/21/2022	PAYDOWN		10,000,000	10,000,000	10,000,000	9,995,682	0	4,318	0	4,318	0	10,000,000	0	0	0	54,277	10/25/2029	1.C FE
38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D	05/02/2022	RBC CAPITAL MARKETS		7,950,000	8,000,000	8,001,250	8,000,568	0	3,710	0	3,710	0	8,004,278	0	(54,278)	(54,278)	64,139	05/05/2030	1.A FE
38175M-AA-6	Golub Capital Partners C-GOCAP 2016-31A	D	05/05/2022	JEFFERIESLLC		19,776,000	20,000,000	20,000,000	20,003,371	0	9,488	0	9,488	0	20,012,860	0	(236,860)	(236,860)	171,497	08/05/2030	1.A FE
38178E-AA-3	Golub Capital Partners C-GOCAP 2013-16A	D	06/29/2022	BARCLAYS CAPITAL INC		16,940,000	17,600,000	17,600,000	17,600,000	0	0	0	0	0	17,600,000	0	(660,000)	(660,000)	251,684	07/25/2033	1.A FE
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	04/15/2022	PAYDOWN		2,307,098	2,307,098	2,307,098	2,307,193	0	(94)	0	(94)	0	2,307,098	0	0	0	20,994	10/15/2029	1.A FE
43133A-AA-5	Hildene TruPS Financials-HITR 2018-1A A1	D	04/11/2022	PAYDOWN		1,808,411	1,808,411	1,772,243	1,779,790	0	28,621	0	28,621	0	1,808,411	0	0	0	13,970	10/10/2038	1.B FE
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	D	05/23/2022	PAYDOWN		2,006,369	2,006,369	1,999,347	1,999,008	0	7,361	0	7,361	0	2,006,369	0	0	0	21,076	05/22/2039	1.C FE
440405-AE-8	HORZN 2018-1 A	C	05/15/2022	PAYDOWN		2,578	2,578	2,578	2,578	0	0	0	0	0	2,578	0	0	0	48	12/15/2038	2.A FE
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	06/15/2022	PAYDOWN		156,143	156,143	156,142	156,147	0	(4)	0	(4)	0	156,143	0	0	0	2,278	07/15/2039	2.B FE
44841D-AB-8	Hutchison Whampoa Intern-SENIOR UNSECURE	D	04/29/2022	JP MORGAN SECURITIES		9,047,430	9,000,000	8,989,560	8,996,901	0	622	0	622	0	8,997,523	0	49,907	49,907	165,844	10/31/2024	1.F FE
456837-AP-8	ING Groep NV-SENIOR UNSECURED	D	05/11/2022	HSBC SECURITIES INC		10,988,890	11,000,000	10,983,500	10,992,167	0	1,319	0	1,319	0	10,993,486	0	(4,596)	(4,596)	232,131	04/09/2024	1.G FE
46603B-AN-9	Ivy Hill Middle Market C-IVYH 9A AR	D	06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	14,470	01/18/2030	1. FE
46651N-AA-2	JOL Air Ltd-JOLAR 2019-1 A	D	06/15/2022	PAYDOWN		411,662	411,662	412,592	411,776	0	(114)	0	(114)	0	411,662	0	0	0	7,019	04/15/2044	2.A FE
470473-AH-2	Jamestown CLO V Ltd-JTWN 2014-5A B2R	D	04/17/2022	PAYDOWN		2,045,569	2,045,569	2,045,569	2,045,687	0	(118)	0	(118)	0	2,045,569	0	0	0	39,275	01/17/2027	1.A FE
47048H-AQ-0	Jamestown CLO X Ltd-JTWN 2017-10A A2R	D	06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	5,674	07/17/2029	1. FE
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D	06/15/2022	PAYDOWN		80,424	80,424	80,421	80,424	0	0	0	0	0	80,424	0	0	0	1,319	12/15/2042	3.C FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	06/15/2022	PAYDOWN		136,206	136,206	132,364	133,648	0	2,558	0	2,558	0	136,206	0	0	0	2,379	12/15/2038	2.B FE
53946J-AA-2	LoanCore 2019-CRE2 Issue-LNCR 2019-CRE2	D	06/15/2022	PAYDOWN		1,827,462	1,827,462	1,767,499	1,824,762	0	2,700	0	2,700	0	1,827,462	0	0	0	10,529	05/15/2036	1.A FE
53946M-AA-5	LoanCore 2018-CRE1 Issue-LNCR 2018-CRE1	D	06/15/2022	PAYDOWN		1,551,679	1,551,679	1,379,055	1,461,720	0	89,959	0	89,959	0	1,551,679	0	0	0	8,505	05/15/2028	1.A FE
55312H-AA-7	MMcapS Funding XVII Ltd-MMCAP 17A A1	D	06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	2	12/01/2035	1. FE
55446M-AA-5	MACH 1 Cayman 2019-1 Ltd	D	05/15/2022	PAYDOWN		47,631	47,631	47,629	47,630	0	1	0	1	0	47,631	0	0	0	581	10/15/2039	1.G FE
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C	06/30/2022	WELLS FARGO		0	0	0	0	0	0	0	0	0	0	0	0	0	54,857	11/15/2035	1. FE
58003U-AC-2	MF1 2020-FL4 Ltd-MF1 2020-FL4 AS	C	06/30/2022	WELLS FARGO		0	0	0	0	0	0	0	0	0	0	0	0	0	24,971	11/15/2035	1. FE
59111R-AA-0	METAL 2017-1 LLC-METAL 2017-1 A	D	04/15/2022	PAYDOWN		52,981	52,981	52,981	52,983	0	(2)	0	(2)	0	52,981	0	0	0	809	10/15/2042	4.B FE
59319H-AA-9	MF1 2020-FL3 Ltd-MF1 2020-FL3 A	C	06/30/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	27,599	07/15/2035	1. FE
60688H-AA-3	MMcapS Funding XVIII Ltd-SECURED	D	06/30/2022	SINKING PAYMENT		25,006	25,006	19,239	19,024	0	5,982	0	5,982	0	25,006	0	0	0	0	12/26/2039	1.B FE
61033R-AJ-2	Monroe Capital Mml Clo 2-MCMML 2017-1A A	D	05/25/2022	VARIOUS		13,768,680	13,915,788	13,915,788	13,915,788	0	0	0	0	0	13,915,788	0	(147,107)	(147,107)	133,046	04/22/2029	1.A FE
62954H-AB-4	NXP BV / NXP Funding LLC-SENIOR UNSECURE	C	05/16/2022	EXCHANGE OFFER		6,981,983	7,000,000	6,975,780	6,981,313	0	669	0	669	0	6,981,983	0	0	0	123,744	06/18/2029	2.B FE
62954H-AE-8	NXP BV / NXP Funding LLC-SENIOR UNSECURE	D	05/16/2022	EXCHANGE OFFER		16,653,303	16,328,000	16,687,216	0	0	(33,913)	0	(33,913)	0	16,653,303	0	0	0	238,797	05/01/2025	2.B FE
6325C0-DJ-7	National Australia Bank -SENIOR UNSECURE	D	05/25/2022	VARIOUS		19,809,050	20,000,000	19,980,000	19,989,826	0	310	0	310	0	19,990,136	0	(181,086)	(181,086)	612,500	01/10/2027	1.D FE
65130P-AW-0	Newfleet CLO 2016-1 Ltd-NEWFL 2016-1A A2	D	04/20/2022	PAYDOWN		602,428	602,428	602,428	602,406	0	22	0	22	0	602,428	0	0	0	11,651	04/20/2028	1.A FE
67389Y-AF-2	Oaktree CLO 2015-1 Ltd-OAKCL 2015-1A COM	D	05/24/2022	VARIOUS		16,468,491	17,500,000	16,552,375	13,354,271	0	3,114,220	0	3,114,220	0	16,468,491	0	0	0	1,252,173	10/20/2027	1.E FE
67590A-BR-2	Octagon Investment Partn-OCT14 2012-1A A	D	04/20/2022	BNP PARIBAS		19,811,400	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(188,600)	(188,600)	153,505	07/15/2029	1.A FE
69346W-AA-5	PFP 2019-6 Ltd-PFP 2019-6 A	D	06/16/2022	PAYDOWN		328,735	328,735	325,243	327,197	0	1,538	0	1,538	0	328,735	0	0	0	1,736	04/14/2037	1.A FE
72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 CLA	D	06/15/2022	PAYDOWN		676,912	676,912	676,908	676,900	0	11	0	11	0	676,912	0	0	0	10,445	06/15/2044	2.B FE
74040T-AC-7	Preferred Term Securitie-PRETSL FLOAT 12	D	06/30/2022	PAYDOWN		2,848	2,848	2,719	2,742	0	107	0	107	0	2,848	0	0	0	18	12/23/2031	3.A FE
74041N-AA-3	Preferred Term Securitie-SECURED	D	06/24/2022	PAYDOWN		4,194,162	4,194,162	3,987,034	4,095,281	0	98,882	0	98,882	0	4,194,162	0	0	0	10,875	12/24/2033	1.A FE
74041N-AL-9	Preferred Term Securitie-SECURED	D	06/30/2022	PAYDOWN		42,938	42,938	35,885	36,897	0	6,041	0	6,041	0	42,938	0	0	0	80	12/24/2033	1.A FE
74041P-AB-6	Preferred Term Securitie-SECURED	D	04/04/2022	PAYDOWN		3,401,190	3,401,190	2,616,155	2,655,556	0	745,635	0	745,635	0	3,401,190	0	0	0	2,293	01/03/2033	1.C FE
74042E-AA-2	Preferred Term Securitie-SECURED	D	06/30/2022	PAYDOWN		35,501	35,501	28,570	28,547	0	6,954	0	6,954	0	35,501	0	0	0	55	06/23/2035	1.B FE
74042F-AA-9	Preferred Term Securitie-SECURED	D	06/30/2022	PAYDOWN		45,923	45,923	36,844	38,993	0	6,930	0	6,930	0	45,923	0	0	0	57	06/22/2037	1.E FE
74042H-AA-5	Preferred Term Securitie-SECURED	D	06/30/2022	PAYDOWN		128,898	128,898	99,428	103,674	0	25,224	0	25,224	0	128,898	0	0	0	178	12/22/2035	1.A FE
74042H-AB-3	Preferred Term Securitie-SECURED	D	06/30/2022	PAYDOWN		22,490	22,490	19,132	19,613	0	2,877	0	2,877	0	22,490	0	0	0	36	12/22/2035	1.C FE
74042H-AA-2	Preferred Term Securitie-SECURED	D	06/30/2022	PAYDOWN		104	99	103	2	0	2	0	2	0	104	0	0	0	0	09/23/2035	1.C FE
74043A-AC-5	Preferred Term Securitie-FIRST LIEN	D	06/30/2022	PAYDOWN		175,261	175,261	201,538	126,302	0	48,959	0	48,959	0	175,261	0	0	0	176	12/22/2036	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74043A-AD-3	Preferred Term Securitie-SECURED	D	06/30/2022	PAYDOWN		2,502,338	2,502,338	2,322,482	2,337,582	0	164,756	0	164,756	0	2,502,338	0	0	0	3,208	12/22/2036	1.A FE
74043C-AA-5	Preferred Term Securitie-SECURED	D	06/30/2022	PAYDOWN		451,705	451,705	345,037	361,653	0	90,052	0	90,052	0	451,705	0	0	0	568	03/22/2037	1.C FE
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	06/10/2022	PAYDOWN		0	1,371	608	60	0	548	0	548	0	0	0	0	0	6	03/10/2037	1.D FM
77879R-AB-2	Rotor Engines Securitiza-ROTOR 2011-1A A	D	05/15/2022	PAYDOWN		313,597	313,597	307,325	308,412	0	5,185	0	5,185	0	313,597	0	0	0	3,005	06/15/2046	5.A FE
80306A-AA-8	SAPPHIRE AVIATION FINANC-SAPA 2018-1A A	D	06/15/2022	PAYDOWN		292,922	292,922	294,892	294,180	0	(1,258)	0	(1,258)	0	292,922	0	0	0	5,087	03/15/2040	2.B FE
80382S-AR-9	Sail Net Interest Margin-SAILN 2003-5 A	D	05/27/2022	PAYDOWN		348	348	0	2	0	346	0	346	0	348	0	0	0	9	06/27/2033	1.A FM
83438J-AA-4	Soloso CDO 2007-1 Ltd-SERIES 2007-1A CLA	D	04/07/2022	PAYDOWN		83,098	83,098	76,554	76,641	0	6,457	0	6,457	0	83,098	0	0	0	182	10/07/2037	1.D FE
85208H-AA-1	Sprite 2017-1 Ltd-SPRTE 2017-1 A	D	04/15/2022	PAYDOWN		31,364	31,364	31,247	31,331	0	33	0	33	0	31,364	0	0	0	444	12/15/2037	2.B FE
85572R-AA-7	Start Ltd/Bermuda-STARR 2018-1 A	D	06/15/2022	PAYDOWN		129,128	129,128	128,732	128,879	0	250	0	250	0	129,128	0	0	0	2,640	05/15/2043	2.A FE
85573L-AA-9	START Ireland-STARR 2019-1 A	D	06/15/2022	PAYDOWN		434,295	434,295	434,276	434,291	0	4	0	4	0	434,295	0	0	0	8,025	03/15/2044	2.B FE
85771P-AN-2	Equinor ASA-SENIOR UNSECURED	D	05/05/2022	BARCLAYS CAPITAL INC		10,073,200	10,000,000	9,992,700	9,998,457	0	164	0	164	0	9,998,621	0	74,579	74,579	254,889	03/01/2024	1.D FE
85816B-DE-7	Steele Creek CLO 2015-1 -STCR 2015-1A BR	D	06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	16,263	05/21/2029	1. FE
87275Q-AA-5	TPG Real Estate Finance -TRTX 2018-FL2 A	D	06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	46,914	11/15/2037	1. FE
88032W-AG-1	Tencent Holdings Ltd-SENIOR UNSECURED	D	05/11/2022	JP MORGAN SECURITIES		2,826,030	3,000,000	2,999,250	2,999,639	0	(51)	0	(51)	0	2,999,588	0	(173,558)	(173,558)	88,078	01/19/2028	1.E FE
88032W-AN-6	Tencent Holdings Ltd-SENIOR UNSECURED	D	05/10/2022	CITIGROUP GLOBAL MAR		9,452,000	10,000,000	9,996,700	9,997,499	0	292	0	292	0	9,997,792	0	(545,792)	(545,792)	232,979	04/11/2029	1.E FE
88606W-AA-0	Thunderbolt Aircraft Lea-SERIES 17-A CLA	D	06/15/2022	PAYDOWN		176,625	176,625	176,618	176,693	0	(68)	0	(68)	0	176,625	0	0	0	3,057	05/17/2032	2.B FE
88607A-AA-7	Thunderbolt III Aircraft-TBOLT 2019-1 A	D	05/15/2022	PAYDOWN		140,829	140,829	140,824	140,827	0	2	0	2	0	140,829	0	0	0	1,379	11/15/2039	1.G FE
89412K-AA-8	Trapeza Cdo XI Ltd-TRAP 2006-11A A1	D	04/11/2022	PAYDOWN		420,486	420,486	397,885	405,048	0	15,438	0	15,438	0	420,486	0	0	0	1,092	10/10/2041	1.A FE
89413A-AA-9	Trapeza Cdo IX Ltd-TRAP 2005-9A A1	D	04/27/2022	PAYDOWN		139,897	139,897	125,685	123,632	0	16,265	0	16,265	0	139,897	0	0	0	375	01/27/2040	1.B FE
89413C-AA-5	Trapeza CDO X Ltd-TRAP 2006-10A A1	D	04/06/2022	PAYDOWN		322,182	322,182	300,032	299,473	0	22,709	0	22,709	0	322,182	0	0	0	832	07/06/2041	1.B FE
89413G-AA-6	Trapeza Cdo Xii Ltd-SERIES 2007-12A CLAS	D	04/06/2022	PAYDOWN		22,049	22,049	18,329	16,880	0	5,170	0	5,170	0	22,049	0	0	0	51	04/06/2042	1.B FE
89707Y-AA-2	Tropic CDO IV Ltd-TROPC 2004-4A A1L	D	04/15/2022	PAYDOWN		50,076	50,076	38,878	35,293	0	14,783	0	14,783	0	50,076	0	0	0	154	04/15/2035	1.A FE
89708B-AA-1	Tropic CDO V Ltd-TROPC 2006-5A A1L1	D	04/19/2022	PAYDOWN		132,177	132,177	119,049	116,837	0	15,340	0	15,340	0	132,177	0	0	0	316	07/15/2036	1.B FE
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	06/21/2022	PAYDOWN		41,650	41,650	40,817	40,945	0	705	0	705	0	41,650	0	0	0	188	09/20/2039	1.D FE
898203-AB-0	TruPS Financials Note Se-TFINS 2017-2A A	D	06/21/2022	PAYDOWN		19,040	19,040	18,659	18,229	0	811	0	811	0	19,040	0	0	0	5,264	09/20/2039	1.D FE
89820U-AB-0	TruPS Financials Note Se-TFINS 2018-1A A	D	06/30/2022	PAYDOWN		205,662	205,662	203,605	190,129	0	15,533	0	15,533	0	205,662	0	0	0	0	03/30/2039	1.D FE
89820X-AA-6	TruPS Financials Note Se-TFINS 2020-2A A	D	04/15/2022	PAYDOWN		776,105	776,105	776,105	776,105	0	0	0	0	0	776,105	0	0	0	15,677	07/15/2041	1.C FE
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	D	05/02/2022	PAYDOWN		1,006,851	1,006,851	1,006,851	1,006,851	0	0	0	0	0	1,006,851	0	0	0	5,872	02/02/2039	1.C FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	04/15/2022	PAYDOWN		691,662	691,662	691,662	691,662	0	0	0	0	0	691,662	0	0	0	31,571	04/15/2040	1.C FE
902133-AT-4	Tyco Electronics Group S-SENIOR UNSECURE	D	04/06/2022	MORGAN		10,110,400	10,000,000	9,975,700	9,989,424	0	586	0	586	0	9,990,010	0	120,390	120,390	239,472	02/15/2026	1.G FE
90342W-AA-5	US Capital Funding V Ltd-USCAP 2006-5A A	D	04/11/2022	PAYDOWN		631	631	523	530	0	100	0	100	0	631	0	0	0	1	10/10/2040	1.C FE
90351D-AB-3	UBS GROUP FUNDING-SR UNSECURED	D	04/11/2022	BOFAMLSEC		15,195,600	15,000,000	15,117,460	15,056,507	0	(3,584)	0	(3,584)	0	15,052,923	0	142,677	142,677	342,031	09/24/2025	1.G FE
90351D-AF-4	UBS GROUP FUNDING-SENIOR UNSECURED	D	06/27/2022	VARIOUS		37,837,287	38,440,000	38,821,573	38,634,197	0	(20,480)	0	(20,480)	0	38,613,717	0	(776,430)	(776,430)	1,106,912	04/15/2026	1.G FE
927320-AA-9	Vinci SA-SENIOR UNSECURED	D	05/03/2022	BNP PARIBAS		9,678,900	10,000,000	9,975,200	9,981,096	0	991	0	991	0	9,982,086	0	(303,186)	(303,186)	213,542	04/10/2029	1.G FE
92857W-BK-5	Vodafone Group PLC-SENIOR UNSECURED	D	06/27/2022	JP MORGAN SECURITIES		22,775,520	23,000,000	22,660,080	22,764,363	0	15,823	0	15,823	0	22,780,186	0	(4,666)	(4,666)	584,184	05/30/2028	2.B FE
95023A-AA-8	Wellfleet CLO Ltd-WELF 2021-2A A1	D	06/30/2022	MORGAN		0	0	0	0	0	0	0	0	0	0	0	0	0	276,933	07/15/2034	1. FE
96525W-AC-7	WhiteHorse X Ltd-WITEH 2015-10A B2	D	04/17/2022	PAYDOWN		2,192,920	2,192,920	2,192,920	2,192,920	0	0	0	0	0	2,192,920	0	0	0	45,379	04/17/2027	1.A FE
97316D-AA-4	Wind River CLO Ltd-WINDR 2021-3A A	D	06/30/2022	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	119,584	07/20/2033	1. FE
979888-AC-8	WOODMONT 2018-4 TRUST-WDMNT 2018-4A A2	D	04/11/2022	PAYDOWN		11,500,000	11,500,000	11,500,000	11,499,621	0	379	0	379	0	11,500,000	0	0	0	46,479	04/20/2030	1.A FE
97988L-AC-9	Woodmont 2018-5 Trust-WDMNT 2018-5A A2	C	04/11/2022	PAYDOWN		8,000,000	8,000,000	8,000,000	7,994,467	0	5,533	0	5,533	0	8,000,000	0	0	0	35,244	07/25/2030	1.A FE
98944P-AB-3	Zephyrus Capital Aviatio-ZCAP 2018-1 A	C	06/15/2022	PAYDOWN		401,931	401,931	395,976	397,218	0	4,713	0	4,713	0	401,931	0	0	0	0	10/15/2038	2.C FE
P4900*-AA-4	Gran Americas Usme Provi Senior Secured	D	05/31/2022	SINKING PAYMENT		112,009	112,009	112,009	112,009	0	0	0	0	0	112,009	0	0	0	0	03/31/2031	2.B PL
P4900*-AB-2	Gran Americas Usme Provi Senior Secured	D	05/31/2022	SINKING PAYMENT		9,961	9,961	9,961	9,961	0	0	0	0	0	9,961	0	0	0	0	03/31/2031	2.B PL
74338*-AA-6	Project Axis Garner Nc Senior Note Lease-Backed Pass Through Trust - Series B2		04/18/2022	SINKING PAYMENT		100,977	100,977	100,977	100,977	0	0	0	0	0	100,977	0	0	0	0	11/15/2039	1.D
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,381,647,407	2,420,273,703	2,396,955,032	2,013,551,424	696	17,768,785	226,438	17,543,043	0	2,405,585,688	(1)	(23,938,277)	(23,938,278)	49,036,101	XXX	XXX
00216C-AD-5	AQ Sunshine Inc./Term Loan 3/19		04/12/2022	CA_CASH_CLOSE		2,881	2,881	2,881	2,881	0	0	0	0	0	2,881	0	0	0	0	04/15/2025	3.B PL
00216C-AF-0	AQ SUNSHINE INC. - TERM LOAN B		05/05/2022	CA_CASH_CLOSE		10,602	10,602	10,602	10,602	0	0	0	0	0	10,602	0	0	0	0	04/15/2025	3.B Z
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		06/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	85	07/31/2026	1. Z
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		04/07/2022	CA_CASH_CLOSE		6,291	6,291	6,291	6,291	0	0	0	0	0	6,291	0	0	0	0	05/11/2024	4.B PL
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		04/01/2022	CA_CASH_CLOSE		1,113	1,113	1,113	1,113	0	0	0	0	0	1,113	0	0	0	0	02/07/2026	3.A PL
00843@-AA-7	AffiniPay Midco, LLC/Term Loan 2/20		04/11/2022	CA_CASH_CLOSE		1,883	1,883	1,883	1,883	0	0	0	0	0	1,883	0	0	0	29	03/02/2026	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00843@-AB-5	AFFINIPAY MIDCO LLC - INCREMENTAL TERM		04/01/2022	CA_CASH_CLOSE		189	189	189	189	0	0	0	0	0	189	0	0	0	0	03/02/2026	3.B PL
00843@-AC-3	AFFINIPAY MIDCO LLC - 2ND AMENDMENT TL		04/11/2022	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	7	03/02/2026	5.B GI
00910#-AG-0	Air Comm Corporation LLC - 2021 Incremen		06/30/2022	CA_CASH_CLOSE		11,063	11,063	11,063	11,063	0	0	0	0	0	11,063	0	0	0	0	06/01/2027	4.B PL
01370#-AA-4	Alcami Corporation/First Lien Term Loan		06/30/2022	CA_CASH_CLOSE		3,525	3,525	3,428	3,520	0	(46)	0	(46)	0	3,474	0	51	51	0	07/14/2025	5.A FE
02124T-AA-1	Qatar Airways Senior Term Loa		05/16/2022	CA_CASH_CLOSE		551,651	551,651	549,451	0	0	0	0	0	0	549,451	0	2,200	2,200	(3,655)	05/06/2031	1.D PL
02254@-AE-3	ALVOGN TL B-EXT 1L USD		06/30/2022	CA_CASH_CLOSE		100,000	100,000	95,000	0	0	0	0	0	0	95,000	0	5,000	5,000	0	12/01/2023	4.C FE
03233*-AA-1	Amtech Software - Term Loan		06/30/2022	CA_CASH_CLOSE		13,636	13,636	13,636	13,636	0	0	0	0	0	13,636	0	0	0	135	11/02/2027	4.C Z
03272*-AA-3	ANAQUA PARENT HOLDINGS INC. - TERM LOAN		04/01/2022	CA_CASH_CLOSE		373	373	373	373	0	0	0	0	0	373	0	0	0	0	04/10/2026	5.B GI
05365@-AA-4	Avetta, LLC/Term Loan 4/18		04/01/2022	CA_CASH_CLOSE		5,256	5,256	5,150	5,276	0	(64)	0	(64)	0	5,213	0	43	43	0	04/10/2024	3.B PL
05365@-AD-8	Avetta, LLC/Second Amendment Tranche B T		06/30/2022	CA_CASH_CLOSE		4,066	4,066	3,989	4,072	0	(41)	0	(41)	0	4,030	0	36	36	0	04/10/2024	3.B PL
05365@-AE-6	AVETTA LLC - THIRD AMENDMENT TRANCHE B		04/05/2022	CA_CASH_CLOSE		523	523	523	523	0	0	0	0	0	523	0	0	0	0	04/10/2024	5.B GI
05464#-AA-2	Axiom Merger Sub Inc./Facility B Term Lo		04/11/2022	CA_CASH_CLOSE		3,516	3,516	3,389	3,488	0	(50)	0	(50)	0	3,439	0	77	77	0	04/10/2024	3.B PL
06683@-AA-7	BANYAN SOFTWARE HOLDINGS LLC - TERM LOA		04/01/2022	CA_CASH_CLOSE		1,050	1,050	1,050	1,050	0	0	0	0	0	1,050	0	0	0	0	10/30/2026	3.B PL
06683@-AB-5	BANYAN SOFTWARE HOLDINGS LLC - DELAYED		04/08/2022	CA_CASH_CLOSE		582	582	582	582	0	0	0	0	0	582	0	0	0	0	10/30/2026	3.B PL
07386*-AA-7	Bearcat Buyer 1st Lien Term Loan		06/30/2022	CA_CASH_CLOSE		5,132	5,132	4,993	5,092	0	(49)	0	(49)	0	5,042	0	90	90	135	07/09/2026	4.A PL
07386*-AB-5	Bearcat Buyer, Inc.- Advarra (Delayed Dr		06/30/2022	CA_CASH_CLOSE		1,063	1,063	1,063	1,063	0	0	0	0	0	1,063	0	0	0	28	07/08/2026	4.A PL
07386*-AD-1	Bearcat Buyer, Inc./2019 Incremental Fir		06/30/2022	CA_CASH_CLOSE		880	880	861	874	0	(7)	0	(7)	0	867	0	13	13	23	07/09/2026	4.A PL
08890#-AA-2	Beyond Risk - Term Loan		04/19/2022	CA_CASH_CLOSE		4,001	4,001	3,921	3,924	0	0	0	0	0	3,924	0	77	77	0	10/08/2027	4.C Z
08890@-AB-0	Beyond Risk - Delayed Draw Term Loan		06/30/2022	CA_CASH_CLOSE		8,001	8,001	7,299	0	0	0	0	0	0	7,299	0	702	702	0	10/08/2027	4.C Z
10947U-AC-2	BrightSign - Term Loan		06/30/2022	CA_CASH_CLOSE		11,160	11,160	11,048	11,048	0	4	0	4	0	11,052	0	108	108	59	10/14/2027	3.A PL
12464@-AA-0	CAI Software - Term Loan		06/30/2022	CA_CASH_CLOSE		9,873	9,873	9,676	0	0	0	0	0	0	9,676	0	197	197	0	12/10/2028	4.C Z
12713@-AA-9	CST Buyer Company/Tranche B Term Loan 03		05/18/2022	CA_CASH_CLOSE		1,685	1,685	1,685	1,685	0	0	0	0	0	1,685	0	0	0	27	10/03/2025	2.C PL
12721#-AA-7	CVP Holdco, Inc./Delayed Draw Term Loan		06/30/2022	CA_CASH_CLOSE		2,613	2,613	2,613	2,613	0	0	0	0	0	2,613	0	0	0	0	10/31/2025	3.B PL
12721#-AB-5	CVP Holdco Inc./Term Loan 10/19		06/30/2022	CA_CASH_CLOSE		3,785	3,785	3,785	3,785	0	0	0	0	0	3,785	0	0	0	0	10/31/2025	3.B PL
12721#-AC-3	CVP HOLDCO INC. - DELAYED DRAW TERM LOA		06/30/2022	CA_CASH_CLOSE		1,142	1,142	1,142	0	0	0	0	0	0	1,142	0	0	0	0	10/31/2025	3.B PL
12756@-AA-7	Cogency Global - Term Loan		06/30/2022	CA_CASH_CLOSE		11,122	11,122	10,900	0	0	0	0	0	0	10,900	0	222	222	0	02/14/2028	4.C Z
14845Q-YY-9	Cash Flow Management - Term Loan		04/30/2022	CA_CASH_CLOSE		10,992	10,992	10,772	0	0	0	0	0	0	10,772	0	219	219	0	12/27/2027	4.C Z
15031I-RR-1	BDP International Inc. - 2021 Tranche B4		04/30/2022	CA_CASH_CLOSE		1,089,168	1,089,168	1,072,830	0	0	0	0	0	0	1,072,830	0	16,338	16,338	0	12/19/2024	4.B Z
15674@-AA-9	Cerberus SWC II		06/29/2022	CA_CASH_CLOSE		820,000	820,000	820,000	820,000	0	0	0	0	0	820,000	0	0	0	0	11/20/2026	1.D
16117L-BW-8	Charter Communications O-CHTR TL B1 1L U		06/30/2022	CA_CASH_CLOSE		20,408	20,408	17,347	17,347	0	1,012	0	1,012	0	18,359	0	2,049	2,049	75	04/30/2025	2.C FE
19076*-AA-7	COBALT BUYER SUB INC. - CLOSING DATE TE		06/30/2022	CA_CASH_CLOSE		703	703	703	703	0	0	0	0	0	703	0	0	0	0	10/02/2028	3.A PL
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS INC. -		06/30/2022	CA_CASH_CLOSE		502	502	502	502	0	0	0	0	0	502	0	0	0	0	01/20/2027	3.A PL
22458#-AC-1	Crash Champions LLC - 2021 Delayed Draw		06/30/2022	CA_CASH_CLOSE		12,032	12,032	12,032	0	0	0	0	0	0	12,032	0	0	0	160	08/05/2025	5.A
23363#-AB-5	DRS Holdings III Inc./Term Loan 11/19		06/30/2022	CA_CASH_CLOSE		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	0	11/01/2025	3.C PL
23363#-AC-3	DRS HOLDINGS III INC. - 2021 TERM LOAN		06/30/2022	CA_CASH_CLOSE		12,667	12,667	12,667	12,667	0	0	0	0	0	12,667	0	0	0	214	11/01/2025	3.A PL
24360@-AC-6	DECOPAC INC. - TERM B LOAN		06/30/2022	CA_CASH_CLOSE		2,109	2,109	2,109	2,109	0	0	0	0	0	2,109	0	0	0	0	05/15/2028	3.B PL
24823@-AA-1	DENALI HOLDCO LLC		06/30/2022	CA_CASH_CLOSE		940	940	940	940	0	0	0	0	0	940	0	0	0	0	09/15/2027	3.B PL
25403#-AN-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		04/08/2022	CA_CASH_CLOSE		7,050	7,050	7,050	7,050	0	0	0	0	0	7,050	0	0	0	0	08/04/2025	3.C PL
25403#-AP-1	DILIGENT CORPORATION (FKA DIAMOND MERGER		06/30/2022	CA_CASH_CLOSE		153	153	153	0	0	0	0	0	0	153	0	0	0	0	08/04/2025	3.C Z
25403#-AR-7	DILIGENT CORPORATION		04/12/2022	CA_CASH_CLOSE		97	97	97	97	0	0	0	0	0	97	0	0	0	0	08/04/2025	3.C PL
25500@-ZZ-7	DistroKid Senior Term Loa		04/30/2022	CA_CASH_CLOSE		17,414	17,414	17,065	17,065	0	15	0	15	0	17,080	0	334	334	0	09/30/2027	4.C Z
26869@-AA-1	Standard Elevator Systems - Term Loan		04/01/2022	CA_CASH_CLOSE		6,186	6,186	6,063	0	0	2	0	2	0	6,064	0	122	122	0	12/02/2027	4.C Z
26869@-AB-9	Standard Elevator Systems - Delayed Draw		04/04/2022	CA_CASH_CLOSE		1,250	1,250	1,225	0	0	0	0	0	0	1,225	0	25	25	7	12/02/2027	4.C Z
26887@-AA-9	EP WEALTH ADVISORS LLC - TERM LOAN		06/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	18	09/04/2026	1. PL
26887@-AB-7	EP WEALTH ADVISORS LLC - DELAYED DRAW T		06/30/2022	CA_CASH_CLOSE		1,022	1,022	1,022	1,022	0	0	0	0	0	1,022	0	0	0	0	09/04/2026	1.F PL
28619*-AA-2	ELEMICA PARENT INC. - DELAYED DRAW TERM		06/30/2022	CA_CASH_CLOSE		592	592	592	592	0	0	0	0	0	592	0	0	0	0	09/18/2025	3.B PL
28619*-AB-0	Elemica Parent Inc./Term Loan 9/19		04/01/2022	CA_CASH_CLOSE		3,060	3,060	2,984	3,042	0	(29)	0	(29)	0	3,013	0	47	47	0	09/18/2025	3.B PL
28619*-AD-6	ELEMICA PARENT INC. - AMENDMENT NO. 1 D		06/30/2022	CA_CASH_CLOSE		858	858	858	858	0	0	0	0	0	858	0	0	0	0	09/18/2025	3.B PL
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS LLC		06/30/2022	CA_CASH_CLOSE		450	450	450	450	0	0	0	0	0	450	0	0	0	0	12/18/2026	3.A PL
29427*-AA-2	Goldcup 17308 AB/USD Term Loan 10/18		04/14/2022	CA_CASH_CLOSE		3,672	3,672	3,589	3,677	0	(44)	0	(44)	0	3,633	0	39	39	0	04/09/2026	3.B PL
29643*-AA-0	EShipping LLC - Term Loan		06/30/2022	CA_CASH_CLOSE		13,392	13,392	13,124	13,131	0	0	0	0	0	13,131	0	261	261	40	11/05/2027	4.C Z
29668#-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION -		04/01/2022	CA_CASH_CLOSE		3,504	3,504	3,504	3,504	0	0	0	0	0	3,504	0	0	0	0	11/16/2026	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term		06/16/2022	CA_CASH_CLOSE		55,764,854	55,764,854	55,764,854	28,488,125	0	0	0	0	0	55,764,854	0	0	0	358,038	09/20/2029	1.F PL
30319*-AA-1	FSS Buyer LLC Initial Term Loan		06/30/2022	CA_CASH_CLOSE		18,633	18,633	18,260	18,260	0	18	0	18	0	18,278	0	355	355	310	08/31/2028	5.B GI
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se		06/06/2022	CA_CASH_CLOSE		7,420,000	7,420,000	7,420,000	0	0	0	0	0	0	7,420,000	0	0	0	(12,414)	06/16/2029	1.D PL
35042#-AC-6	FOUNDATION CONSUMER BRANDS LLC - TERM L		06/30/2022	CA_CASH_CLOSE		22,844	22,844	22,844	22,844	0	0	0	0	0	22,844	0	0	0	0	10/01/2026	2.C PL
35921#-AA-6	Frontline Technologies Intermediate Hold		05/20/2022	CA_CASH_CLOSE		48,345	48,345	48,345	48,345	0	0	0	0	0	48,345	0	0	0	740	09/18/2023	3.C PL
35921@-AC-4	Frontline Technologies Intermediate Hold		05/20/2022	CA_CASH_CLOSE		5,947	5,947	5,947	5,947	0	0	0	0	0	5,947	0	0	0	91	09/18/2023	3.C PL
36457W-AC-5	Galway Borrower LLC-1L SR SECD		05/31/2022	CA_CASH_CLOSE		13	13	13	0	0	0	0	0	0	13	0	0	0	0	09/30/2028	3.B PL
36457W-AD-3	GALWAY BORROWER LLC - CLOSING DATE TERM		04/14/2022	CA_CASH_CLOSE		815	815	815	0	0	0	0	0	0	815	0	0	0	0	09/29/2028	3.B PL
36850@-AB-9	Gehl Foods LLC/Term Loan 1/18		05/31/2022	CA_CASH_CLOSE		3,210,757	3,210,757	3,123,552	3,176,906	0	0	0	0	0	3,178,515	0	32,242	32,242	0	01/25/2024	4.A PL
38870#-AG-8	GraphPad Software Inc. ProteinMetrics In		04/08/2022	CA_CASH_CLOSE		8,152	8,152	8,071	8,072	0	0	0	0	0	8,072	0	80	80	0	04/27/2027	4.C Z
40406#-AD-4	HAI Acquisition Corporation/Term Loan 10		04/05/2022	CA_CASH_CLOSE		9,375	9,375	9,139	9,403	0	(132)	0	(132)	0	9,271	0	104	104	0	11/03/2025	2.C PL
40476@-AB-5	Hanley Wood LLC - 2021 Incremental Term		06/30/2022	CA_CASH_CLOSE		9,912	9,912	9,714	0	0	2	0	2	0	9,716	0	196	196	0	12/10/2024	4.C Z
40476@-AC-3	Hanley Wood LLC - 2021 Delayed Draw Term		05/17/2022	CA_CASH_CLOSE		1,077	1,077	1,077	0	0	0	0	0	0	1,077	0	0	0	4,306	12/10/2024	4.C Z
40481#-AA-8	HH - STELLA INC. - INITIAL TERM LOAN		06/30/2022	CA_CASH_CLOSE		2,407	2,407	2,407	2,407	0	0	0	0	0	2,407	0	0	0	13	04/24/2028	3.A PL
40481#-AB-6	HH - STELLA INC. - DELAYED DRAW TERM LO		06/30/2022	CA_CASH_CLOSE		140	140	140	140	0	0	0	0	0	140	0	0	0	0	04/24/2028	3.A PL
41902@-AA-9	Sigma Electric Manufacturing Corporation		06/30/2022	CA_CASH_CLOSE		5,199	5,199	5,095	5,235	0	(71)	0	(71)	0	5,164	0	35	35	75	10/31/2023	3.A PL
41902@-AB-7	Sigma Electric Manufacturing Corporation		06/30/2022	CA_CASH_CLOSE		1,912	1,912	1,893	1,914	0	(11)	0	(11)	0	1,903	0	8	8	27	10/31/2023	3.A PL
42981#-AA-9	HIGH STREET BUYER INC. - DELAYED DRAW T		06/30/2022	CA_CASH_CLOSE		984	984	984	984	0	0	0	0	0	984	0	0	0	0	04/14/2028	3.B Z
42983#-AA-7	HIGH STREET BUYER INC. - TERM LOAN B		06/30/2022	CA_CASH_CLOSE		1,399	1,399	1,399	1,399	0	0	0	0	0	1,399	0	0	0	0	04/14/2028	3.B Z
42983#-AB-5	HIGH STREET BUYER INC. - DELAYED DRAW T		06/30/2022	CA_CASH_CLOSE		703	703	703	703	0	0	0	0	0	703	0	0	0	0	04/14/2028	3.B Z
42983#-AC-3	HIGH STREET BUYER INC. - DELAYED DRAW T		06/30/2022	CA_CASH_CLOSE		1,518	1,518	1,518	1,518	0	0	0	0	0	1,518	0	0	0	7	04/14/2028	3.B Z
44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0		06/30/2022	CA_CASH_CLOSE		2,191	2,191	2,191	2,191	0	0	0	0	0	2,191	0	0	0	0	04/30/2024	3.C PL
45004K-AC-0	IRI Holdings Inc-TL 1L USD		06/30/2022	CA_CASH_CLOSE		4,688	4,688	4,641	4,681	0	(20)	0	(20)	0	4,661	0	27	27	0	12/03/2025	4.B FE
45054@-AA-6	ITI Intermodal - Term Loan		04/01/2022	CA_CASH_CLOSE		3,237	3,237	3,168	3,168	0	0	0	0	0	3,168	0	69	69	0	12/20/2027	2.C PL
45321*-AA-5	Implus Footcare LLC/Spenco Incremental		06/30/2022	CA_CASH_CLOSE		344	344	343	345	0	(1)	0	(1)	0	344	0	0	0	0	04/30/2024	3.C PL
45763F-AN-8	Inmar Inc-INMARI TL 1L USD		06/30/2022	CA_CASH_CLOSE		8,990	8,990	8,541	9,025	0	(243)	0	(243)	0	8,782	0	208	208	0	05/01/2024	4.C FE
46126#-AA-6	IntraPac International LLC/U.S. Term Loa		06/30/2022	CA_CASH_CLOSE		3,701	3,701	3,618	3,689	0	(35)	0	(35)	0	3,653	0	48	48	116	01/11/2026	3.B PL
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T		06/30/2022	CA_CASH_CLOSE		469	469	469	469	0	0	0	0	0	469	0	0	0	0	01/11/2026	5.B GI
48234K-AC-6	K&N Parent Inc-KNENGR TL 1L USD		06/14/2022	VARIOUS		3,495,031	3,917,526	3,388,660	3,388,660	0	269,176	0	269,176	0	3,657,836	0	(162,805)	(162,805)	0	10/20/2023	5.B FE
48600*-AA-1	Katla Ventures Trust - Revolver		04/30/2022	CA_CASH_CLOSE		28,457	28,457	28,457	0	0	0	0	0	0	28,457	0	0	0	0	11/10/2024	1.F Z
48773#-AA-8	Kellermeyer Bergensons Services LLC/Ter		06/30/2022	CA_CASH_CLOSE		1,800	1,800	1,782	1,793	0	(6)	0	(6)	0	1,787	0	13	13	32	11/07/2026	4.A PL
48773#-AB-6	Kellermeyer Bergensons Services LLC/202		06/30/2022	CA_CASH_CLOSE		393	393	393	393	0	0	0	0	0	393	0	0	0	0	11/07/2026	4.A PL
48773#-AD-2	KELLERMEYER BERGENSONS SERVICES LLC - A		06/30/2022	CA_CASH_CLOSE		10,181	10,181	9,977	10,013	0	(18)	0	(18)	0	9,995	0	186	186	0	11/07/2026	4.A PL
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19		06/30/2022	CA_CASH_CLOSE		2,266	2,266	2,266	2,266	0	0	0	0	0	2,266	0	0	0	20	07/23/2027	3.B PL
50541#-AB-3	Laboratories Bidco LLC/Second Amendment		06/30/2022	CA_CASH_CLOSE		359	359	359	359	0	0	0	0	0	359	0	0	0	3	07/23/2027	3.B PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT		06/30/2022	CA_CASH_CLOSE		2,301	2,301	2,301	2,301	0	0	0	0	0	2,301	0	0	0	1	07/23/2027	3.B PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL		06/30/2022	CA_CASH_CLOSE		10,891	10,891	10,891	10,891	0	0	0	0	0	10,891	0	0	0	10	07/23/2027	3.B PL
51206#-AA-9	LAKERS BUYER INC. - TERM LOAN		04/01/2022	CA_CASH_CLOSE		1,177	1,177	1,177	1,177	0	0	0	0	0	1,177	0	0	0	0	03/22/2027	3.B PL
51206#-AB-7	LAKERS BUYER INC. - INITIAL DELAYED DRA		06/30/2022	CA_CASH_CLOSE		295	295	295	295	0	0	0	0	0	295	0	0	0	0	03/22/2027	3.B PL
53173#-AA-4	LIDO ADVISORS LLC - INITIAL TERM LOAN		06/30/2022	CA_CASH_CLOSE		1,117	1,117	1,117	1,117	0	0	0	0	0	1,117	0	0	0	15	06/15/2027	2.C PL
53186*-AB-1	LIFE EXTENSION INSTITUTE INC RESTATEMENT		06/30/2022	CA_CASH_CLOSE		9,441	9,441	9,441	9,441	0	0	0	0	0	9,441	0	0	0	0	02/19/2024	4.C Z
55183*-AC-7	Lynx Franchising LLC - 2021-09 Increment		06/30/2022	CA_CASH_CLOSE		14,757	14,757	14,462	0	0	0	0	0	0	14,462	0	295	295	0	12/23/2026	4.C
55371*-AU-9	MRI Software LLC/Term Loan 2/20		06/30/2022	CA_CASH_CLOSE		1,762	1,762	1,762	0	0	0	0	0	0	1,762	0	0	0	0	02/10/2026	4.A PL
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		04/01/2022	CA_CASH_CLOSE		115	115	115	0	0	0	0	0	0	115	0	0	0	0	02/10/2026	4.A PL
55410@-AA-4	MMIT HOLDINGS LLC		04/01/2022	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	0	09/15/2027	3.B PL
55418#-AA-4	Mac Lean-Fogg Company/Term Loan 12/18		06/30/2022	CA_CASH_CLOSE		8,398	8,398	8,309	8,385	0	(38)	0	(38)	0	8,347	0	51	51	42	12/22/2025	3.B PL
55418#-AB-2	Mac Lean-Fogg Company/Delayed Draw Term		06/30/2022	CA_CASH_CLOSE		488	488	488	488	0	0	0	0	0	488	0	0	0	5	12/22/2025	3.B PL
56629#-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO		06/30/2022	CA_CASH_CLOSE		816	816	800	801	0	0	0	0	0	801	0	15	15	0	06/23/2028	3.B PL
56629#-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED		06/30/2022	CA_CASH_CLOSE		540	540	540	540	0	0	0	0	0	540	0	0	0	0	06/23/2028	3.B Z
57780#-AB-0	MAVERICK ACQUISITION INC. - DELAYED DRA		06/30/2022	CA_CASH_CLOSE		279	279	276	0	0	0	0	0	0	276	0	3	3	0	06/01/2027	4.C PL
57810J-AC-2	Amynta Agency Borrower I-MAYAGE TL B 1L		06/30/2022	CA_CASH_CLOSE		2,366	2,366	2,366	2,366	0	0	0	0	0	2,366	0	0	0	0	02/28/2025	4.C FE
59509#-AA-6	Micromeritics Instrument Corp./Term Loan		05/03/2022	CA_CASH_CLOSE		21,574	21,574	21,574	21,574	0	0	0	0	0	21,574	0	0	0	0	12/18/2025	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60937@-AA-8	MONICA HOLDCO (US) INC. - TERM LOAN		04/06/2022	CA_CASH_CLOSE		3,958	3,958	3,958	3,958	0	0	0	0	0	3,958	0	0	0	0	01/07/2028	2.C PL
61554@-AA-8	MOON VALLEY NURSERY OF ARIZONA RETAIL L		06/30/2022	CA_CASH_CLOSE		1,514	1,514	1,514	1,514	0	0	0	0	0	1,514	0	0	0	0	10/08/2027	1.G PL
61554@-AB-6	MOON VALLEY NURSERY OF ARIZONA RETAIL L		06/30/2022	CA_CASH_CLOSE		58	58	58	58	0	0	0	0	0	58	0	0	0	0	10/08/2027	1.G PL
62900*-AA-9	NCWS INTERMEDIATE INC. - DELAYED DRAW T		06/30/2022	CA_CASH_CLOSE		216	216	216	216	0	0	0	0	0	216	0	0	0	0	12/29/2026	3.A PL
62900*-AB-7	NCWS INTERMEDIATE INC. - CLOSING DATE T		06/30/2022	CA_CASH_CLOSE		722	722	722	722	0	0	0	0	0	722	0	0	0	0	12/29/2026	3.A PL
62901@-AA-6	National Auto Care - Term Loan		06/30/2022	CA_CASH_CLOSE		4,614	4,614	4,556	0	0	0	0	0	0	4,556	0	58	58	0	09/28/2024	4.C Z
62929#-AA-2	NM GRC Holdco LLC/Term Loan 1/18		05/26/2022	CA_CASH_CLOSE		2,867,556	2,867,556	2,867,556	2,860,179	0	0	0	0	0	2,867,556	0	0	0	0	02/09/2024	5.B PL
62929#-AB-0	NM GRC Holdco LLC/Delayed Draw Term Loa		06/22/2022	VARIOUS		799,026	799,031	799,031	795,094	0	0	0	0	0	799,031	(5)	0	(5)	0	02/09/2024	5.A PL
62931*-AA-2	NMC Skincare Intermediate Holdings II L		04/01/2022	CA_CASH_CLOSE		1,463	1,463	1,429	1,464	0	(18)	0	(18)	0	1,446	0	16	16	8	10/31/2024	3.B PL
62931*-AC-8	NMC Skincare Intermediate Holdings II L		04/08/2022	CA_CASH_CLOSE		487	487	487	487	0	0	0	0	0	487	0	0	0	3	10/31/2024	3.B PL
62976#-AE-6	NSM Insurance Group LLC/Dollar Term Loa		06/30/2022	CA_CASH_CLOSE		10,374	10,374	10,374	10,374	0	0	0	0	0	10,374	0	0	0	0	05/11/2026	3.A PL
64027*-AA-3	NELIPAK HOLDINGS US TL L+425 07/02/2026		04/01/2022	CA_CASH_CLOSE		3,145	3,145	3,082	3,127	0	(22)	0	(22)	0	3,105	0	41	41	41	07/02/2026	3.A PL
64027*-AB-1	NELIPAK HOLDING INC TL L+425 07/02/2026		04/01/2022	CA_CASH_CLOSE		469	469	459	466	0	(3)	0	(3)	0	463	0	6	6	6	07/02/2026	3.A PL
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC - TERM LOA		06/30/2022	CA_CASH_CLOSE		1,417	1,417	1,417	1,417	0	0	0	0	0	1,417	0	0	0	0	05/19/2027	3.B PL
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC - DELAYED		06/30/2022	CA_CASH_CLOSE		236	236	236	236	0	0	0	0	0	236	0	0	0	0	05/19/2027	3.B PL
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.		06/30/2022	CA_CASH_CLOSE		2,889	2,889	2,889	2,889	0	0	0	0	0	2,889	0	0	0	0	09/15/2027	2.C PL
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES INC.		06/30/2022	CA_CASH_CLOSE		280	280	280	280	0	0	0	0	0	280	0	0	0	0	09/15/2027	2.C PL
66703*-AA-9	Northstar Recycling - Senior Term Loan		04/01/2022	CA_CASH_CLOSE		3,232	3,232	3,167	3,167	0	3	0	3	0	3,170	0	62	62	0	10/01/2027	4.C Z
67008*-AA-9	TERM LOAN - LX191049		05/10/2022	CA_CASH_CLOSE		7,378	7,378	7,378	7,378	0	0	0	0	0	7,378	0	0	0	0	12/01/2026	2.C PL
67096@-AA-0	OMH-HealthEdge Holdings LLC/Term Loan 9		04/04/2022	CA_CASH_CLOSE		859	859	859	859	0	0	0	0	0	859	0	0	0	0	10/24/2025	2.A PL
67096@-AC-6	OMH-HEALTHEDGE HOLDINGS LLC - FIRST AME		04/04/2022	CA_CASH_CLOSE		500	500	500	500	0	0	0	0	0	500	0	0	0	8	10/24/2025	2.A PL
69345Y-AB-0	Wok Holdings Inc-PFCB TL B 1L USD		06/30/2022	CA_CASH_CLOSE		24,892	24,892	24,643	24,643	0	101	0	101	0	24,744	0	148	148	78	03/02/2026	5.A FE
69398*-AD-7	PDI TA Holdings Inc. - 2019 1st Lien Ter		06/30/2022	CA_CASH_CLOSE		14,000	14,000	13,984	14,000	0	(8)	0	(8)	0	13,992	0	8	8	0	10/24/2024	5.A
69429@-AA-4	PDQ (PDQ TOPCO LP) First Lien Term		04/08/2022	CA_CASH_CLOSE		11,093	11,093	11,093	11,093	0	0	0	0	0	11,093	0	0	0	0	08/27/2027	5.B GI
69429@-AB-2	PDQ (PDQ TOPCO LP) DDTL		04/01/2022	CA_CASH_CLOSE		7,596	7,596	7,596	7,596	0	0	0	0	0	7,596	0	0	0	0	08/27/2027	5.B GI
69511#-ZZ-9	Opendoor Property Trust I - Revolver		06/30/2022	CA_CASH_CLOSE		5,811,731	5,811,731	5,811,731	0	0	0	0	0	0	5,811,731	0	0	0	26,156	07/08/2023	2.B Z
70466@-AA-6	Polymer Solutions Group Holdings LLC - T		06/30/2022	CA_CASH_CLOSE		17,524	17,524	17,524	0	0	0	0	0	0	17,524	0	0	0	0	01/01/2023	3.B FE
70476X-AJ-4	PetVet Care Centers, LLC - 2020 Incremen		06/30/2022	CA_CASH_CLOSE		3,954	3,954	3,954	0	0	0	0	0	0	3,954	0	0	0	0	02/14/2025	4.B FE
70559@-AA-4	Pegasus Global Enterprise Holdings LLC/		06/30/2022	CA_CASH_CLOSE		4,139	4,139	4,032	4,124	0	(46)	0	(46)	0	4,078	0	61	61	65	05/29/2025	3.A PL
70559@-AB-2	Pegasus Global Enterprise Holdings LLC/		06/30/2022	CA_CASH_CLOSE		1,196	1,196	1,196	1,196	0	0	0	0	0	1,196	0	0	0	19	05/29/2025	3.A PL
70559@-AD-8	Pegasus Global Enterprise Holdings LLC		04/18/2022	CA_CASH_CLOSE		1,196	1,196	1,196	1,196	0	0	0	0	0	1,196	0	0	0	0	05/29/2025	3.A PL
70559@-AE-6	PEGASUS GLOBAL ENTERPRISE HOLDINGS LLC		04/04/2022	CA_CASH_CLOSE		1,120	1,120	1,120	1,120	0	0	0	0	0	1,120	0	0	0	19	05/29/2025	3.A PL
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS LLC		04/04/2022	CA_CASH_CLOSE		191	191	191	191	0	0	0	0	0	191	0	0	0	0	05/29/2025	3.A PL
71667*-AA-3	Petroleum Service Group LLC/Delayed Draw		04/01/2022	CA_CASH_CLOSE		136	136	136	136	0	0	0	0	0	136	0	0	0	0	07/23/2025	3.B PL
71667*-AB-1	Petroleum Service Group LLC/Term Loan 7/		04/01/2022	CA_CASH_CLOSE		6,834	6,834	6,682	6,743	0	0	0	0	0	6,743	0	90	90	0	07/23/2025	3.B PL
73103@-AA-9	Polara - Term Loan		04/04/2022	CA_CASH_CLOSE		3,634	3,634	3,561	3,561	0	0	0	0	0	3,561	0	72	72	0	12/03/2027	4.C Z
74142K-AF-6	Pretium Packaging, LLC First lien term		06/30/2022	CA_CASH_CLOSE		1,480	1,480	1,472	1,472	0	0	0	0	0	1,472	0	7	7	36	10/02/2028	4.C FE
74273J-AE-3	Pro Mach Inc. First Lien Term		04/04/2022	CA_CASH_CLOSE		4,854	4,854	4,854	0	0	0	0	0	0	4,854	0	0	0	0	08/31/2028	4.C FE
74273J-AF-0	Pro Mach Inc. Delayed Draw Te		05/31/2022	CA_CASH_CLOSE		34,775	34,775	34,775	0	0	0	0	0	0	34,775	0	0	0	686	08/31/2028	4.C FE
74309#-AC-3	PRODUCTION RESOURCE GROUP L.L.C. - DELA		04/12/2022	CA_CASH_CLOSE		601	601	601	601	0	0	0	0	0	601	0	0	0	0	08/21/2024	5.B GI
74354#-AA-1	PROJECT ESSENTIAL BIDCO LLC - TERM LOAN		06/30/2022	CA_CASH_CLOSE		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	32	04/20/2028	3.C PL
74622*-ZW-6	Perimeter Master Note Business Trust - S		06/30/2022	BANK LOANS BARINGS		26	26	26	0	0	0	0	0	0	26	0	0	0	0	11/15/2030	3.C Z
74622*-ZX-4	Perimeter Master Note Business Trust - S		06/30/2022	BANK LOANS BARINGS		11	11	11	0	0	0	0	0	0	11	0	0	0	0	11/15/2030	2.B Z
74622*-ZZ-9	Perimeter Master Note Business Trust - S		06/30/2022	BANK LOANS BARINGS		34	34	34	0	0	0	0	0	0	34	0	0	0	0	11/15/2030	1.D Z
75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY INC - T		06/30/2022	CA_CASH_CLOSE		2,117	2,117	2,117	2,117	0	0	0	0	0	2,117	0	0	0	0	12/31/2026	3.B PL
75734@-AB-9	Reddy Ice Holdings Inc./Term Loan 7/19		06/30/2022	CA_CASH_CLOSE		11,843	11,843	11,465	11,780	0	(158)	0	(158)	0	11,622	0	221	221	226	07/01/2025	3.B PL
75988*-AA-6	RENOVATION ACQUISITION INC TERM LOAN		06/30/2022	CA_CASH_CLOSE		12,136	12,136	11,833	11,839	0	0	0	0	0	11,839	0	297	297	0	11/15/2027	4.C Z
76028@-AA-4	REPAIRIFY INC. - INITIAL TERM LOAN		04/26/2022	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	0	06/14/2027	1.G PL
76252@-AA-1	Rialto Management Group LLC/Term Loan 1		06/30/2022	CA_CASH_CLOSE		28,099	28,099	27,818	27,960	0	0	0	0	0	27,960	0	139	139	0	12/02/2024	2.B PL
76252@-AB-9	RIALTO MANAGEMENT GROUP LLC - TERM LOAN		06/30/2022	CA_CASH_CLOSE		3,265	3,265	3,265	3,265	0	0	0	0	0	3,265	0	0	0	18	12/02/2024	2.B PL
78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental		04/04/2022	CA_CASH_CLOSE		909	909	891	911	0	(10)	0	(10)	0	901	0	8	8	0	07/31/2024	2.B PL
78433*-AB-9	SG Acquisition Inc.(Safe-Guard)-Incremen		05/10/2022	CA_CASH_CLOSE		9,359	9,359	9,359	9,359	0	0	0	0	0	9,359	0	0	0	44	01/27/2027	4.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78486@-AA-5	SSE BUYER INC.		06/30/2022	CA_CASH_CLOSE		2,173	2,173	2,173	2,173	0	0	0	0	0	2,173	0	0	0	0	06/30/2026	1.G PL
78488C-AH-3	SeaWorld Parks & Entertainment Inc. - 2		06/30/2022	CA_CASH_CLOSE		15,000	15,000	14,850	14,850	0	7	0	7	0	14,857	0	143	143	25	08/25/2028	3.C FE
78494*-AA-7	SPC RECEIVABLES FDG II TR SECD REV LN FA		04/01/2022	CA_CASH_CLOSE		616,915	616,915	616,915	0	0	0	0	0	0	616,915	0	0	0	0	10/19/2029	1.F Z
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN		04/01/2022	CA_CASH_CLOSE		1,440	1,440	1,440	1,440	0	0	0	0	0	1,440	0	0	0	10	08/04/2024	2.C FE
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T		04/01/2022	CA_CASH_CLOSE		45	45	45	45	0	0	0	0	0	45	0	0	0	0	08/04/2024	2.B Z
794008-AA-6	Saldon Holdings Inc./First Amendment Te		06/30/2022	CA_CASH_CLOSE		1,750	1,750	1,733	1,748	0	(7)	0	(7)	0	1,740	0	10	10	10	03/13/2025	3.B PL
794008-AB-4	Saldon Holdings Inc./Term Loan 3/19		06/30/2022	CA_CASH_CLOSE		10,852	10,852	10,580	10,834	0	(127)	0	(127)	0	10,707	0	145	145	0	03/13/2025	3.B PL
794008-AC-2	SALDON HOLDINGS INC. - SECOND AMENMENT		06/30/2022	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	5	03/13/2025	5.B GI
80586#-AB-6	Scaled Agile Inc. - 2021 Unitranche Term		06/30/2022	CA_CASH_CLOSE		8,740	8,740	8,565	8,566	0	0	0	0	0	8,566	0	174	174	0	12/16/2028	2.B PL
81630?-A@-1	SelectQuote Inc./Term Loan 10/19		06/30/2022	CA_CASH_CLOSE		2,153	2,153	2,153	0	0	0	0	0	0	2,153	0	0	0	8	11/05/2024	2.B PL
82565#-AA-9	SHUR-CO ACQUISITION INC. - TERM LOAN		04/04/2022	CA_CASH_CLOSE		4,229	4,229	4,229	4,229	0	0	0	0	0	4,229	0	0	0	0	06/30/2027	4.C
83176*-AA-2	Smartling Inc. - Term Loan		04/01/2022	CA_CASH_CLOSE		7,586	7,586	7,586	7,586	0	0	0	0	0	7,586	0	0	0	0	11/08/2027	4.C Z
84967#-AA-9	SPRING INSURANCE SOLUTIONS LLC - INITIA		06/30/2022	CA_CASH_CLOSE		1,108	1,108	1,108	1,108	0	0	0	0	0	1,108	0	0	0	21	11/24/2025	2.C PL
84967#-AB-7	SPRING INSURANCE SOLUTIONS LLC - DELAYE		06/30/2022	CA_CASH_CLOSE		41	41	41	41	0	0	0	0	0	41	0	0	0	1	11/24/2025	2.C PL
86106#-YY-8	Stockbridge More Communities - Delayed D		04/26/2022	CA_CASH_CLOSE		1,755,146	1,755,146	1,755,146	0	0	0	0	0	0	1,755,146	0	0	0	0	08/06/2024	2.A Z
86738*-AA-6	Sunk Rock Foundry Partners LP/Term Loan		06/30/2022	CA_CASH_CLOSE		3,055	3,055	2,994	3,075	0	(41)	0	(41)	0	3,034	0	21	21	0	10/31/2023	3.A PL
86803@-AA-4	Sunshine Sub LLC/Term Loan 5/18		06/22/2022	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	2,564	05/27/2024	3.A PL
86803@-AB-2	Sunshine Sub LLC/Delayed Draw Term Loan		04/04/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	1,530	05/27/2024	3. PL
86822@-AA-1	SUPERJET BUYER LLC INITIAL TERM LN		06/30/2022	CA_CASH_CLOSE		11,587	11,587	11,356	0	0	0	0	0	0	11,356	0	232	232	0	12/30/2027	4.C Z
87300*-AB-0	THG Acquisition LLC - 2019 Term Loan		04/01/2022	CA_CASH_CLOSE		1,063	1,063	1,063	1,063	0	0	0	0	0	1,063	0	0	0	0	12/02/2026	5.A
87300*-AC-8	THG ACQUISITION LLC Delayed Draw Term Ln		06/30/2022	CA_CASH_CLOSE		298	298	298	298	0	0	0	0	0	298	0	0	0	0	12/02/2026	5.A
87300*-AD-6	THG Acquisition LLC - 2020 Term Loan		06/30/2022	CA_CASH_CLOSE		875	875	875	875	0	0	0	0	0	875	0	0	0	0	12/02/2026	3.A PL
87300*-AE-4	THG Acquisition LLC - 2020 Delayed Draw		06/30/2022	CA_CASH_CLOSE		1,460	1,460	1,460	1,460	0	0	0	0	0	1,460	0	0	0	0	12/02/2026	3.A PL
87304@-AA-6	SECOND AMENDMENT INCREMENTAL TERM LOAN -		06/30/2022	CA_CASH_CLOSE		376	376	376	376	0	0	0	0	0	376	0	0	0	0	08/30/2026	3.B PL
87304@-AB-4	TCP HAWKER INTERMEDIATE LLC - DELAYED DR		06/30/2022	CA_CASH_CLOSE		418	418	418	418	0	0	0	0	0	418	0	0	0	0	08/28/2026	3.B PL
88033#-AA-0	Tencarva Machinery Company - Senior Term		06/30/2022	CA_CASH_CLOSE		6,238	6,238	6,120	6,120	0	1	0	1	0	6,120	0	117	117	0	12/20/2027	4.C Z
88084@-AC-6	TerSera Therapeutics LLC/Second Amendmen		04/01/2022	CA_CASH_CLOSE		392	392	387	394	0	(3)	0	(3)	0	390	0	1	1	0	03/30/2025	3.C PL
88084@-AD-4	TerSera Therapeutics LLC/First Amendment		04/01/2022	CA_CASH_CLOSE		411	411	411	411	0	0	0	0	0	411	0	0	0	0	03/30/2025	3.C PL
88084@-AE-2	TerSera Therapeutics LLC/Third Amendment		06/30/2022	CA_CASH_CLOSE		154	154	149	156	0	(3)	0	(3)	0	152	0	2	2	0	03/30/2025	3.C PL
88233F-AK-6	Vistra Operations Co LLC-VST TL B3 1L US		06/30/2022	CA_CASH_CLOSE		13,695	13,695	12,463	12,463	0	376	0	376	0	12,839	0	856	856	103	12/31/2025	2.C FE
88732F-AC-0	TimeClock Plus LLC/Term Loan 8/19		05/10/2022	CA_CASH_CLOSE		2,007	2,007	1,967	1,994	0	(13)	0	(13)	0	1,980	0	27	27	0	08/28/2026	4.C PL
89989*-AF-1	Portfolio Group - Agency 1st Lien Term L		06/30/2022	CA_CASH_CLOSE		7,005	7,005	6,865	6,869	0	0	0	0	0	6,869	0	136	136	0	12/02/2025	4.C Z
89989*-AG-9	TURBO BUYER INC AMEND NO 4 DDTL		06/30/2022	CA_CASH_CLOSE		2,837	2,837	2,785	0	0	0	0	0	0	2,785	0	53	53	0	12/02/2025	4.C Z
90212T-AD-3	2U INC. - INITIAL TERM LOAN		06/30/2022	CA_CASH_CLOSE		938	938	921	925	0	(2)	0	(2)	0	923	0	14	14	0	12/30/2024	4.B PL
90380@-AA-7	US SALT INVESTORS LLC - INITIAL TERM LO		05/10/2022	CA_CASH_CLOSE		8,438	8,438	8,438	8,438	0	0	0	0	0	8,438	0	0	0	132	07/19/2028	3.A PL
90385P-AC-4	Ultimus Group Midco LLC/-ULTGRP TL 1L US		05/10/2022	CA_CASH_CLOSE		2,894	2,894	2,836	2,885	0	(24)	0	(24)	0	2,860	0	34	34	42	02/01/2026	3.A Z
905301-ZZ-3	RMA Companies - Term Loan		04/30/2022	CA_CASH_CLOSE		4,300	4,300	4,214	0	0	0	0	0	0	4,214	0	86	86	0	01/21/2028	4.C Z
913625-ZZ-5	Marshall Excelsior - 2022 Upsize Term Lo		05/27/2022	CA_CASH_CLOSE		23,162	23,162	22,757	0	0	0	0	0	0	22,757	0	405	405	0	02/18/2028	4.C Z
913625-XX-2	Marshall Excelsior - Term Loan		06/30/2022	CA_CASH_CLOSE		1,086	1,086	1,067	0	0	0	0	0	0	1,067	0	19	19	0	02/18/2028	4.C Z
91830@-AD-5	VLS Recovery Services LLC/Term Loan 10/		04/01/2022	CA_CASH_CLOSE		7,301	7,301	7,116	7,242	0	0	0	0	0	7,242	0	59	59	0	10/17/2024	3.A PL
91830@-AH-6	VLS Recovery Services LLC/Second Amendm		04/01/2022	CA_CASH_CLOSE		1,034	1,034	998	1,019	0	0	0	0	0	1,019	0	15	15	0	10/17/2024	3.A PL
92580#-MM-3	Vicof II LCSS SPV - Delayed Draw Term Lo		04/19/2022	CA_CASH_CLOSE		23,929,148	23,929,148	23,929,148	0	0	0	0	0	0	23,929,148	0	0	0	0	08/16/2027	1.F Z
925831-ZZ-5	Five Star Intermediate Holding LLC - 2nd		05/19/2022	BANK LOANS BARINGS		3,100,000	3,163,265	3,100,000	0	0	0	0	0	0	3,100,000	0	0	0	0	04/27/2030	4.C Z
92840@-AC-3	VistaPharm Inc./Term B-1 Loans 10/17		04/30/2022	MATURITY		2,222,371	2,222,371	933,396	2,202,608	0	(40,348)	1,288,975	(1,329,323)	0	893,048	0	1,329,323	1,329,323	0	04/30/2022	6. Z
928432-A*-4	Visual Edge Technology Inc./Term Loan 0		06/30/2022	CA_CASH_CLOSE		13,529	13,529	13,529	13,529	0	0	0	0	0	13,529	0	0	0	0	08/31/2022	4.B PL
928432-A@-2	Visual Edge Technology Inc./Delayed Dra		06/30/2022	CA_CASH_CLOSE		14,992	14,992	14,992	14,992	0	0	0	0	0	14,992	0	0	0	0	08/31/2022	4.B PL
92943H-AB-5	W.R. Grace & Co. TL B		06/30/2022	CA_CASH_CLOSE		872	872	870	0	0	0	0	0	0	870	0	2	2	0	09/22/2028	4.A FE
92974*-AA-7	WSHP FC ACQUISITION 2A TL L+625 03/30/20		06/30/2022	CA_CASH_CLOSE		3,329	3,329	3,329	3,329	0	0	0	0	0	3,329	0	0	0	0	03/28/2024	3.B Z
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDME		06/30/2022	CA_CASH_CLOSE		1,092	1,092	1,092	1,092	0	0	0	0	0	1,092	0	0	0	0	03/28/2024	3.B Z
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment		06/30/2022	CA_CASH_CLOSE		996	996	996	996	0	0	0	0	0	996	0	0	0	0	03/30/2027	3.B Z
92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20		06/30/2022	CA_CASH_CLOSE		417	417	403	418	0	(8)	0	(8)	0	411	0	6	6	0	03/28/2024	3.B Z
92975@-AA-4	TA/WEG Holdings LLC/Term Loan 9/19		04/01/2022	CA_CASH_CLOSE		3,741	3,741	3,741	3,741	0	0	0	0	0	3,741	0	0	0	0	10/02/2025	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
93279#-AA-3	WALNUT PARENT INC. - INITIAL TERM LOAN		06/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	47	11/09/2027	3. PL
94184#-AA-5	WATERMILL EXPRESS LLC - TERM LOAN FACIL		06/30/2022	CA_CASH_CLOSE		1,712	1,712	1,712	1,712	0	0	0	0	0	1,712	0	0	0	0	04/20/2027	3.B PL
94973#-MM-1	Wellness AcquisitionCo, Inc. - SPINS - 1		06/30/2022	CA_CASH_CLOSE		1,072	1,072	1,072	1,072	0	0	0	0	0	1,072	0	0	0	0	01/20/2027	2.C PL
96811*-AA-5	Wildcat BuyerCo Inc./Term Loan 2/20		06/30/2022	CA_CASH_CLOSE		615	615	615	615	0	0	0	0	0	615	0	0	0	0	02/27/2026	2.C PL
96811*-AB-3	Wildcat BuyerCo Inc./Delayed Draw Term		06/30/2022	CA_CASH_CLOSE		322	322	322	322	0	0	0	0	0	322	0	0	0	0	02/27/2026	2.C PL
97383*-AA-1	WINEBOW HOLDINGS INC. (VINTNER GROUP I		06/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	11	07/01/2025	3. PL
97959@-AA-3	Woodland Foods Inc - Term Loan		06/30/2022	CA_CASH_CLOSE		4,353	4,353	4,266	0	0	1	0	1	0	4,267	0	86	86	0	12/02/2027	4.C Z
98415D-A@-3	XIFIN Inc./Term Loan 02/20		06/30/2022	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	14	02/06/2026	3. PL
98876*-AA-3	ZB Holdco LLC - Term Loan		06/30/2022	CA_CASH_CLOSE		1,199	1,199	1,175	0	0	0	0	0	0	1,175	0	24	24	10	02/09/2028	5.B GI
C9300#-AA-9	STEALTH HOLDING LLC - CANADIAN INITIAL T		04/01/2022	CA_CASH_CLOSE		703	703	703	703	0	0	0	0	0	703	0	0	0	0	03/02/2026	3.C Z
G9341J-AN-0	Veritas US Inc. - 2021 USD Term Loan B		06/17/2022	CA_CASH_CLOSE		9,962	9,962	9,912	0	0	0	0	0	0	9,912	0	50	50	1	09/01/2025	4.C FE
C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter		06/30/2022	CA_CASH_CLOSE		1,886	1,886	1,843	1,875	0	(16)	0	(16)	0	1,859	0	27	27	59	01/11/2026	3.B PL
C8655*-AA-6	Syntax Systems Ltd - Senior Term Loan	A	06/30/2022	CA_CASH_CLOSE		6,745	6,745	6,678	0	0	0	0	0	0	6,678	0	67	67	72	10/29/2028	4.C
03979*-AA-9	RTI Surgical	C	06/30/2022	CA_CASH_CLOSE		15,573	15,573	15,573	15,573	0	0	0	0	0	15,573	0	0	0	0	07/20/2026	3.B PL
89#625-ZZ-1	Vaca Morada - Revolver	D	06/29/2022	CA_CASH_CLOSE		27,046,081	27,046,081	27,046,081	0	0	0	0	0	0	27,046,081	0	0	0	0	03/25/2024	2.B Z
G4301U-AF-1	Harbour Aircraft Investm Series 2017-1 C	C	05/14/2022	CA_CASH_CLOSE		277,512	277,512	275,739	0	0	0	0	0	0	275,739	0	1,773	1,773	0	11/15/2037	3.C FE
G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter	C	06/30/2022	CA_CASH_CLOSE		1,017	1,017	1,017	1,017	0	0	0	0	0	1,017	0	0	0	0	03/29/2025	3.B Z
N1603L-AD-9	Bright Bidco BV-BRIGBI TL B 1L USD	D	06/30/2022	CA_CASH_CLOSE		4,076	4,076	2,507	2,507	0	(130)	0	(130)	0	2,377	0	1,699	1,699	0	06/30/2024	5.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						141,924,101	142,409,866	140,400,901	42,517,660	0	228,826	1,288,975	(1,060,149)	0	140,687,880	(5)	1,236,220	1,236,215	380,934	XXX	XXX
2509999997. Total - Bonds - Part 4						2,602,165,879	2,639,758,293	2,621,487,174	2,137,069,165	696	18,923,633	1,515,413	17,408,916	0	2,624,344,511	(6)	(22,178,626)	(22,178,632)	51,411,329	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,602,165,879	2,639,758,293	2,621,487,174	2,137,069,165	696	18,923,633	1,515,413	17,408,916	0	2,624,344,511	(6)	(22,178,626)	(22,178,632)	51,411,329	XXX	XXX
28852N-20-8	Ellington Financial Inc-ELLINGTON FIN		06/09/2022	PIPERJAFFRAY	3,260.000	76,860	3,260.00	81,500	85,477	(3,977)	0	0	(3,977)	0	81,500	0	(4,640)	(4,640)	2,758		1.G PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						76,860	XXX	81,500	85,477	(3,977)	0	0	(3,977)	0	81,500	0	(4,640)	(4,640)	2,758	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						76,860	XXX	81,500	85,477	(3,977)	0	0	(3,977)	0	81,500	0	(4,640)	(4,640)	2,758	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						76,860	XXX	81,500	85,477	(3,977)	0	0	(3,977)	0	81,500	0	(4,640)	(4,640)	2,758	XXX	XXX
05591L-10-7	BM Technologies Inc-COMMON STOCK		04/21/2022	JONES TRADING INST	19,473.000	162,809		251,981	179,346	72,634	0	0	72,634	0	251,981	0	(89,171)	(89,171)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						162,809	XXX	251,981	179,346	72,634	0	0	72,634	0	251,981	0	(89,171)	(89,171)	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						162,809	XXX	251,981	179,346	72,634	0	0	72,634	0	251,981	0	(89,171)	(89,171)	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						162,809	XXX	251,981	179,346	72,634	0	0	72,634	0	251,981	0	(89,171)	(89,171)	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						239,669	XXX	333,481	264,823	68,657	0	0	68,657	0	333,481	0	(93,811)	(93,811)	2,758	XXX	XXX
6009999999 - Totals						2,602,405,548	XXX	2,621,820,655	2,137,333,988	69,353	18,923,633	1,515,413	17,477,573	0	2,624,677,992	(6)	(22,272,437)	(22,272,443)	51,414,087	XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
139414 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2021	05/20/2026		3,238,121	41.59120000	79,334	0	(7,820)	61,738			0		(7,820)		0		0001
140745 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/20/2021	07/20/2022		5,777,775	38.51850000	534,476	0	(176,201)	20,557			0		(176,201)		0		0001
140748 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/06/2021	07/06/2022		7,496,280	37.48140000	676,954	0	(223,172)	8,679			0		(223,172)		0		0001
140749 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/19/2021	08/19/2022		5,860,065	39.06710000	579,581	0	(191,071)	54,137			0		(191,071)		0		0001
140752 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/05/2021	08/05/2022		9,328,392	38.86830000	901,169	0	(297,089)	61,068			0		(297,089)		0		0001
140753 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/19/2021	09/20/2022		9,000,130	39.13100000	830,753	0	(271,883)	125,368			0		(271,883)		0		0001
140756 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/05/2021	09/06/2022		5,762,910	38.41940000	560,756	0	(183,520)	70,349			0		(183,520)		0		0001
140819 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2021	10/20/2022		8,269,880	41.34940000	699,674	0	(229,820)	144,276			0		(229,820)		0		0001
140821 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2021	11/18/2022		9,565,976	41.59120000	796,874	0	(262,226)	206,867			0		(262,226)		0		0001
140824 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/06/2021	11/04/2022		11,764,536	42.01620000	972,964	0	(320,171)	227,677			0		(320,171)		0		0001
140877 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/19/2022		736,102	79450000	53,073	0	(26,245)	7,436			0		(26,245)		0		0001
140919 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/04/2021	12/06/2022		10,574,725	42.29890000	848,075	0	(277,552)	246,713			0		(277,552)		0		0001
141079 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/18/2021	12/20/2022		8,749,545	41.66450000	751,590	0	(245,975)	237,776			0		(245,975)		0		0001
141126 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2021	01/06/2023		6,515,310	43.43540000	519,915	0	(170,464)	180,881			0		(170,464)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141130 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2021	07/06/2022		46,041,524	43.43540000	3,140,038	0	(1,548,512)	60,220			0		(1,548,512)		0		0001
141131 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2021	07/06/2022		52,556,834	43.43540000	3,584,383	0	(1,767,641)	68,742			0		(1,767,641)		0		0001
141139 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2021	01/20/2023		4,755,366	43.23060000	391,369	0	(128,318)	146,140			0		(128,318)		0		0001
141171 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	02/06/2023		11,534,952	44.36520000	918,190	0	(301,046)	371,290			0		(301,046)		0		0001
141173 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		58,118,412	44.36520000	3,748,696	0	(1,853,751)	381,049			0		(1,853,751)		0		0001
141229 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2021	08/05/2022		10,926,029	5.32820000	317,947	0	(157,227)	32,319			0		(157,227)		0		0001
141230 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/19/2022		8,562,176	5.35530000	250,016	0	(123,634)	35,030			0		(123,634)		0		0001
141231 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2021	09/06/2022		10,453,632	5.37990000	306,291	0	(149,816)	57,430			0		(149,816)		0		0001
141234 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2021	07/20/2022		7,117,438	5.30600000	207,829	0	(102,491)	11,957			0		(102,491)		0		0001
141235 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/06/2021	07/06/2022		10,008,335	5.29490000	292,243	0	(144,120)	5,605			0		(144,120)		0		0001
141272 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2022		30,619,327	43.43540000	2,008,628	0	(990,556)	38,522			0		(990,556)		0		0001
141343 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		55,900,152	44.36520000	3,605,616	0	(1,782,997)	366,505			0		(1,782,997)		0		0001
141355 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		56,620,350	43.43540000	3,963,425	0	(1,954,566)	76,011			0		(1,954,566)		0		0001
141357 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		53,681,892	44.36520000	3,462,536	0	(1,712,243)	351,961			0		(1,712,243)		0		0001
141358 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		55,456,500	44.36520000	3,577,000	0	(1,768,846)	363,596			0		(1,768,846)		0		0001
141363 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		49,689,024	44.36520000	3,204,992	0	(1,584,886)	325,782			0		(1,584,886)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141378 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/20/2021	02/17/2023		10,215,841	44.41670000	845,871	0	(278,859)	360,967			0		(278,859)		0		0001
141399 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		35,829,897	45.35430000	2,382,719	0	(1,165,460)	446,760			0		(1,165,460)		0		0001
141407 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		58,960,590	45.35430000	3,920,930	0	(1,917,846)	735,174			0		(1,917,846)		0		0001
141408 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		50,796,816	45.35430000	3,378,032	0	(1,652,298)	633,381			0		(1,652,298)		0		0001
141409 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		58,960,590	45.35430000	3,920,930	0	(1,917,846)	735,174			0		(1,917,846)		0		0001
141411 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	03/06/2023		7,710,231	45.35430000	636,871	0	(208,810)	290,014			0		(208,810)		0		0001
141504 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		67,166,469	43.23060000	4,701,653	0	(2,318,623)	270,506			0		(2,318,623)		0		0001
141516 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		44,609,282	43.23060000	3,122,650	0	(1,539,937)	179,659			0		(1,539,937)		0		0001
141517 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		50,370,731	43.23060000	3,525,951	0	(1,738,825)	202,863			0		(1,738,825)		0		0001
141518 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		51,407,798	43.23060000	3,598,546	0	(1,774,625)	207,040			0		(1,774,625)		0		0001
141519 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		50,358,196	43.23060000	3,525,074	0	(1,738,393)	202,812			0		(1,738,393)		0		0001
141557 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2021	03/20/2023		7,408,141	43.57730000	702,287	0	(231,523)	339,567			0		(231,523)		0		0001
141560 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		71,466,772	43.57730000	5,581,576	0	(2,752,558)	1,269,235			0		(2,752,558)		0		0001
141569 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		47,063,484	43.57730000	3,675,672	0	(1,812,660)	835,838			0		(1,812,660)		0		0001
141570 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		58,393,582	43.57730000	4,560,556	0	(2,249,041)	1,037,058			0		(2,249,041)		0		0001
141571 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		53,600,079	43.57730000	4,186,182	0	(2,064,419)	951,926			0		(2,064,419)		0		0001
141573 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		43,628,611	44.41670000	3,080,180	0	(1,523,166)	431,564			0		(1,523,166)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141613 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	04/06/2023		6,545,325	43.63550000	596,280	0	(196,216)	306,316			0		(196,216)		0		0001
141617 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		36,653,820	43.63550000	2,954,280	0	(1,456,905)	801,298			0		(1,456,905)		0		0001
141620 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		48,871,760	43.63550000	3,939,040	0	(1,942,540)	1,068,397			0		(1,942,540)		0		0001
141625 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		53,671,665	43.63550000	4,325,910	0	(2,133,325)	1,173,329			0		(2,133,325)		0		0001
141712 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		35,987,905	43.43540000	2,366,969	0	(1,167,272)	45,394			0		(1,167,272)		0		0001
141715 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		43,530,532	43.43540000	2,863,057	0	(1,411,919)	54,908			0		(1,411,919)		0		0001
141716 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		59,000,065	43.43540000	3,880,507	0	(1,913,675)	74,421			0		(1,913,675)		0		0001
141749 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/06/2021	08/05/2022		41,629,256	44.36520000	2,814,994	0	(1,392,030)	286,139			0		(1,392,030)		0		0001
141762 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		78,893,954	44.41670000	5,559,577	0	(2,749,242)	778,952			0		(2,749,242)		0		0001
141767 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		53,518,957	44.41670000	3,771,427	0	(1,864,991)	528,414			0		(1,864,991)		0		0001
141768 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		53,659,851	44.41670000	3,781,356	0	(1,869,901)	529,805			0		(1,869,901)		0		0001
141915 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		63,506,660	45.36190000	4,305,700	0	(2,123,359)	1,332,998			0		(2,123,359)		0		0001
141916 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		57,609,613	45.36190000	3,905,885	0	(1,926,190)	1,209,219			0		(1,926,190)		0		0001
141929 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2026		2,934,227	42.01620000	71,302	0	(7,029)	54,941			0		(7,029)		0		0001
141931 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028		2,131,255	41.34940000	55,626	0	(3,916)	46,163			0		(3,916)		0		0001
141932 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028		2,560,103	40.73940000	61,186	0	(4,307)	50,442			0		(4,307)		0		0001
141933 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028		4,387,198	41.59120000	117,577	0	(8,280)	98,947			0		(8,280)		0		0001
141934 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028		3,525,201	42.01620000	93,418	0	(6,576)	78,110			0		(6,576)		0		0001
141935 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2026		1,033,297	41.34940000	25,316	0	(2,496)	19,285			0		(2,496)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141936 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2026		643,934	40.73940000	14,875	0	(1,466)	11,217			0		(1,466)		0		0001
141956 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022		20,048,908	43.43540000	370,905	0	(182,912)	7,113			0		(182,912)		0		0001
141957 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	07/20/2021	07/20/2022		16,853,804	43.23060000	306,739	0	(151,269)	17,648			0		(151,269)		0		0001
141958 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	08/06/2021	08/05/2022		22,519,744	44.36520000	407,607	0	(201,564)	41,433			0		(201,564)		0		0001
141959 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/19/2022		18,615,628	45.17178390	346,251	0	(171,223)	48,513			0		(171,223)		0		0001
142017 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2021	09/06/2022		18,192,397	45.35430000	354,752	0	(173,520)	66,516			0		(173,520)		0		0001
142024 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	07/20/2021	07/20/2026		4,182,637	43.23060000	98,710	0	(9,730)	80,114			0		(9,730)		0		0001
142025 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	07/20/2021	07/20/2028		2,039,052	43.23060000	50,365	0	(3,545)	43,589			0		(3,545)		0		0001
142030 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2026		3,793,322	42.29890000	92,936	0	(9,156)	73,098			0		(9,156)		0		0001
142031 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028		3,756,297	42.29890000	99,542	0	(7,002)	84,371			0		(7,002)		0		0001
142042 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/18/2021	06/19/2026		4,246,800	41.66450000	104,896	0	(10,335)	83,308			0		(10,335)		0		0001
142043 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2028		5,895,992	41.66450000	159,192	0	(11,198)	135,801			0		(11,198)		0		0001
142044 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026		4,766,527	43.43540000	116,303	0	(11,465)	93,501			0		(11,465)		0		0001
142045 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028		3,597,757	43.43540000	92,822	0	(6,534)	79,826			0		(6,534)		0		0001
142046 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026		4,064,101	44.36520000	95,100	0	(9,375)	78,069			0		(9,375)		0		0001
142047 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028		3,826,358	44.36520000	97,189	0	(6,847)	84,751			0		(6,847)		0		0001
142048 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	08/20/2021	08/20/2026		1,809,340	44.41670000	41,977	0	(4,138)	34,782			0		(4,138)		0		0001
142049 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	08/20/2021	08/18/2028		2,137,781	44.41670000	56,010	0	(3,946)	49,148			0		(3,946)		0		0001
142050 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026		1,540,167	45.35430000	43,125	0	(4,249)	36,067			0		(4,249)		0		0001
142051 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028		2,111,925	45.35430000	61,246	0	(4,306)	54,093			0		(4,306)		0		0001
142178 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		40,790,091	43.43540000	1,631,604	0	(804,626)	31,291			0		(804,626)		0		0001
142181 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2022		35,801,167	43.23060000	1,460,688	0	(720,339)	84,040			0		(720,339)		0		0001
142182 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/05/2022		47,595,049	44.36520000	1,903,802	0	(941,441)	193,518			0		(941,441)		0		0001
142183 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		39,561,479	44.41670000	1,592,350	0	(787,426)	223,104			0		(787,426)		0		0001
142184 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2022		42,536,497	45.35430000	1,644,036	0	(804,148)	308,257			0		(804,148)		0		0001
142196 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	04/06/2021	10/06/2022		7,986,759	40.73940000	692,039	0	(227,312)	125,022			0		(227,312)		0		0001
142217 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026		1,174,913	43.57730000	27,141	0	(2,678)	22,944			0		(2,678)		0		0001
142219 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028		1,873,140	43.57730000	46,454	0	(3,270)	41,331			0		(3,270)		0		0001

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142226 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2021	09/20/2022		40,601,826	43.57730000	2,026,031	0	(999,139)	460,714			0		(999,139)		0		0001
142231 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2026		1,802,801	43.63550000	42,366	0	(4,176)	36,194			0		(4,176)		0		0001
142232 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2028		2,272,930	43.63550000	59,551	0	(4,192)	53,356			0		(4,192)		0		0001
142235 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/06/2021	10/06/2022		19,376,660	43.63550000	346,842	0	(171,045)	94,075			0		(171,045)		0		0001
142236 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		46,350,195	43.63550000	2,099,665	0	(1,035,451)	569,498			0		(1,035,451)		0		0001
142242 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/20/2021	10/20/2026		2,142,624	45.36190000	51,423	0	(5,069)	44,326			0		(5,069)		0		0001
142243 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/20/2021	10/20/2028		2,133,416	45.36190000	55,255	0	(3,890)	49,809			0		(3,890)		0		0001
142246 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	10/20/2021	10/20/2022		35,772,893	45.36190000	1,452,384	0	(716,244)	449,642			0		(716,244)		0		0001
142248 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	09/20/2021	09/20/2022		19,024,317	43.57730000	196,784	0	(97,044)	44,748			0		(97,044)		0		0001
142642 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2022		43,191,012	11.83480000	1,878,810	0	(926,537)	36,032			0		(926,537)		0		0001
142643 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2021	07/20/2022		31,006,480	11.77300000	1,323,977	0	(652,920)	76,174			0		(652,920)		0		0001
142644 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2021	08/05/2022		40,455,400	12.05770000	1,735,537	0	(858,232)	176,414			0		(858,232)		0		0001
142645 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/20/2021	08/19/2022		33,096,297	12.07560000	1,456,237	0	(720,117)	204,033			0		(720,117)		0		0001
142646 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022		38,088,582	12.33010000	1,679,706	0	(821,595)	314,945			0		(821,595)		0		0001
142664 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		38,844,121	45.36190000	2,697,394	0	(1,330,222)	835,084			0		(1,330,222)		0		0001
142668 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		55,587,516	45.36190000	3,860,082	0	(1,903,602)	1,195,039			0		(1,903,602)		0		0001
142680 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	10/20/2021	04/20/2023		7,145,543	45.36190000	632,375	0	(208,094)	341,043			0		(208,094)		0		0001
142702 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2022		33,844,088	12.15520000	1,465,449	0	(722,687)	453,687			0		(722,687)		0		0001
142703 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10QEMIK50	10/20/2021	10/20/2022		8,275,184	5.29460000	244,118	0	(120,387)	75,576			0		(120,387)		0		0001
142828 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2021	09/20/2022		30,769,406	11.84740000	1,353,854	0	(667,654)	307,863			0		(667,654)		0		0001
142829 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10QEMIK50	09/20/2021	09/20/2022		7,520,322	5.27750000	219,593	0	(108,293)	49,935			0		(108,293)		0		0001
142832 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		55,739,464	43.63550000	4,236,200	0	(2,089,085)	1,148,997			0		(2,089,085)		0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
142853 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		78,214,714	43.63550000	5,967,783	0	(2,943,016)	1,618,659			0		(2,943,016)		0		0001
142866 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		35,375,815	11.84940000	1,503,472	0	(741,438)	407,791			0		(741,438)		0		0001
142867 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/15/2021	10/15/2022		1,643,094	43.65750000	89,325	0	(44,051)	26,430			0		(44,051)		0		0001
142868 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2021	10/06/2022		9,915,388	5.26600000	290,521	0	(143,271)	78,799			0		(143,271)		0		0001
142873 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		16,725,784	45.36190000	346,224	0	(170,740)	107,187			0		(170,740)		0		0001
142904 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/10/2021	09/10/2022		1,136,179	45.06680000	43,839	0	(21,619)	8,768			0		(21,619)		0		0001
142905 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/13/2021	08/13/2022		1,447,976	44.46690000	57,438	0	(28,326)	7,081			0		(28,326)		0		0001
142906 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022		1,532,732	43.57820000	57,197	0	(28,207)	2,664			0		(28,207)		0		0001
143685 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	05/05/2023		8,455,554	46.97530000	726,336	0	(239,451)	412,389			0		(239,451)		0		0001
143687 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		60,598,137	46.97530000	4,138,836	0	(2,046,677)	1,455,415			0		(2,046,677)		0		0001
143695 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		55,430,854	46.97530000	3,785,912	0	(1,872,154)	1,331,310			0		(1,872,154)		0		0001
143703 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		69,523,444	46.97530000	4,748,432	0	(2,348,126)	1,669,778			0		(2,348,126)		0		0001
143705 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		46,505,547	46.97530000	3,176,316	0	(1,570,706)	1,116,946			0		(1,570,706)		0		0001
143707 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		61,067,890	46.97530000	4,170,920	0	(2,062,543)	1,466,697			0		(2,062,543)		0		0001
143709 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	05/19/2023		7,516,736	46.97960000	682,512	0	(225,004)	405,007			0		(225,004)		0		0001
143719 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		59,194,296	46.97960000	4,303,404	0	(2,128,057)	1,678,800			0		(2,128,057)		0		0001
143721 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		51,677,560	46.97960000	3,756,940	0	(1,857,827)	1,465,619			0		(1,857,827)		0		0001
143735 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2028		3,225,894	46.97530000	0	0	0	0			0		0		0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143737 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2026		1,317,530	46.97530000	0	0	0	0			0		0		0		0001
143738 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/05/2021	11/04/2022		22,480,734	46.97530000	490,080	0	(242,347)	172,336			0		(242,347)		0		0001
143746 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022		51,829,410	46.97530000	2,052,445	0	(1,014,945)	721,739			0		(1,014,945)		0		0001
143749 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2021	11/04/2022		10,597,666	5.36330000	314,751	0	(155,646)	110,682			0		(155,646)		0		0001
143752 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/05/2021	11/04/2022		39,398,855	12.48080000	1,753,249	0	(866,991)	616,527			0		(866,991)		0		0001
143799 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		45,015,628	46.97960000	3,362,671	0	(1,662,859)	1,311,811			0		(1,662,859)		0		0001
143822 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		53,560,437	46.97960000	4,000,969	0	(1,978,501)	1,560,818			0		(1,978,501)		0		0001
143866 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/18/2022		10,537,559	5.31190000	318,234	0	(157,369)	124,146			0		(157,369)		0		0001
143869 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/19/2021	11/18/2022		35,928,918	12.48410000	1,652,730	0	(817,284)	644,746			0		(817,284)		0		0001
143907 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/18/2022		40,137,982	46.97960000	1,605,519	0	(793,938)	626,329			0		(793,938)		0		0001
143909 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026		1,146,967	46.97960000	26,495	0	(2,610)	23,276			0		(2,610)		0		0001
143911 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028		2,303,354	46.97960000	60,118	0	(4,230)	54,900			0		(4,230)		0		0001
143913 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2021	11/18/2022		18,640,506	46.97960000	397,043	0	(196,340)	154,890			0		(196,340)		0		0001
143915 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/12/2021	11/12/2022		1,293,367	46.39880000	58,332	0	(28,766)	21,735			0		(28,766)		0		0001
144155 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	06/06/2023		9,183,340	45.91670000	915,580	0	(301,288)	572,447			0		(301,288)		0		0001
144158 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		42,702,531	45.91670000	3,608,400	0	(1,779,485)	1,581,764			0		(1,779,485)		0		0001
144185 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2021	12/06/2022		36,310,432	12.21410000	1,633,969	0	(805,793)	716,261			0		(805,793)		0		0001
144186 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2021	12/06/2022		10,814,639	5.27810000	330,928	0	(163,197)	145,064			0		(163,197)		0		0001
144187 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		55,212,723	45.91670000	4,693,081	0	(2,314,396)	2,057,241			0		(2,314,396)		0		0001
144189 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		49,562,694	45.91670000	4,212,829	0	(2,077,559)	1,846,720			0		(2,077,559)		0		0001
144202 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		50,578,788	45.91670000	4,299,197	0	(2,120,152)	1,884,579			0		(2,120,152)		0		0001
144235 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/06/2021	12/04/2026		729,148	45.91670000	16,916	0	(1,669)	15,015			0		(1,669)		0		0001
144237 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028		752,619	45.91670000	18,966	0	(1,335)	17,445			0		(1,335)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
144239 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10CEMIK50	12/06/2021	12/06/2022		17,863,558	45.91670000	385,853	0	(190,284)	169,141			0		(190,284)		0		0001
144243 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2021	12/06/2022		34,429,808	45.91670000	1,738,705	0	(857,444)	762,172			0		(857,444)		0		0001
144402 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/10/2021	12/10/2022		2,451,500	46.98610814	103,171	0	(50,879)	46,356			0		(50,879)		0		0001
144690 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2022		37,686,588	12.21010000	1,692,128	0	(834,474)	806,658			0		(834,474)		0		0001
144691 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10CEMIK50	12/20/2021	12/20/2022		9,883,042	5.31160000	306,380	0	(151,092)	146,055			0		(151,092)		0		0001
144700 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	06/20/2023		9,136,040	45.68020000	911,780	0	(300,037)	593,407			0		(300,037)		0		0001
144701 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026		1,060,073	45.68020000	24,594	0	(2,427)	22,018			0		(2,427)		0		0001
144703 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028		1,687,120	45.68020000	44,371	0	(3,124)	41,057			0		(3,124)		0		0001
144706 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022		20,660,136	45.68020000	458,655	0	(226,186)	218,647			0		(226,186)		0		0001
144707 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		74,915,528	45.68020000	6,165,580	0	(3,040,560)	2,939,208			0		(3,040,560)		0		0001
144713 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022		34,967,588	45.68020000	618,926	0	(305,224)	295,050			0		(305,224)		0		0001
144714 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		48,421,012	45.68020000	3,985,070	0	(1,965,240)	1,899,732			0		(1,965,240)		0		0001
144719 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		46,593,804	45.68020000	3,834,690	0	(1,891,080)	1,828,044			0		(1,891,080)		0		0001
144721 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		47,507,408	45.68020000	3,909,880	0	(1,928,160)	1,863,888			0		(1,928,160)		0		0001
144725 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		52,989,032	45.68020000	4,361,020	0	(2,150,640)	2,078,952			0		(2,150,640)		0		0001
145265 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/06/2022	07/06/2023		6,104,865	46.96050000	0	583,622	(187,058)	396,564			0		(187,058)		0		0001
145270 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/06/2022	01/06/2023		31,933,140	46.96050000	0	2,430,116	(1,165,124)	1,264,992			0		(1,165,124)		0		0001
145274 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		57,471,067	46.96050000	0	4,494,469	(2,154,882)	2,339,586			0		(2,154,882)		0		0001
145277 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		59,716,288	46.96050000	0	4,670,054	(2,239,067)	2,430,987			0		(2,239,067)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
145280 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2027		840,780	46.96050000	0	20,431	(1,958)	18,473			0		(1,958)		0		0001
145284 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		42,264,450	46.96050000	0	3,216,330	(1,542,076)	1,674,254			0		(1,542,076)		0		0001
145288 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		39,916,425	46.96050000	0	3,037,645	(1,456,405)	1,581,240			0		(1,456,405)		0		0001
145291 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2029		2,075,217	46.96050000	0	55,408	(3,794)	51,615			0		(3,794)		0		0001
145293 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	01/06/2022	01/06/2023		21,947,708	46.96050000	0	487,239	(233,608)	253,631			0		(233,608)		0		0001
145295 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	01/06/2022	01/06/2023		35,592,949	46.96050000	0	2,776,250	(1,331,079)	1,445,171			0		(1,331,079)		0		0001
145318 Call Options - S&P Equal Weight Energy	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/06/2022	01/06/2023		42,616,988	12.37240000	0	1,939,073	(929,693)	1,009,380			0		(929,693)		0		0001
145319 Call Options - S&P U.S. Retiree Spending Index	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2022	01/06/2023		10,625,025	5.34800000	0	336,813	(161,486)	175,327			0		(161,486)		0		0001
145486 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023		1,018,337	47.26340000	0	32,735	(15,018)	17,716			0		(15,018)		0		0001
145760 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		28,635,527	44.82730000	0	1,337,279	(589,868)	747,411			0		(589,868)		0		0001
145766 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2022	01/20/2023		18,313,859	44.82730000	0	391,917	(172,873)	219,044			0		(172,873)		0		0001
145768 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027		1,067,105	44.82730000	0	26,998	(2,380)	24,617			0		(2,380)		0		0001
145772 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029		2,284,303	44.82730000	0	66,016	(4,158)	61,858			0		(4,158)		0		0001
145780 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		34,532,910	44.82730000	0	2,776,446	(1,224,679)	1,551,767			0		(1,224,679)		0		0001
145789 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		42,137,662	44.82730000	0	3,278,344	(1,446,064)	1,832,280			0		(1,446,064)		0		0001
145792 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		54,241,033	44.82730000	0	4,219,996	(1,861,423)	2,358,573			0		(1,861,423)		0		0001
145795 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		39,448,024	44.82730000	0	3,069,088	(1,353,762)	1,715,326			0		(1,353,762)		0		0001
145811 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/20/2022	01/20/2023		32,429,604	12.02570000	0	1,485,276	(655,149)	830,127			0		(655,149)		0		0001
145829 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/20/2022	01/20/2023		7,227,198	5.23800000	0	233,439	(102,969)	130,470			0		(102,969)		0		0001
145875 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	07/20/2023		4,034,457	44.82730000	0	394,164	(116,228)	277,936			0		(116,228)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
145877 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	01/20/2022	01/20/2023		58,275,490	44.82730000	0	4,533,880	(1,999,876)	2,534,004			0		(1,999,876)		0		0001
146406 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		51,356,681	12.06970000	0	2,393,221	(952,072)	1,441,150			0		(952,072)		0		0001
146408 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	02/04/2022	02/06/2023		12,774,247	5.21110000	0	433,047	(172,275)	260,772			0		(172,275)		0		0001
146411 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023		36,376,971	45.00530000	0	1,800,660	(716,339)	1,084,321			0		(716,339)		0		0001
146420 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London	ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023		24,296,932	45.00530000	0	529,673	(210,715)	318,958			0		(210,715)		0		0001
146423 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London	ROMUWSFPU8MPRO8K5P83	02/04/2022	08/04/2023		8,790,818	45.00530000	0	906,773	(242,470)	664,302			0		(242,470)		0		0001
146425 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	02/04/2022	02/06/2023		51,306,042	45.00530000	0	4,171,146	(1,659,366)	2,511,780			0		(1,659,366)		0		0001
146431 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023		41,562,263	45.00530000	0	3,629,343	(1,443,826)	2,185,517			0		(1,443,826)		0		0001
146438 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023		59,520,661	45.00530000	0	5,197,526	(2,067,680)	3,129,845			0		(2,067,680)		0		0001
146440 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	02/04/2022	02/06/2023		63,007,420	45.00530000	0	5,122,460	(2,037,818)	3,084,642			0		(2,037,818)		0		0001
146442 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		58,882,603	45.00530000	0	4,910,809	(1,953,619)	2,957,190			0		(1,953,619)		0		0001
146447 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	02/04/2022	02/06/2023		48,605,724	45.00530000	0	3,951,612	(1,572,031)	2,379,581			0		(1,572,031)		0		0001
146459 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A.	E57ODZWZ7FF32TWEFA76	02/04/2022	02/05/2027		875,187	45.00530000	0	23,367	(1,867)	21,500			0		(1,867)		0		0001
146461 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London	ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029		2,205,498	45.00530000	0	62,195	(3,548)	58,647			0		(3,548)		0		0001
146670 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London	ROMUWSFPU8MPRO8K5P83	02/11/2022	02/11/2023		1,272,979	45.85990000	0	50,728	(19,318)	31,410			0		(19,318)		0		0001
147090 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	08/18/2023		7,524,511	43.48870000	0	802,823	(194,089)	608,734			0		(194,089)		0		0001
147092 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	02/18/2022	02/17/2023		43,256,069	11.87570000	0	2,011,407	(729,411)	1,281,996			0		(729,411)		0		0001
147093 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		59,144,632	43.48870000	0	5,039,072	(1,827,356)	3,211,716			0		(1,827,356)		0		0001
147096 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	02/18/2022	02/17/2023		10,301,077	5.19060000	0	358,478	(129,997)	228,480			0		(129,997)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
147099 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		37,620,749	43.48870000	0	3,261,312	(1,182,674)	2,078,638			0		(1,182,674)		0		0001
147101 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/18/2022	02/17/2023		28,604,054	43.48870000	0	1,538,898	(558,062)	980,836			0		(558,062)		0		0001
147107 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	02/18/2022	02/17/2023		20,721,465	43.48870000	0	408,213	(148,033)	260,180			0		(148,033)		0		0001
147139 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		47,523,950	43.48870000	0	4,119,813	(1,493,998)	2,625,815			0		(1,493,998)		0		0001
147142 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		50,012,005	43.48870000	0	4,260,980	(1,545,191)	2,715,789			0		(1,545,191)		0		0001
147144 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		40,444,491	43.48870000	0	3,445,836	(1,249,589)	2,196,247			0		(1,249,589)		0		0001
147150 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/18/2022	02/19/2027		1,589,414	43.48870000	0	43,391	(3,135)	40,256			0		(3,135)		0		0001
147153 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2029		2,507,570	43.48870000	0	70,713	(3,648)	67,066			0		(3,648)		0		0001
147824 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/04/2022	09/01/2023		7,359,079	43.28870000	0	812,447	(175,584)	636,863			0		(175,584)		0		0001
147831 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/04/2022	03/03/2023		66,664,598	43.28870000	0	6,139,826	(1,990,383)	4,149,443			0		(1,990,383)		0		0001
147856 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		59,165,150	43.28870000	0	5,561,524	(1,802,912)	3,758,612			0		(1,802,912)		0		0001
147860 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023		51,083,500	11.85350000	0	2,421,358	(784,946)	1,636,412			0		(784,946)		0		0001
147861 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2022	03/03/2023		12,115,885	5.23290000	0	428,902	(139,040)	289,863			0		(139,040)		0		0001
147862 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		45,452,132	43.28870000	0	4,272,500	(1,385,041)	2,887,459			0		(1,385,041)		0		0001
147866 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		65,066,540	43.28870000	0	6,116,255	(1,982,742)	4,133,513			0		(1,982,742)		0		0001
147870 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/04/2022	03/03/2023		35,654,541	43.28870000	0	2,157,100	(699,280)	1,457,820			0		(699,280)		0		0001
147872 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2022	03/03/2023		19,270,440	43.28870000	0	368,065	(119,318)	248,748			0		(119,318)		0		0001
147876 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		66,604,893	43.28870000	0	6,260,860	(2,029,619)	4,231,241			0		(2,029,619)		0		0001
147903 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/04/2022	03/03/2023		44,432,035	43.28870000	0	4,033,799	(1,307,660)	2,726,139			0		(1,307,660)		0		0001
147912 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/04/2027		2,313,933	43.28870000	0	67,104	(4,336)	62,768			0		(4,336)		0		0001
147914 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029		3,147,487	43.28870000	0	96,628	(4,463)	92,165			0		(4,463)		0		0001
148178 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/11/2022	03/11/2023		1,504,068	42.80460503	0	82,209	(25,001)	57,208			0		(25,001)		0		0001

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148445 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	03/18/2022	09/20/2023		10,711,488	44.63120000	0	1,158,984	(218,756)	940,228			0		(218,756)		0		0001
148451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	03/18/2022	03/20/2023		51,772,192	44.63120000	0	4,504,164	(1,276,384)	3,227,780			0		(1,276,384)		0		0001
148477 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023		53,704,189	12.01280000	0	2,604,653	(738,103)	1,866,550			0		(738,103)		0		0001
148479 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG	BFM8T61CT2L10QEMIK50	03/18/2022	03/20/2023		11,511,538	5.21220000	0	437,438	(123,961)	313,478			0		(123,961)		0		0001
148482 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023		32,562,934	44.63120000	0	1,790,961	(507,520)	1,283,441			0		(507,520)		0		0001
148492 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG	BFM8T61CT2L10QEMIK50	03/18/2022	03/20/2023		23,780,994	44.63120000	0	494,645	(140,172)	354,473			0		(140,172)		0		0001
148494 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A.	E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2023		3,484,463	44.63120000	0	103,140	(29,228)	73,912			0		(29,228)		0		0001
148496 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A.	E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2023		2,690,653	44.63120000	0	83,679	(23,713)	59,966			0		(23,713)		0		0001
148506 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		57,242,412	44.63120000	0	4,732,665	(1,341,137)	3,391,528			0		(1,341,137)		0		0001
148513 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General	O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		60,718,922	44.63120000	0	5,312,906	(1,505,565)	3,807,341			0		(1,505,565)		0		0001
148515 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General	O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		74,299,860	44.63120000	0	6,501,238	(1,842,313)	4,658,925			0		(1,842,313)		0		0001
149311 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	04/06/2022	10/06/2023		9,410,415	44.81150000	0	1,005,963	(156,034)	849,929			0		(156,034)		0		0001
149330 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		52,429,455	44.81150000	0	4,634,721	(1,079,319)	3,555,402			0		(1,079,319)		0		0001
149332 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		63,184,215	44.81150000	0	5,585,433	(1,300,717)	4,284,716			0		(1,300,717)		0		0001
149343 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		56,635,991	44.81150000	0	5,153,875	(1,200,218)	3,953,658			0		(1,200,218)		0		0001
149348 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		61,658,372	44.81150000	0	5,610,912	(1,306,651)	4,304,261			0		(1,306,651)		0		0001
149353 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		47,052,075	44.81150000	0	4,159,365	(968,619)	3,190,746			0		(968,619)		0		0001
149361 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		68,067,431	44.81150000	0	6,194,136	(1,442,470)	4,751,666			0		(1,442,470)		0		0001
149364 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		67,442,398	44.81150000	0	6,137,258	(1,429,225)	4,708,034			0		(1,429,225)		0		0001
149381 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	04/06/2022	04/06/2023		58,884,342	12.02430000	0	3,014,878	(702,095)	2,312,784			0		(702,095)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
149382 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2022	04/06/2023		15,938,516	5.22310000	0	642,322	(149,582)	492,740			0		(149,582)		0		0001
149383 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2029		1,256,634	44.81150000	0	38,830	(1,291)	37,539			0		(1,291)		0		0001
149385 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2027		3,034,169	44.81150000	0	81,923	(3,813)	78,109			0		(3,813)		0		0001
149390 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		44,747,971	44.81150000	0	2,340,319	(545,006)	1,795,313			0		(545,006)		0		0001
149394 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		26,713,623	44.81150000	0	560,987	(130,641)	430,346			0		(130,641)		0		0001
149730 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/14/2022	04/14/2023		1,554,813	40.92583067	0	176,096	(37,149)	138,947			0		(37,149)		0		0001
149935 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		42,364,775	44.59450000	0	3,728,085	(725,189)	3,002,896			0		(725,189)		0		0001
149952 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		55,297,180	44.59450000	0	4,866,132	(946,563)	3,919,569			0		(946,563)		0		0001
149959 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		63,324,190	44.59450000	0	5,572,506	(1,083,967)	4,488,539			0		(1,083,967)		0		0001
149978 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2022	10/20/2023		7,213,078	44.59450000	0	642,685	(83,268)	559,418			0		(83,268)		0		0001
149984 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		56,189,070	44.59450000	0	4,944,618	(961,830)	3,982,788			0		(961,830)		0		0001
150009 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023		50,286,178	12.00400000	0	2,640,024	(513,539)	2,126,485			0		(513,539)		0		0001
150010 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2022	04/20/2023		10,691,669	5.23250000	0	444,773	(86,518)	358,256			0		(86,518)		0		0001
150017 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023		31,480,978	44.59450000	0	2,804,955	(545,621)	2,259,334			0		(545,621)		0		0001
150021 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2027		3,978,366	44.59450000	0	125,716	(4,888)	120,828			0		(4,888)		0		0001
150023 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2029		2,397,649	44.59450000	0	76,485	(2,124)	74,361			0		(2,124)		0		0001
150025 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023		21,692,132	44.59450000	0	444,689	(86,501)	358,188			0		(86,501)		0		0001
150374 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	11/06/2023		8,246,680	41.23340000	0	923,620	(92,530)	831,090			0		(92,530)		0		0001
150392 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		56,077,424	41.23340000	0	4,962,912	(749,891)	4,213,021			0		(749,891)		0		0001
150395 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		46,593,742	41.23340000	0	4,123,596	(623,071)	3,500,525			0		(623,071)		0		0001

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150397 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023		53,867,686	41.23340000	0	5,225,636	(789,588)	4,436,048			0		(789,588)		0		0001
150399 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/05/2023		82,470,558	41.23340000	0	8,382,382	(1,266,569)	7,115,813			0		(1,266,569)		0		0001
150405 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		53,300,661	41.23340000	0	5,399,357	(815,837)	4,583,520			0		(815,837)		0		0001
150407 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		51,772,032	41.23340000	0	5,244,507	(792,439)	4,452,068			0		(792,439)		0		0001
150409 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		51,986,324	41.23340000	0	5,266,215	(795,719)	4,470,495			0		(795,719)		0		0001
150415 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		57,349,761	41.23340000	0	5,809,531	(877,814)	4,931,717			0		(877,814)		0		0001
150417 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		57,804,307	41.23340000	0	5,855,576	(884,771)	4,970,805			0		(884,771)		0		0001
150420 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		51,541,750	41.23340000	0	4,561,500	(689,238)	3,872,262			0		(689,238)		0		0001
150446 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2022	05/05/2023		57,221,839	11.59240000	0	2,952,647	(446,142)	2,506,505			0		(446,142)		0		0001
150447 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2022	05/05/2023		15,676,768	5.10080000	0	675,670	(102,093)	573,577			0		(102,093)		0		0001
150448 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		41,938,396	41.23340000	0	4,248,360	(641,922)	3,606,437			0		(641,922)		0		0001
150452 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/06/2027		2,560,850	41.23340000	0	78,874	(2,376)	76,498			0		(2,376)		0		0001
150453 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/04/2029		1,806,435	41.23340000	0	58,890	(1,268)	57,622			0		(1,268)		0		0001
150456 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/05/2023		24,065,637	41.23340000	0	452,434	(68,362)	384,072			0		(68,362)		0		0001
150696 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	05/13/2022	05/13/2023		1,496,901	39.37430000	0	112,713	(14,823)	97,891			0		(14,823)		0		0001
151046 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		53,166,502	39.01360000	0	5,451,074	(613,995)	4,837,079			0		(613,995)		0		0001
151057 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	11/20/2023		6,632,312	39.01360000	0	814,453	(60,824)	753,629			0		(60,824)		0		0001
151059 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		46,036,048	39.01360000	0	4,732,508	(533,057)	4,199,451			0		(533,057)		0		0001
151061 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		49,547,272	39.01360000	0	5,093,462	(573,714)	4,519,748			0		(573,714)		0		0001
151065 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		54,228,904	39.01360000	0	5,574,734	(627,923)	4,946,811			0		(627,923)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
151067 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		62,421,760	39.01360000	0	6,416,960	(722,789)	5,694,171			0		(722,789)		0		0001
151069 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		48,767,000	39.01360000	0	5,013,250	(564,679)	4,448,571			0		(564,679)		0		0001
151092 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2022	05/19/2023		49,387,221	11.37940000	0	2,565,666	(288,990)	2,276,676			0		(288,990)		0		0001
151093 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023		12,574,878	5.09240000	0	544,492	(61,330)	483,162			0		(61,330)		0		0001
151094 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023		36,643,026	39.01360000	0	2,268,203	(255,484)	2,012,719			0		(255,484)		0		0001
151098 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2027		5,069,803	39.01360000	0	173,894	(3,905)	169,990			0		(3,905)		0		0001
151099 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2029		1,272,358	39.01360000	0	44,660	(717)	43,943			0		(717)		0		0001
151102 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023		21,232,330	39.01360000	0	382,182	(43,048)	339,134			0		(43,048)		0		0001
151614 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		64,110,670	41.21430000	0	6,261,744	(411,731)	5,850,013			0		(411,731)		0		0001
151616 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		59,875,755	41.21430000	0	5,848,731	(384,574)	5,464,157			0		(384,574)		0		0001
151636 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	12/06/2023		4,945,716	41.21430000	0	586,068	(25,667)	560,401			0		(25,667)		0		0001
151646 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		49,457,160	41.21430000	0	4,782,480	(314,464)	4,468,016			0		(314,464)		0		0001
151664 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		56,797,496	41.21430000	0	5,559,657	(365,566)	5,194,090			0		(365,566)		0		0001
151668 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		55,689,074	41.21430000	0	5,451,158	(358,432)	5,092,726			0		(358,432)		0		0001
151687 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		63,503,018	41.21430000	0	6,207,152	(408,142)	5,799,011			0		(408,142)		0		0001
151690 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		55,576,783	41.21430000	0	5,437,944	(357,563)	5,080,381			0		(357,563)		0		0001
151698 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023		55,620,993	11.57030000	0	2,959,037	(194,567)	2,764,470			0		(194,567)		0		0001
151699 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2022	06/06/2023		12,783,726	5.13340000	0	571,433	(37,574)	533,859			0		(37,574)		0		0001
151700 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		37,200,320	41.21430000	0	2,190,048	(144,003)	2,046,045			0		(144,003)		0		0001
151704 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/06/2022	06/04/2027		4,053,241	41.21430000	0	143,079	(1,883)	141,197			0		(1,883)		0		0001
151705 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2029		1,853,944	41.21430000	0	65,073	(611)	64,463			0		(611)		0		0001
151709 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023		21,183,265	41.21430000	0	446,967	(29,390)	417,577			0		(29,390)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
151812 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/10/2023		1,224,323	41.15370000	0	48,841	(2,676)	46,164			0		(2,676)		0		0001
145320 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/06/2022	01/06/2023		18,824,223	1.11610000	0	1,239,725	(594,389)	645,337			0		(594,389)		0		0001
147133 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		51,840,912	43.48870000	0	4,494,046	(1,629,709)	2,864,337			0		(1,629,709)		0		0001
149973 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023		29,626,696	1.12380000	0	2,387,912	(464,498)	1,923,414			0		(464,498)		0		0001
149976 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023		1,288,206	.72420000	0	93,652	(18,217)	75,435			0		(18,217)		0		0001
147135 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		46,003,436	43.48870000	0	3,988,000	(1,446,198)	2,541,802			0		(1,446,198)		0		0001
147137 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		51,160,088	43.48870000	0	4,435,026	(1,608,306)	2,826,720			0		(1,608,306)		0		0001
147899 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023		44,630,139	1.83680000	0	3,735,097	(1,210,828)	2,524,269			0		(1,210,828)		0		0001
147901 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023		27,577,715	1.04540000	0	2,341,552	(759,075)	1,582,478			0		(759,075)		0		0001
147905 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/04/2022	03/03/2023		54,854,590	43.28870000	0	4,990,029	(1,617,647)	3,372,383			0		(1,617,647)		0		0001
150384 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		47,241,082	1.75420000	0	4,100,527	(619,585)	3,480,942			0		(619,585)		0		0001
150386 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		35,745,090	.99830000	0	3,420,805	(516,880)	2,903,925			0		(516,880)		0		0001
150388 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023		1,074,947	.67270000	0	96,423	(14,569)	81,853			0		(14,569)		0		0001
147822 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023		42,924,042	43.28870000	0	3,981,634	(1,290,750)	2,690,885			0		(1,290,750)		0		0001
147839 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		56,629,595	43.28870000	0	5,323,182	(1,725,647)	3,597,535			0		(1,725,647)		0		0001
147847 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		48,878,280	43.28870000	0	4,594,558	(1,489,445)	3,105,114			0		(1,489,445)		0		0001
145260 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		47,456,954	46.96050000	0	3,711,325	(1,779,402)	1,931,922			0		(1,779,402)		0		0001
148480 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	03/18/2022	03/20/2023		30,742,454	1.05830000	0	2,413,180	(683,844)	1,729,336			0		(683,844)		0		0001
148483 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023		1,000,707	.73770000	0	76,554	(21,694)	54,860			0		(21,694)		0		0001
148490 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		48,549,211	44.63120000	0	4,013,932	(1,137,463)	2,876,469			0		(1,137,463)		0		0001
148498 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		81,974,920	44.63120000	0	6,777,489	(1,920,596)	4,856,892			0		(1,920,596)		0		0001
148502 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		52,606,386	44.63120000	0	4,349,369	(1,232,519)	3,116,850			0		(1,232,519)		0		0001

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148504 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		55,632,813	44.63120000	0	4,599,587	(1,303,425)	3,296,162			0		(1,303,425)		0		0001
145262 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		43,936,203	46.96050000	0	3,435,988	(1,647,391)	1,788,596			0		(1,647,391)		0		0001
148508 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		54,286,799	44.63120000	0	4,750,095	(1,346,076)	3,404,019			0		(1,346,076)		0		0001
149325 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		39,857,360	1.10550000	0	3,308,161	(770,394)	2,537,767			0		(770,394)		0		0001
145272 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		49,413,313	46.96050000	0	3,864,320	(1,852,756)	2,011,564			0		(1,852,756)		0		0001
149327 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		1,083,647	72700000	0	87,342	(20,340)	67,002			0		(20,340)		0		0001
149338 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/06/2022	04/06/2023		79,995,606	44.81150000	0	7,243,100	(1,686,749)	5,556,351			0		(1,686,749)		0		0001
149968 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2022	04/20/2023		38,925,123	1.82710000	0	3,156,182	(613,942)	2,542,240			0		(613,942)		0		0001
145247 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		35,063,918	1.66990000	0	2,297,139	(1,101,368)	1,195,771			0		(1,101,368)		0		0001
145252 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		812,582	78540000	0	46,040	(22,074)	23,966			0		(22,074)		0		0001
145273 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		46,475,600	46.96050000	0	3,536,799	(1,695,726)	1,841,073			0		(1,695,726)		0		0001
145278 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		63,207,661	46.96050000	0	4,810,111	(2,306,218)	2,503,893			0		(2,306,218)		0		0001
145282 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		43,586,901	46.96050000	0	3,316,969	(1,590,327)	1,726,641			0		(1,590,327)		0		0001
145839 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		28,655,092	1.71650000	0	1,844,677	(813,679)	1,030,997			0		(813,679)		0		0001
145879 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		47,701,891	44.82730000	0	3,711,245	(1,637,015)	2,074,230			0		(1,637,015)		0		0001
145881 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		54,887,486	44.82730000	0	4,270,291	(1,883,608)	2,386,683			0		(1,883,608)		0		0001
145883 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		50,309,108	44.82730000	0	3,914,089	(1,726,489)	2,187,600			0		(1,726,489)		0		0001

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145886 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/20/2022	01/20/2023		35,994,330	44.82730000	0	2,800,388	(1,235,240)	1,565,148			0		(1,235,240)		0		0001
145781 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	01/20/2022	01/20/2023		54,010,399	44.82730000	0	4,202,053	(1,853,508)	2,348,544			0		(1,853,508)		0		0001
146372 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/04/2022	02/06/2023		43,846,900	1.68860000	0	2,923,819	(1,163,154)	1,760,665			0		(1,163,154)		0		0001
146428 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/04/2022	02/06/2023		82,938,433	45.00530000	0	6,742,838	(2,682,437)	4,060,401			0		(2,682,437)		0		0001
146432 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/04/2022	02/06/2023		62,503,979	45.00530000	0	5,081,531	(2,021,535)	3,059,995			0		(2,021,535)		0		0001
146436 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/04/2022	02/06/2023		41,702,009	45.00530000	0	3,390,345	(1,348,747)	2,041,597			0		(1,348,747)		0		0001
146445 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/04/2022	02/06/2023		50,832,471	45.00530000	0	4,132,645	(1,644,050)	2,488,596			0		(1,644,050)		0		0001
147061 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		38,992,793	1.77120000	0	2,710,034	(982,760)	1,727,275			0		(982,760)		0		0001
145776 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/20/2022	01/20/2023		17,291,678	1.05620000	0	1,232,897	(543,826)	689,071			0		(543,826)		0		0001
146413 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023		27,341,755	1.05130000	0	1,947,525	(774,765)	1,172,760			0		(774,765)		0		0001
149970 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		52,530,357	44.59450000	0	4,622,653	(899,201)	3,723,452			0		(899,201)		0		0001
149944 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		51,540,385	44.59450000	0	4,535,535	(882,255)	3,653,281			0		(882,255)		0		0001
149948 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		59,467,425	44.59450000	0	5,233,112	(1,017,948)	4,215,164			0		(1,017,948)		0		0001
149955 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		65,764,301	44.59450000	0	5,787,235	(1,125,736)	4,661,499			0		(1,125,736)		0		0001

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149974 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		52,805,150	44.59450000	0	4,646,834	(903,905)	3,742,930			0		(903,905)		0		0001
149982 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2022	04/20/2023		69,753,344	44.59450000	0	6,138,269	(1,194,019)	4,944,250			0		(1,194,019)		0		0001
147106 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		42,103,239	43.48870000	0	3,587,160	(1,300,838)	2,286,322			0		(1,300,838)		0		0001
147803 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/04/2022	03/03/2023		1,328,199	69030000	0	115,830	(37,549)	78,281			0		(37,549)		0		0001
150422 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/06/2022	05/05/2023		50,943,866	41.23340000	0	4,508,587	(681,242)	3,827,344			0		(681,242)		0		0001
150413 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		51,791,543	41.23340000	0	5,246,483	(792,738)	4,453,745			0		(792,738)		0		0001
150999 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		39,214,400	1.72030000	0	3,385,071	(381,286)	3,003,786			0		(381,286)		0		0001
151038 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L10CEMIK50	05/20/2022	05/19/2023		30,186,260	94880000	0	2,807,309	(316,208)	2,491,102			0		(316,208)		0		0001
147827 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/04/2022	03/03/2023		79,423,078	43.28870000	0	7,314,885	(2,371,309)	4,943,576			0		(2,371,309)		0		0001
151002 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		1,058,696	67770000	0	84,514	(9,519)	74,995			0		(9,519)		0		0001
148430 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/18/2022	03/20/2023		43,055,840	1.79300000	0	3,611,600	(1,023,451)	2,588,149			0		(1,023,451)		0		0001
151063 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2022	05/19/2023		42,314,151	39.01360000	0	4,349,897	(489,961)	3,859,936			0		(489,961)		0		0001
151040 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		60,257,817	39.01360000	0	6,178,134	(695,889)	5,482,246			0		(695,889)		0		0001
148459 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/18/2022	03/20/2023		62,838,430	44.63120000	0	5,466,923	(1,549,210)	3,917,713			0		(1,549,210)		0		0001
151042 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		39,792,383	39.01360000	0	4,079,847	(459,543)	3,620,304			0		(459,543)		0		0001

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151050 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		46,001,890	39.01360000	0	4,716,498	(531,254)	4,185,244			0		(531,254)		0		0001
151052 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		56,548,119	39.01360000	0	5,797,785	(653,047)	5,144,738			0		(653,047)		0		0001
149297 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		50,200,655	1.79660000	0	4,157,774	(968,249)	3,189,526			0		(968,249)		0		0001
151054 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		46,789,391	39.01360000	0	4,797,239	(540,348)	4,256,891			0		(540,348)		0		0001
151618 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		45,558,228	1.71820000	0	3,741,279	(246,002)	3,495,277			0		(246,002)		0		0001
151653 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		30,077,374	.98010000	0	2,743,056	(180,365)	2,562,691			0		(180,365)		0		0001
149335 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		38,540,488	44.81150000	0	3,406,948	(793,399)	2,613,549			0		(793,399)		0		0001
151633 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		1,171,867	.69980000	0	82,891	(5,450)	77,441			0		(5,450)		0		0001
151639 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		40,932,688	41.21430000	0	4,044,150	(265,917)	3,778,233			0		(265,917)		0		0001
151640 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		49,460,375	41.21430000	0	4,782,791	(314,485)	4,468,306			0		(314,485)		0		0001
149339 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		47,367,487	44.81150000	0	4,187,247	(975,112)	3,212,135			0		(975,112)		0		0001
151644 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		46,744,682	41.21430000	0	4,520,185	(297,218)	4,222,967			0		(297,218)		0		0001
151675 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		47,916,094	41.21430000	0	4,690,295	(308,403)	4,381,892			0		(308,403)		0		0001
149342 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		53,167,086	44.81150000	0	4,699,927	(1,094,504)	3,605,423			0		(1,094,504)		0		0001
151681 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		66,661,471	41.21430000	0	6,519,110	(428,654)	6,090,456			0		(428,654)		0		0001
151684 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		47,964,237	41.21430000	0	4,692,281	(308,534)	4,383,748			0		(308,534)		0		0001
149346 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		48,026,513	44.81150000	0	4,245,505	(988,679)	3,256,825			0		(988,679)		0		0001

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149349 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		48,322,046	44.81150000	0	4,271,629	(994,763)	3,276,866			0		(994,763)		0		0001
142900 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2021	09/20/2022		30,776,910	1.64940000	1,989,794	0	(981,268)	452,474			0		(981,268)		0		0001
142902 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2021	09/20/2022		17,324,112	1.06230000	1,142,525	0	(563,437)	259,807			0		(563,437)		0		0001
142834 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		36,489,647	1.65030000	2,321,845	0	(1,145,020)	629,761			0		(1,145,020)		0		0001
142830 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		22,469,307	1.04050000	1,363,212	0	(672,269)	369,748			0		(672,269)		0		0001
142836 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2022		873,936	.77390000	57,330	0	(28,272)	15,550			0		(28,272)		0		0001
142845 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		53,594,517	43.63550000	4,089,262	0	(2,016,623)	1,109,142			0		(2,016,623)		0		0001
142849 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		48,861,744	43.63550000	3,728,152	0	(1,838,540)	1,011,197			0		(1,838,540)		0		0001
142838 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/06/2021	10/06/2022		51,645,625	43.63550000	3,906,368	0	(1,926,428)	1,059,536			0		(1,926,428)		0		0001
142654 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2021	10/20/2022		29,071,988	1.66900000	1,843,774	0	(909,258)	570,812			0		(909,258)		0		0001
142651 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2021	10/20/2022		17,734,511	1.09260000	1,027,324	0	(506,626)	318,048			0		(506,626)		0		0001
142686 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2022		576,911	.80400000	33,519	0	(16,530)	10,377			0		(16,530)		0		0001
142665 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		54,702,184	45.36190000	3,798,605	0	(1,873,284)	1,176,006			0		(1,873,284)		0		0001
142666 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		44,062,577	45.36190000	3,059,773	0	(1,508,929)	947,272			0		(1,508,929)		0		0001
142667 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		58,779,064	45.36190000	4,081,708	0	(2,012,897)	1,263,652			0		(2,012,897)		0		0001
143673 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/05/2021	11/04/2022		23,196,834	1.10240000	1,382,415	0	(683,612)	486,124			0		(683,612)		0		0001
141124 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2021	07/06/2022		34,302,124	1.68120000	2,144,393	0	(1,057,509)	41,125			0		(1,057,509)		0		0001
141169 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		38,665,915	1.64640000	2,529,348	0	(1,250,777)	257,104			0		(1,250,777)		0		0001
141174 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		44,477,267	44.36520000	2,868,828	0	(1,418,651)	291,612			0		(1,418,651)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141397 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		737,719	82070000	40,899	0	(20,005)	7,669			0		(20,005)		0		0001
141187 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		63,087,314	44.36520000	4,069,195	0	(2,012,239)	413,627			0		(2,012,239)		0		0001
141369 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/20/2021	08/19/2022		31,689,027	1.66700000	1,996,009	0	(987,038)	279,661			0		(987,038)		0		0001
141556 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		829,558	79010000	50,922	0	(25,112)	11,580			0		(25,112)		0		0001
141396 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		37,784,403	1.71060000	2,418,679	0	(1,183,049)	453,502			0		(1,183,049)		0		0001
141561 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		44,522,753	43.57730000	3,477,240	0	(1,714,803)	790,715			0		(1,714,803)		0		0001
146418 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2023		1,455,510	76070000	0	98,101	(39,027)	59,075			0		(39,027)		0		0001
147084 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2022	02/17/2023		1,058,691	75300000	0	74,532	(27,028)	47,504			0		(27,028)		0		0001
141568 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		55,438,692	43.57730000	4,329,778	0	(2,135,233)	984,580			0		(2,135,233)		0		0001
147105 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		62,584,597	43.48870000	0	5,425,408	(1,967,456)	3,457,952			0		(1,967,456)		0		0001
147123 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		56,724,938	43.48870000	0	4,917,439	(1,783,247)	3,134,192			0		(1,783,247)		0		0001
141619 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	10/06/2022		52,931,869	43.63550000	4,266,283	0	(2,103,920)	1,157,156			0		(2,103,920)		0		0001
145777 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023		694,449	77390000	0	44,306	(19,543)	24,763			0		(19,543)		0		0001
146434 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		53,064,309	45.00530000	0	4,420,257	(1,758,467)	2,661,790			0		(1,758,467)		0		0001
141914 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2021	10/20/2022		59,718,034	45.36190000	4,048,834	0	(1,996,685)	1,253,475			0		(1,996,685)		0		0001
147075 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/17/2023		23,451,557	1.01510000	0	2,059,047	(746,687)	1,312,360			0		(746,687)		0		0001
143631 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		33,095,887	1.69840000	2,104,543	0	(1,040,708)	740,059			0		(1,040,708)		0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141354 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		44,100,806	43.43540000	3,087,056	0	(1,522,384)	59,204			0		(1,522,384)		0		0001
141506 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		60,277,038	43.23060000	4,219,393	0	(2,080,796)	242,760			0		(2,080,796)		0		0001
143675 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/05/2021	11/04/2022		884,225	81830000	49,959	0	(24,705)	17,568			0		(24,705)		0		0001
141563 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		54,051,035	44.41670000	3,816,003	0	(1,887,034)	534,660			0		(1,887,034)		0		0001
143693 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		48,712,447	46.97530000	3,327,047	0	(1,645,243)	1,169,950			0		(1,645,243)		0		0001
143697 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		53,659,650	46.97530000	3,664,939	0	(1,812,333)	1,288,770			0		(1,812,333)		0		0001
140274 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022		23,344,886	1.03460000	1,320,152	0	(651,034)	25,318			0		(651,034)		0		0001
143699 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		53,665,052	46.97530000	3,665,308	0	(1,812,515)	1,288,900			0		(1,812,515)		0		0001
141073 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022		869,864	78820000	51,757	0	(25,524)	993			0		(25,524)		0		0001
141083 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/06/2021	08/05/2022		857,135	80310000	52,799	0	(26,110)	5,367			0		(26,110)		0		0001
143701 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		69,650,841	46.97530000	4,757,133	0	(2,352,429)	1,672,838			0		(2,352,429)		0		0001
143638 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		33,045,608	1.72610000	2,107,828	0	(1,042,332)	822,284			0		(1,042,332)		0		0001
140294 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L10QEMIK50	08/20/2021	08/19/2022		17,748,540	1.07000000	1,075,562	0	(531,871)	150,697			0		(531,871)		0		0001
143780 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2021	11/18/2022		18,163,282	1.09880000	1,124,307	0	(555,976)	438,603			0		(555,976)		0		0001
143795 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2021	11/18/2022		854,939	80340000	51,296	0	(25,366)	20,011			0		(25,366)		0		0001
140249 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/20/2021	07/20/2022		18,911,819	1.06270000	1,192,333	0	(588,000)	68,600			0		(588,000)		0		0001
143831 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		38,106,882	46.97960000	2,846,587	0	(1,407,653)	1,110,482			0		(1,407,653)		0		0001
141764 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		37,897,981	44.41670000	2,670,632	0	(1,320,642)	374,182			0		(1,320,642)		0		0001
143715 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		50,664,680	46.97960000	3,683,304	0	(1,821,414)	1,436,893			0		(1,821,414)		0		0001

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141765 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		52,222,825	44.41670000	3,680,090	0	(1,819,825)	515,617			0		(1,819,825)		0		0001
141766 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		52,546,622	44.41670000	3,702,907	0	(1,831,108)	518,814			0		(1,831,108)		0		0001
143717 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		54,662,456	46.97960000	3,973,941	0	(1,965,136)	1,550,274			0		(1,965,136)		0		0001
141567 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		55,429,435	44.41670000	3,913,318	0	(1,935,157)	548,295			0		(1,935,157)		0		0001
144151 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2021	12/06/2022		33,004,643	1.66220000	2,202,030	0	(1,085,933)	965,274			0		(1,085,933)		0		0001
141713 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		47,125,935	43.43540000	3,099,531	0	(1,528,536)	59,443			0		(1,528,536)		0		0001
141341 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		52,657,322	44.36520000	3,396,450	0	(1,679,563)	345,244			0		(1,679,563)		0		0001
141714 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		56,881,823	43.43540000	3,741,188	0	(1,844,969)	71,749			0		(1,844,969)		0		0001
144220 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2021	12/06/2022		18,412,818	1.10000000	1,310,993	0	(646,517)	574,682			0		(646,517)		0		0001
141763 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		27,590,164	44.41670000	1,944,251	0	(961,443)	272,409			0		(961,443)		0		0001
141400 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		46,998,666	45.35430000	3,125,452	0	(1,528,754)	586,022			0		(1,528,754)		0		0001
144208 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022		842,450	.77770000	55,097	0	(27,171)	24,152			0		(27,171)		0		0001
144165 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2021	12/06/2022		48,350,469	45.91670000	4,085,656	0	(2,014,844)	1,790,972			0		(2,014,844)		0		0001
141401 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		43,910,083	45.35430000	2,920,058	0	(1,428,289)	547,511			0		(1,428,289)		0		0001
141402 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		61,160,954	45.35430000	4,067,256	0	(1,989,419)	762,611			0		(1,989,419)		0		0001
144223 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		47,105,850	45.91670000	4,003,997	0	(1,974,574)	1,755,177			0		(1,974,574)		0		0001
144667 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2021	12/20/2022		29,398,057	1.67090000	1,977,921	0	(975,413)	942,900			0		(975,413)		0		0001
144669 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	12/20/2021	12/20/2022		17,770,187	1.10320000	1,209,263	0	(596,349)	576,471			0		(596,349)		0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141403 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		48,407,778	45.35430000	3,219,159	0	(1,574,589)	603,592			0		(1,574,589)		0		0001
144673 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2022		912,277	76480000	61,066	0	(30,115)	29,111			0		(30,115)		0		0001
140291 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2021	09/06/2022		21,258,412	1.11270000	1,245,625	0	(609,273)	233,555			0		(609,273)		0		0001
144679 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		56,827,434	45.68020000	4,717,477	0	(2,326,427)	2,248,880			0		(2,326,427)		0		0001
141404 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		49,824,873	45.35430000	3,313,397	0	(1,620,683)	621,262			0		(1,620,683)		0		0001
144681 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		49,191,525	45.68020000	4,083,589	0	(2,013,825)	1,946,697			0		(2,013,825)		0		0001
144716 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/20/2021	12/20/2022		46,534,877	45.68020000	3,829,840	0	(1,888,688)	1,825,732			0		(1,888,688)		0		0001
140395 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2021	07/20/2022		802,224	77460000	49,899	0	(24,608)	2,871			0		(24,608)		0		0001
141405 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		52,089,640	45.35430000	3,464,006	0	(1,694,351)	649,501			0		(1,694,351)		0		0001
141565 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		50,975,244	43.57730000	3,981,182	0	(1,963,322)	905,310			0		(1,963,322)		0		0001
141406 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		61,669,512	45.35430000	4,101,076	0	(2,005,961)	768,952			0		(2,005,961)		0		0001
141622 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	10/06/2022		61,888,055	43.63550000	4,988,147	0	(2,459,908)	1,352,949			0		(2,459,908)		0		0001
141562 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		49,908,428	43.57730000	3,897,863	0	(1,922,234)	886,363			0		(1,922,234)		0		0001
141623 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	10/06/2022		52,608,879	43.63550000	4,240,250	0	(2,091,082)	1,150,095			0		(2,091,082)		0		0001
141913 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2021	10/20/2022		54,662,859	45.36190000	3,706,097	0	(1,827,664)	1,147,367			0		(1,827,664)		0		0001
141564 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		50,448,569	43.57730000	3,940,048	0	(1,943,037)	895,956			0		(1,943,037)		0		0001
144231 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		54,617,129	45.91670000	4,642,456	0	(2,289,430)	2,035,049			0		(2,289,430)		0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143689 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		67,346,797	46.97530000	4,599,768	0	(2,274,610)	1,617,501			0		(2,274,610)		0		0001
144229 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		44,379,277	45.91670000	3,772,239	0	(1,860,282)	1,653,584			0		(1,860,282)		0		0001
143691 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		65,719,384	46.97530000	4,488,616	0	(2,219,645)	1,578,414			0		(2,219,645)		0		0001
144227 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		80,473,969	45.91670000	6,840,287	0	(3,373,292)	2,998,482			0		(3,373,292)		0		0001
143837 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		63,227,348	46.97960000	4,723,088	0	(2,335,593)	1,842,523			0		(2,335,593)		0		0001
143711 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		52,406,683	46.97960000	3,809,947	0	(1,884,040)	1,486,298			0		(1,884,040)		0		0001
141188 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		52,593,969	44.36520000	3,392,364	0	(1,677,543)	344,828			0		(1,677,543)		0		0001
141191 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		52,988,020	44.36520000	3,417,781	0	(1,690,111)	347,412			0		(1,690,111)		0		0001
143713 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		74,881,724	46.97960000	5,443,874	0	(2,692,026)	2,123,709			0		(2,692,026)		0		0001
144711 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		47,284,123	45.68020000	3,891,504	0	(1,919,098)	1,855,128			0		(1,919,098)		0		0001
141333 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		71,206,545	44.36520000	4,592,894	0	(2,271,211)	466,860			0		(2,271,211)		0		0001
144680 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		55,475,036	45.68020000	4,605,209	0	(2,271,062)	2,195,360			0		(2,271,062)		0		0001
144163 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		57,372,917	45.91670000	4,848,060	0	(2,390,824)	2,125,177			0		(2,390,824)		0		0001
141352 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		67,680,494	43.43540000	4,737,635	0	(2,336,368)	90,859			0		(2,336,368)		0		0001
141353 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		53,458,767	43.43540000	3,742,114	0	(1,845,426)	71,767			0		(1,845,426)		0		0001
141509 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		50,550,801	43.23060000	3,538,556	0	(1,745,041)	203,588			0		(1,745,041)		0		0001
141510 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		53,565,028	43.23060000	3,749,552	0	(1,849,094)	215,728			0		(1,849,094)		0		0001
141511 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		60,138,580	43.23060000	4,209,701	0	(2,076,017)	242,202			0		(2,076,017)		0		0001
141515 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		57,519,126	43.23060000	4,026,339	0	(1,985,592)	231,652			0		(1,985,592)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141829 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022		49,390,750	43.43540000	3,244,972	0	(1,600,260)	62,232			0		(1,600,260)		0		0001
141109 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	07/20/2021	07/20/2022		32,447,096	1.69390000	2,096,081	0	(1,033,684)	120,596			0		(1,033,684)		0		0001
140278 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/06/2021	08/05/2022		20,808,098	1.07080000	1,186,061	0	(586,514)	120,561			0		(586,514)		0		0001
152991 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023		34,318,827	36.74840000	0	2,278,770	(80,500)	2,198,270			0		(80,500)		0		0001
152997 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	06/17/2022	12/20/2023		5,592,728	36.74840000	0	601,217	(14,185)	587,032			0		(14,185)		0		0001
152999 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	06/17/2022	06/20/2023		19,516,657	36.74840000	0	382,526	(13,513)	369,013			0		(13,513)		0		0001
153001 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2027		3,972,298	36.74840000	0	129,483	(921)	128,562			0		(921)		0		0001
153002 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		48,507,888	36.74840000	0	5,107,872	(180,441)	4,927,431			0		(180,441)		0		0001
153006 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2029		1,273,169	36.74840000	0	42,519	(216)	42,303			0		(216)		0		0001
153011 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		57,694,988	36.74840000	0	6,075,272	(214,616)	5,860,656			0		(214,616)		0		0001
153015 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		44,833,048	36.74840000	0	4,720,912	(166,771)	4,554,141			0		(166,771)		0		0001
153018 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		43,363,112	36.74840000	0	4,566,128	(161,303)	4,404,825			0		(161,303)		0		0001
153010 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2023		27,013,576	87660000	0	2,636,526	(93,138)	2,543,388			0		(93,138)		0		0001
153014 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023		1,178,496	61480000	0	99,465	(3,514)	95,951			0		(3,514)		0		0001
153019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	06/17/2022	06/20/2023		56,689,864	36.74840000	0	6,081,583	(214,839)	5,866,745			0		(214,839)		0		0001
153023 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	06/17/2022	06/20/2023		66,424,383	36.74840000	0	7,125,884	(251,730)	6,874,155			0		(251,730)		0		0001
153034 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		40,915,255	1.71270000	0	3,662,234	(129,372)	3,532,862			0		(129,372)		0		0001
153050 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		50,244,617	36.74840000	0	5,290,749	(186,901)	5,103,848			0		(186,901)		0		0001
153052 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		50,672,222	36.74840000	0	5,335,776	(188,492)	5,147,284			0		(188,492)		0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
153054 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		59,696,232	36.74840000	0	6,286,003	(222,060)	6,063,943			0		(222,060)		0		0001
153057 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		58,881,226	36.74840000	0	6,200,183	(219,028)	5,981,155			0		(219,028)		0		0001
153061 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		46,360,605	36.74840000	0	4,881,764	(172,454)	4,709,310			0		(172,454)		0		0001
153101 Call Options - S&P Equal Weight Energy	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023		49,198,338	11.13270000	0	2,656,710	(93,851)	2,562,859			0		(93,851)		0		0001
153102 Call Options - S&P U.S. Retiree Spending Index	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L10QEMIK50	06/17/2022	06/20/2023		10,315,157	5.00750000	0	509,569	(18,001)	491,568			0		(18,001)		0		0001
Adoption of OAC Accounting Guidance																(454,367,259)						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										595,731,643	806,003,564	(478,954,909)	769,167,960	XXX	0	(454,367,259)	0	(478,954,909)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										595,731,643	806,003,564	(478,954,909)	769,167,960	XXX	0	(454,367,259)	0	(478,954,909)	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										595,731,643	806,003,564	(478,954,909)	769,167,960	XXX	0	(454,367,259)	0	(478,954,909)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										595,731,643	806,003,564	(478,954,909)	769,167,960	XXX	0	(454,367,259)	0	(478,954,909)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
140746 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2021	07/20/2022		6,043,560	40.29040000	(389,389)	0	128,370	(14,977)			0		128,370		0		0014
140747 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2021	07/06/2022		7,852,360	39.26180000	(481,986)	0	158,896	(6,179)			0		158,896		0		0014
140750 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/19/2021	08/19/2022		6,103,260	40.68840000	(447,094)	0	147,394	(41,762)			0		147,394		0		0014
140751 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/05/2021	08/05/2022		9,738,840	40.57850000	(678,127)	0	223,558	(45,954)			0		223,558		0		0014
140754 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/19/2021	09/20/2022		9,382,643	40.79410000	(623,215)	0	203,961	(94,049)			0		203,961		0		0014

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140755 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	03/05/2021	09/06/2022		6,022,245	40.14830000	(421,819)	0	138,050	(52,919)			0		138,050		0		0014
140820 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/20/2021	10/20/2022		8,704,040	43.52020000	(468,946)	0	154,033	(96,699)			0		154,033		0		0014
140822 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/20/2021	11/18/2022		10,087,317	43.85790000	(521,394)	0	171,574	(135,353)			0		171,574		0		0014
140823 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	05/06/2021	11/04/2022		12,346,880	44.09600000	(662,180)	0	217,902	(154,953)			0		217,902		0		0014
140876 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/19/2022		769,227	.83030000	(35,848)	0	17,727	(5,023)			0		17,727		0		0014
140920 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/04/2021	12/06/2022		11,177,484	44.70990000	(528,725)	0	173,037	(153,811)			0		173,037		0		0014
141082 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/18/2021	12/20/2022		9,226,395	43.93520000	(493,395)	0	161,475	(156,092)			0		161,475		0		0014
141127 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2021	01/06/2023		6,935,548	46.23700000	(300,870)	0	98,646	(104,674)			0		98,646		0		0014
141128 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2021	07/06/2022		48,182,455	45.45510000	(1,956,336)	0	964,768	(37,519)			0		964,768		0		0014
141132 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/06/2021	07/06/2022		55,105,840	45.54200000	(2,186,349)	0	1,078,200	(41,930)			0		1,078,200		0		0014
141142 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	07/20/2021	01/20/2023		5,057,332	45.97570000	(232,298)	0	76,163	(86,742)			0		76,163		0		0014
141170 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	02/06/2023		12,100,165	46.53910000	(612,846)	0	200,933	(247,818)			0		200,933		0		0014
141172 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		59,309,839	45.27470000	(3,041,296)	0	1,503,938	(309,143)			0		1,503,938		0		0014
141275 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2022		32,640,203	46.30210000	(953,792)	0	470,363	(18,292)			0		470,363		0		0014
141345 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		58,387,709	46.33950000	(2,219,238)	0	1,097,425	(225,582)			0		1,097,425		0		0014

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141356 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		56,258,623	46.49470000	(2,039,334)	0	1,008,462	(207,295)			0		1,008,462		0		0014
141360 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		58,617,521	46.89400000	(1,878,250)	0	928,805	(190,921)			0		928,805		0		0014
141361 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/06/2021	08/05/2022		52,844,277	47.18240000	(1,543,808)	0	763,422	(156,926)			0		763,422		0		0014
141368 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		59,111,645	45.34660000	(2,570,564)	0	1,267,675	(49,298)			0		1,267,675		0		0014
141372 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	08/20/2021	02/17/2023		10,747,065	46.72640000	(556,876)	0	183,585	(237,641)			0		183,585		0		0014
141410 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	03/06/2023		8,045,626	47.32720000	(452,132)	0	148,240	(205,889)			0		148,240		0		0014
141412 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		36,546,495	46.26138600	(1,954,855)	0	956,179	(366,535)			0		956,179		0		0014
141420 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		61,879,139	47.59930000	(2,303,600)	0	1,126,761	(431,925)			0		1,126,761		0		0014
141421 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		53,692,235	47.93950000	(1,807,904)	0	884,301	(338,982)			0		884,301		0		0014
141422 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		62,704,587	48.23430000	(1,928,550)	0	943,313	(361,603)			0		943,313		0		0014
141520 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		53,581,121	45.99740000	(1,801,816)	0	888,567	(103,666)			0		888,567		0		0014
141521 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		54,286,635	45.65150000	(2,023,411)	0	997,846	(116,415)			0		997,846		0		0014
141522 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		52,788,526	45.30570000	(2,172,993)	0	1,071,613	(125,022)			0		1,071,613		0		0014
141523 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		46,594,395	45.15440000	(2,001,172)	0	986,880	(115,136)			0		986,880		0		0014
141531 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		68,543,382	44.11680000	(3,880,207)	0	1,913,527	(223,245)			0		1,913,527		0		0014
141587 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	03/20/2023		7,704,467	45.32039200	(535,381)	0	176,499	(258,866)			0		176,499		0		0014
141588 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		72,931,841	44.47063465	(4,698,272)	0	2,316,956	(1,068,374)			0		2,316,956		0		0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141594 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		49,251,936	45.60364445	(2,414,880)	0	1,190,900	(549,137)			0		1,190,900		0		0014
141595 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		61,663,623	46.01762880	(2,710,686)	0	1,336,777	(616,403)			0		1,336,777		0		0014
141596 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		57,003,684	46.34445855	(2,290,383)	0	1,129,504	(520,827)			0		1,129,504		0		0014
141606 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		45,679,156	46.50430000	(1,924,022)	0	951,439	(269,574)			0		951,439		0		0014
141615 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	04/06/2023		6,816,960	45.44637325	(446,460)	0	146,916	(229,351)			0		146,916		0		0014
141626 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	10/06/2022		37,386,888	44.50821000	(2,519,244)	0	1,242,367	(683,302)			0		1,242,367		0		0014
141630 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	10/06/2022		50,777,776	45.33728450	(2,846,816)	0	1,403,909	(772,150)			0		1,403,909		0		0014
141635 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/06/2021	10/06/2022		56,757,735	46.14454125	(2,623,959)	0	1,294,007	(711,704)			0		1,294,007		0		0014
141741 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		36,707,663	44.30410000	(1,938,713)	0	956,078	(37,181)			0		956,078		0		0014
141744 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		45,990,007	45.88950000	(1,539,729)	0	759,318	(29,529)			0		759,318		0		0014
141745 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		62,658,069	46.12840000	(1,945,305)	0	959,329	(37,307)			0		959,329		0		0014
141752 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/06/2021	08/05/2022		42,461,841	45.25250000	(2,319,606)	0	1,147,058	(235,784)			0		1,147,058		0		0014
141773 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		80,511,280	45.32720000	(4,589,182)	0	2,269,376	(642,990)			0		2,269,376		0		0014
141779 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		56,435,740	46.83740000	(2,160,506)	0	1,068,382	(302,708)			0		1,068,382		0		0014
141780 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		57,040,422	47.21500000	(1,962,287)	0	970,362	(274,936)			0		970,362		0		0014
141919 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	10/20/2021	10/20/2022		67,012,260	47.86587688	(2,373,840)	0	1,170,661	(734,915)			0		1,170,661		0		0014

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141920 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		61,262,006	48.23784446	(1,938,528)	0	955,986	(600,147)			0		955,986		0		0014
141921 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2021	05/20/2026		3,369,262	43.27560000	0	0	0	0			0		0		0		0014
141922 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2026		3,051,593	43.69680000	0	0	0	0			0		0		0		0014
141923 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028		2,225,032	43.16880000	0	0	0	0			0		0		0		0014
141924 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028		2,662,509	42.36900000	0	0	0	0			0		0		0		0014
141925 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028		4,582,427	43.44200000	0	0	0	0			0		0		0		0014
141926 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028		3,678,547	43.84390000	0	0	0	0			0		0		0		0014
141927 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2026		1,074,629	43.00340000	0	0	0	0			0		0		0		0014
141928 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2026		669,047	42.32820000	0	0	0	0			0		0		0		0014
142026 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2026		4,354,125	45.00310000	0	0	0	0			0		0		0		0014
142027 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2028		2,123,673	45.02470000	0	0	0	0			0		0		0		0014
142028 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2026		3,946,952	44.01200000	0	0	0	0			0		0		0		0014
142029 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028		3,919,696	44.13890000	0	0	0	0			0		0		0		0014
142032 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/18/2021	06/19/2026		4,418,795	43.35190000	0	0	0	0			0		0		0		0014
142033 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2028		6,158,364	43.51860000	0	0	0	0			0		0		0		0014
142034 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026		4,959,571	45.19450000	0	0	0	0			0		0		0		0014
142035 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028		3,750,662	45.28140000	0	0	0	0			0		0		0		0014
142036 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026		4,218,537	46.05110000	0	0	0	0			0		0		0		0014
142037 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028		3,983,239	46.18420000	0	0	0	0			0		0		0		0014
142038 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/20/2026		1,876,286	46.06010000	0	0	0	0			0		0		0		0014
142039 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2028		2,228,637	46.30440000	0	0	0	0			0		0		0		0014
142040 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026		1,597,923	47.05510000	0	0	0	0			0		0		0		0014
142041 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028		2,196,401	47.16850000	0	0	0	0			0		0		0		0014
142195 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	04/06/2021	10/06/2022		8,326,191	42.47080000	(509,142)	0	167,237	(91,980)			0		167,237		0		0014
142211 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		42,197,349	44.93390000	(888,000)	0	437,918	(17,030)			0		437,918		0		0014
142212 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2022		37,054,208	44.74370000	(769,725)	0	379,590	(44,286)			0		379,590		0		0014
142213 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/05/2022		49,237,078	45.89580000	(1,030,909)	0	509,790	(104,790)			0		509,790		0		0014

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142214 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		40,906,569	45.92686780	(872,331)	0	431,372	(122,222)			0		431,372		0		0014
142215 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2022		44,004,006	46.91900000	(854,558)	0	417,990	(160,230)			0		417,990		0		0014
142220 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026		1,218,385	45.18966010	0	0	0	0			0		0		0		0014
142222 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028		1,947,129	45.29860335	0	0	0	0			0		0		0		0014
142229 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2021	09/20/2022		41,961,987	45.03713955	(1,238,356)	0	610,696	(281,599)			0		610,696		0		0014
142233 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2026		1,870,404	45.27183125	0	0	0	0			0		0		0		0014
142234 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2028		2,368,393	45.46819100	0	0	0	0			0		0		0		0014
142237 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		47,879,782	45.07547150	(1,242,186)	0	612,585	(336,922)			0		612,585		0		0014
142244 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2026		2,221,902	47.04029030	0	0	0	0			0		0		0		0014
142245 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	10/20/2021	10/20/2028		2,219,393	47.18998457	0	0	0	0			0		0		0		0014
142247 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	10/20/2021	10/20/2022		36,917,641	46.81348080	(829,934)	0	409,283	(256,938)			0		409,283		0		0014
142669 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		57,733,231	47.11286934	(2,626,039)	0	1,295,033	(812,993)			0		1,295,033		0		0014
142674 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		39,613,264	46.26006562	(2,235,149)	0	1,102,265	(691,978)			0		1,102,265		0		0014
142679 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	10/20/2021	04/20/2023		7,397,784	46.96317507	(489,470)	0	161,069	(263,974)			0		161,069		0		0014
142833 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		59,278,978	46.40635425	(2,313,188)	0	1,140,750	(627,413)			0		1,140,750		0		0014
142854 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		81,147,710	45.27183125	(4,286,166)	0	2,113,726	(1,162,549)			0		2,113,726		0		0014
143686 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	05/05/2023		8,723,595	48.46441701	(574,218)	0	189,303	(326,021)			0		189,303		0		0014
143688 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		61,804,040	47.91010847	(3,420,177)	0	1,691,296	(1,202,700)			0		1,691,296		0		0014
143696 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		57,498,425	48.72747869	(2,601,428)	0	1,286,420	(914,788)			0		1,286,420		0		0014
143704 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		73,291,615	49.52136126	(2,679,392)	0	1,324,974	(942,204)			0		1,324,974		0		0014
143706 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		49,314,482	49.81260812	(1,658,844)	0	820,307	(583,330)			0		820,307		0		0014

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143708 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		64,976,235	49.98171920	(2,080,520)	0	1,028,829	(731,611)			0		1,028,829		0		0014
143710 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	05/19/2023		7,774,560	48.59100028	(536,176)	0	176,761	(318,170)			0		176,761		0		0014
143720 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		62,663,082	49.73260456	(2,402,694)	0	1,188,145	(937,315)			0		1,188,145		0		0014
143722 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		54,979,756	49.98159644	(1,973,070)	0	975,694	(769,714)			0		975,694		0		0014
143734 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2028		3,354,930	48.85431200	0	0	0	0			0		0		0		0014
143736 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2026		1,366,674	48.72750000	0	0	0	0			0		0		0		0014
143740 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022		53,513,866	48.50199725	(1,129,881)	0	558,732	(397,321)			0		558,732		0		0014
143816 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		45,911,439	47.91450000	(2,826,532)	0	1,397,736	(1,102,658)			0		1,397,736		0		0014
143824 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		54,701,274	47.98030000	(3,320,217)	0	1,641,865	(1,295,249)			0		1,641,865		0		0014
143908 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/18/2022		41,418,383	48.47820000	(914,343)	0	452,148	(356,694)			0		452,148		0		0014
143910 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026		1,189,404	48.71780000	0	0	0	0			0		0		0		0014
143912 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028		2,401,016	48.97150000	0	0	0	0			0		0		0		0014
144157 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2021	06/06/2023		9,453,330	47.26665098	(760,560)	0	250,276	(475,524)			0		250,276		0		0014
144161 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	12/06/2021	12/06/2022		43,530,960	46.80748398	(3,112,617)	0	1,534,989	(1,364,435)			0		1,534,989		0		0014
144188 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		58,735,295	48.84620000	(2,750,698)	0	1,356,509	(1,205,785)			0		1,356,509		0		0014
144196 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		52,457,155	48.59820000	(2,598,572)	0	1,281,488	(1,139,100)			0		1,281,488		0		0014
144212 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		53,239,232	48.33190000	(2,797,513)	0	1,379,595	(1,226,307)			0		1,379,595		0		0014
144236 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/06/2021	12/04/2026		755,616	47.58350000	0	0	0	0			0		0		0		0014
144238 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028		782,197	47.72120000	0	0	0	0			0		0		0		0014
144244 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2021	12/06/2022		35,486,803	47.32634269	(1,122,412)	0	553,518	(492,016)			0		553,518		0		0014
144702 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026		1,098,660	47.34300000	0	0	0	0			0		0		0		0014
144704 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028		1,756,967	47.57140000	0	0	0	0			0		0		0		0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
144705 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	06/20/2023		9,415,603	47.07801412	(751,080)	0	247,156	(488,820)			0		247,156		0		0014
144709 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		76,413,839	46.59380400	(5,270,304)	0	2,599,054	(2,512,419)			0		2,599,054		0		0014
144715 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		50,270,695	47.42518364	(2,911,608)	0	1,435,861	(1,387,999)			0		1,435,861		0		0014
144717 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Societe General 02RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022		36,041,093	47.08258214	0	0	0	0			0		0		0		0014
144720 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		49,044,638	48.08297852	(2,445,756)	0	1,206,126	(1,165,922)			0		1,206,126		0		0014
144724 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		50,272,339	48.33878764	(2,359,240)	0	1,163,461	(1,124,679)			0		1,163,461		0		0014
144726 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		56,364,433	48.59002874	(2,487,272)	0	1,226,600	(1,185,713)			0		1,226,600		0		0014
145267 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	07/06/2023		6,359,162	48.91663236	0	(438,633)	140,588	(298,046)			0		140,588		0		0014
145271 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		32,549,235	47.86652204	0	(2,058,088)	986,755	(1,071,333)			0		986,755		0		0014
145285 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		44,764,038	49.73782041	0	(1,821,600)	873,370	(948,230)			0		873,370		0		0014
145287 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2027		872,078	48.70860500	0	0	0	0			0		0		0		0014
145289 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		42,468,777	49.96326751	0	(1,628,600)	780,836	(847,764)			0		780,836		0		0014
145292 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2029		2,158,669	48.84894636	0	0	0	0			0		0		0		0014
145296 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General 02RNE8IBXP4ROTD8PU41	01/06/2022	01/06/2023		36,652,211	48.35806492	0	(2,174,729)	1,042,678	(1,132,051)			0		1,042,678		0		0014
145305 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		59,994,845	49.02271848	0	(3,040,451)	1,457,750	(1,582,700)			0		1,457,750		0		0014
145306 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		62,797,229	49.38333195	0	(2,908,423)	1,394,450	(1,513,974)			0		1,394,450		0		0014
145762 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		29,533,049	46.23232085	0	(830,430)	366,299	(464,131)			0		366,299		0		0014
145771 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027		1,109,017	46.58795055	0	0	0	0			0		0		0		0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
145774 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029		2,388,575	46.87352525	0	0	0	0			0		0		0		0014
145782 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		35,205,908	45.70092149	0	(2,372,411)	1,046,461	(1,325,950)			0		1,046,461		0		0014
145791 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		44,303,797	47.13169902	0	(2,048,730)	903,686	(1,145,044)			0		903,686		0		0014
145793 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		57,416,978	47.45204775	0	(2,440,812)	1,076,632	(1,364,180)			0		1,076,632		0		0014
145796 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		41,973,678	47.69736154	0	(1,671,824)	737,435	(934,389)			0		737,435		0		0014
145876 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	07/20/2023		4,208,827	46.76474721	0	(295,767)	87,213	(208,554)			0		87,213		0		0014
145878 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		59,596,145	45.84318881	0	(3,743,610)	1,651,291	(2,092,319)			0		1,651,291		0		0014
146414 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023		37,468,280	46.35545900	0	(1,182,252)	470,324	(711,928)			0		470,324		0		0014
146424 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/04/2022	08/04/2023		9,139,814	46.79201041	0	(709,507)	189,722	(519,785)			0		189,722		0		0014
146427 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		52,373,208	45.94141024	0	(3,534,456)	1,406,078	(2,128,378)			0		1,406,078		0		0014
146433 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023		42,368,571	45.87840282	0	(3,147,221)	1,252,028	(1,895,193)			0		1,252,028		0		0014
146441 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023		63,139,517	47.74162224	0	(3,179,775)	1,264,979	(1,914,796)			0		1,264,979		0		0014
146443 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		65,949,867	47.10704751	0	(3,440,780)	1,368,812	(2,071,968)			0		1,368,812		0		0014
146444 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		62,709,972	47.93064450	0	(2,796,924)	1,112,673	(1,684,251)			0		1,112,673		0		0014
146448 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		51,215,851	47.42208461	0	(2,477,952)	985,779	(1,492,173)			0		985,779		0		0014
146460 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/04/2022	02/05/2027		911,857	46.89102207	0	0	0	0			0		0		0		0014
146462 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029		2,301,878	46.97203161	0	0	0	0			0		0		0		0014
147094 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	08/18/2023		7,830,759	45.25869009	0	(630,512)	152,431	(478,080)			0		152,431		0		0014

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147102 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		38,350,591	44.33238078	0	(2,827,545)	1,025,373	(1,802,171)			0		1,025,373		0		0014
147103 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		61,746,996	45.40220280	0	(3,549,872)	1,287,316	(2,262,556)			0		1,287,316		0		0014
147104 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/18/2022	02/17/2023		29,459,315	44.78901213	0	(1,049,769)	380,685	(669,083)			0		380,685		0		0014
147140 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		50,517,958	46.22848810	0	(2,457,425)	891,154	(1,566,271)			0		891,154		0		0014
147143 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		52,682,646	45.81099658	0	(2,753,675)	998,585	(1,755,090)			0		998,585		0		0014
147145 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	02/18/2022	02/17/2023		42,798,360	46.01974234	0	(2,127,747)	771,601	(1,356,146)			0		771,601		0		0014
147152 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London	ROMUWSFPU8MPRO8K5P83	02/18/2022	02/19/2027		1,656,805	45.33262088	0	0	0	0			0		0		0		0014
147156 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London	ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2029		2,616,900	45.38480732	0	0	0	0			0		0		0		0014
147826 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	03/04/2022	09/01/2023		7,605,608	44.73887145	0	(673,642)	145,586	(528,056)			0		145,586		0		0014
147844 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	03/04/2022	03/03/2023		69,051,191	44.83843546	0	(4,762,450)	1,543,871	(3,218,579)			0		1,543,871		0		0014
147859 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		62,164,823	45.48343709	0	(3,867,034)	1,253,599	(2,613,435)			0		1,253,599		0		0014
147863 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		47,920,183	45.63927641	0	(2,886,210)	935,640	(1,950,571)			0		935,640		0		0014
147869 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	03/04/2022	03/03/2023		36,742,005	44.60900535	0	(1,529,580)	495,853	(1,033,727)			0		495,853		0		0014
147873 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		68,807,866	45.77780025	0	(4,025,016)	1,304,813	(2,720,203)			0		1,304,813		0		0014
147878 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		70,814,323	46.02454584	0	(3,927,691)	1,273,262	(2,654,428)			0		1,273,262		0		0014
147904 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	03/04/2022	03/03/2023		45,298,460	44.13282965	0	(3,522,830)	1,142,016	(2,380,814)			0		1,142,016		0		0014
147913 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London	ROMUWSFPU8MPRO8K5P83	03/04/2022	03/04/2027		2,419,217	45.25833585	0	0	0	0			0		0		0		0014
147915 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London	ROMUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029		3,298,567	45.36655760	0	0	0	0			0		0		0		0014
148449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	03/18/2022	09/20/2023		11,109,955	46.29148064	0	(931,248)	175,771	(755,477)			0		175,771		0		0014
148456 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	03/18/2022	03/20/2023		52,781,750	45.50150840	0	(3,896,904)	1,104,300	(2,792,604)			0		1,104,300		0		0014

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148484 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023		33,546,334	45.97906224	0	(1,228,274)	348,067	(880,207)			0		348,067		0		0014
148495 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2023		3,639,522	46.61728840	0	0	0	0			0		0		0		0014
148497 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2023		2,815,500	46.70208768	0	0	0	0			0		0		0		0014
148507 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		60,453,711	47.13501032	0	(2,912,356)	825,300	(2,087,056)			0		825,300		0		0014
148514 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		63,870,234	46.94755928	0	(3,515,626)	996,254	(2,519,372)			0		996,254		0		0014
148516 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		78,958,461	47.42957624	0	(3,893,313)	1,103,282	(2,790,031)			0		1,103,282		0		0014
149329 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	10/06/2023		9,739,780	46.37990250	0	(814,275)	126,302	(687,973)			0		126,302		0		0014
149331 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		53,441,343	45.67636195	0	(4,018,716)	935,865	(3,082,851)			0		935,865		0		0014
149333 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		64,485,810	45.73461690	0	(4,794,423)	1,116,509	(3,677,914)			0		1,116,509		0		0014
149345 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		58,759,840	46.49193125	0	(3,896,556)	907,417	(2,989,139)			0		907,417		0		0014
149350 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		64,827,612	47.11481110	0	(3,779,658)	880,194	(2,899,464)			0		880,194		0		0014
149354 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/06/2022	04/06/2023		49,790,506	47.41952930	0	(2,591,190)	603,428	(1,987,762)			0		603,428		0		0014
149363 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		71,790,720	47.26268905	0	(4,050,012)	943,154	(3,106,859)			0		943,154		0		0014
149365 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		71,711,502	47.64806795	0	(3,716,076)	865,388	(2,850,689)			0		865,388		0		0014
149384 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2029		1,315,067	46.89523475	0	0	0	0			0		0		0		0014
149386 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2027		3,167,976	46.78768715	0	0	0	0			0		0		0		0014
149391 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		46,018,813	46.08414660	0	(1,624,351)	378,274	(1,246,078)			0		378,274		0		0014
149943 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		43,182,415	45.45517385	0	(3,232,470)	628,782	(2,603,688)			0		628,782		0		0014
149953 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		57,359,765	46.25787485	0	(3,649,072)	709,819	(2,939,253)			0		709,819		0		0014
149969 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		66,180,111	46.60571195	0	(3,907,698)	760,128	(3,147,570)			0		760,128		0		0014
149980 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2022	10/20/2023		7,445,339	46.03044290	0	(507,224)	65,717	(441,507)			0		65,717		0		0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
149985 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		59,942,500	47.57341260	0	(2,835,252)	551,515	(2,283,737)			0		551,515		0		0014
150019 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023		32,406,519	45.90557830	0	(2,273,871)	442,315	(1,831,556)			0		442,315		0		0014
150022 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2027		4,166,941	46.70827930	0	0	0	0			0		0		0		0014
150024 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2029		2,515,134	46.77963050	0	0	0	0			0		0		0		0014
150390 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	11/06/2023		8,569,125	42.84562594	0	(743,600)	74,495	(669,105)			0		74,495		0		0014
150394 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		57,232,619	42.08280804	0	(4,291,616)	648,458	(3,643,158)			0		648,458		0		0014
150398 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023		54,912,719	42.03332796	0	(4,616,931)	697,613	(3,919,318)			0		697,613		0		0014
150400 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	05/06/2022	05/05/2023		86,082,769	43.03942292	0	(6,354,431)	960,148	(5,394,283)			0		960,148		0		0014
150406 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		55,763,152	43.13838308	0	(4,021,002)	607,569	(3,413,433)			0		607,569		0		0014
150408 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		54,412,405	43.33630340	0	(3,775,217)	570,431	(3,204,785)			0		570,431		0		0014
150410 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		54,866,366	43.51773036	0	(3,675,953)	555,432	(3,120,520)			0		555,432		0		0014
150416 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		60,893,976	43.78162412	0	(3,871,109)	584,920	(3,286,189)			0		584,920		0		0014
150418 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		61,763,902	44.05788790	0	(3,711,615)	560,821	(3,150,794)			0		560,821		0		0014
150419 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		47,968,257	42.44978530	0	(3,335,195)	503,944	(2,831,251)			0		503,944		0		0014
150421 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		53,443,641	42.75491246	0	(3,481,750)	526,089	(2,955,661)			0		526,089		0		0014
150450 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		43,192,354	42.46627866	0	(3,547,988)	536,097	(3,011,891)			0		536,097		0		0014
150454 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	05/06/2022	05/06/2027		2,684,539	43.22497322	0	0	0	0			0		0		0		0014
150455 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	05/06/2022	05/04/2029		1,896,215	43.28269998	0	0	0	0			0		0		0		0014
151047 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		55,654,695	40.83943648	0	(4,095,328)	461,287	(3,634,041)			0		461,287		0		0014
151058 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	11/20/2023		6,916,838	40.68728344	0	(658,648)	49,189	(609,459)			0		49,189		0		0014

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151060 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		46,933,751	39.77436520	0	(4,223,810)	475,759	(3,748,051)			0		475,759		0		0014
151062 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		50,567,946	39.81728016	0	(4,515,231)	508,584	(4,006,647)			0		508,584		0		0014
151066 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		56,614,976	40.73019840	0	(4,264,520)	480,344	(3,784,176)			0		480,344		0		0014
151068 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		66,641,471	41.65091936	0	(4,177,920)	470,590	(3,707,330)			0		470,590		0		0014
151070 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		52,409,895	41.92791592	0	(3,101,125)	349,303	(2,751,822)			0		349,303		0		0014
151096 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023		37,753,309	40.19571208	0	(1,665,059)	187,548	(1,477,511)			0		187,548		0		0014
151100 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2027		5,349,149	41.16324936	0	0	0	0			0		0		0		0014
151101 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2029		1,342,084	41.15154528	0	0	0	0			0		0		0		0014
151615 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		65,431,349	42.06331458	0	(5,505,238)	361,988	(5,143,250)			0		361,988		0		0014
151617 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		61,043,332	42.01797885	0	(5,178,123)	340,479	(4,837,643)			0		340,479		0		0014
151638 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	12/06/2023		5,173,219	43.11015780	0	(460,296)	20,159	(440,137)			0		20,159		0		0014
151648 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/06/2022	06/06/2023		51,618,438	43.01536491	0	(3,579,240)	235,347	(3,343,893)			0		235,347		0		0014
151667 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		59,404,501	43.10603637	0	(4,112,456)	270,408	(3,842,048)			0		270,408		0		0014
151670 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		58,451,253	43.25852928	0	(3,926,948)	258,210	(3,668,738)			0		258,210		0		0014
151689 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		67,783,122	43.99214382	0	(3,921,044)	257,822	(3,663,221)			0		257,822		0		0014
151692 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		59,750,599	44.30949393	0	(3,231,546)	212,485	(3,019,061)			0		212,485		0		0014
151702 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		38,305,169	42.43836471	0	(1,585,915)	104,279	(1,481,636)			0		104,279		0		0014
151706 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/06/2022	06/04/2027		4,280,628	43.52642223	0	0	0	0			0		0		0		0014
151708 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2029		1,953,500	43.42750791	0	0	0	0			0		0		0		0014
145321 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/06/2022	01/06/2023		19,827,970	1.17561279	0	(772,884)	370,561	(402,323)			0		370,561		0		0014

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
147134 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		53,660,528	45.01515337	0	(3,439,084)	1,247,140	(2,191,944)			0		1,247,140		0		0014
149975 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023		31,451,701	1.19302608	0	(1,472,448)	286,421	(1,186,027)			0		286,421		0		0014
149977 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023		1,357,769	76330680	0	(57,067)	11,101	(45,967)			0		11,101		0		0014
147136 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		47,875,776	45.25869009	0	(2,910,600)	1,055,492	(1,855,108)			0		1,055,492		0		0014
147138 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		53,513,452	45.48918020	0	(3,090,539)	1,120,745	(1,969,794)			0		1,120,745		0		0014
147900 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023		46,946,443	1.93212992	0	(2,847,849)	923,204	(1,924,645)			0		923,204		0		0014
147902 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023		29,130,341	1.10425602	0	(1,583,165)	513,224	(1,069,941)			0		513,224		0		0014
150385 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		49,924,375	1.85383856	0	(3,042,326)	459,692	(2,582,634)			0		459,692		0		0014
147906 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	03/04/2022	03/03/2023		56,044,934	44.22806479	0	(4,287,891)	1,390,031	(2,897,860)			0		1,390,031		0		0014
150387 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		37,882,646	1.05799834	0	(2,330,581)	352,148	(1,978,433)			0		352,148		0		0014
150389 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023		1,133,639	7042942	0	(62,884)	9,502	(53,383)			0		9,502		0		0014
147828 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023		44,683,927	45.06353670	0	(2,972,919)	963,749	(2,009,171)			0		963,749		0		0014
147843 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		59,143,949	45.21071828	0	(3,888,754)	1,260,640	(2,628,114)			0		1,260,640		0		0014
147851 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023		51,146,232	45.29729568	0	(3,304,661)	1,071,291	(2,233,369)			0		1,071,291		0		0014
148481 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	03/18/2022	03/20/2023		32,430,215	1.11640067	0	(1,582,779)	448,526	(1,134,253)			0		448,526		0		0014
148487 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023		1,043,437	7691979	0	(51,636)	14,633	(37,004)			0		14,633		0		0014
148491 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		49,559,034	45.55952896	0	(3,407,067)	965,490	(2,441,576)			0		965,490		0		0014
148499 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		84,425,971	45.96567288	0	(5,326,533)	1,509,426	(3,817,107)			0		1,509,426		0		0014
145301 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2023		48,825,818	48.31504454	0	(2,899,811)	1,390,320	(1,509,491)			0		1,390,320		0		0014
148503 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		54,731,684	46.43430048	0	(3,113,119)	882,192	(2,230,927)			0		882,192		0		0014
148505 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023		58,075,093	46.59050968	0	(3,186,513)	902,990	(2,283,523)			0		902,990		0		0014
148510 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2023		56,854,564	46.74225576	0	(3,273,494)	927,639	(2,345,855)			0		927,639		0		0014
145303 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2023		45,320,601	48.44019099	0	(2,618,774)	1,255,577	(1,363,198)			0		1,255,577		0		0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
149326 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		42,137,201	1.16873460	0	(2,160,269)	503,076	(1,657,193)			0		503,076		0		0014
149328 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023		1,138,263	.76364080	0	(52,665)	12,265	(40,401)			0		12,265		0		0014
149341 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/06/2022	04/06/2023		82,347,477	46.12895810	0	(5,835,177)	1,358,877	(4,476,300)			0		1,358,877		0		0014
149971 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2022	04/20/2023		41,089,360	1.92868676	0	(2,330,970)	453,421	(1,877,548)			0		453,421		0		0014
145304 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2023		51,230,035	48.68704217	0	(2,801,934)	1,343,393	(1,458,541)			0		1,343,393		0		0014
145251 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		36,857,025	1.75529579	0	(1,587,420)	761,092	(826,328)			0		761,092		0		0014
145264 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		848,934	82053541	0	(25,969)	12,451	(13,518)			0		12,451		0		0014
145275 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		47,457,097	47.95223678	0	(2,946,062)	1,412,496	(1,533,567)			0		1,412,496		0		0014
145279 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		65,814,102	48.89697059	0	(3,300,735)	1,582,544	(1,718,191)			0		1,582,544		0		0014
145283 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/06/2022	01/06/2023		45,623,062	49.15425795	0	(2,150,178)	1,030,907	(1,119,271)			0		1,030,907		0		0014
145874 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		30,153,719	1.80627090	0	(1,252,043)	552,271	(699,772)			0		552,271		0		0014
145880 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		49,144,212	46.18270505	0	(2,861,647)	1,262,261	(1,599,386)			0		1,262,261		0		0014
145882 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		56,830,148	46.41389676	0	(3,134,640)	1,382,677	(1,751,963)			0		1,382,677		0		0014
145885 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		52,396,848	46.68755473	0	(2,706,620)	1,193,879	(1,512,741)			0		1,193,879		0		0014
145887 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		37,630,723	46.86526200	0	(1,860,528)	820,671	(1,039,857)			0		820,671		0		0014
145785 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	01/20/2022	01/20/2023		56,587,969	46.96661967	0	(2,729,117)	1,203,802	(1,525,315)			0		1,203,802		0		0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
146422 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		46,153,247	1.77742036	0	(2,004,608)	797,473	(1,207,134)			0		797,473		0		0014
146430 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		85,376,823	46.32845582	0	(5,309,646)	2,112,284	(3,197,362)			0		2,112,284		0		0014
146435 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		64,710,369	46.59398709	0	(3,796,461)	1,510,309	(2,286,152)			0		1,510,309		0		0014
146439 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		43,382,600	46.81901359	0	(2,419,173)	962,396	(1,456,777)			0		962,396		0		0014
146446 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/04/2022	02/06/2023		53,348,678	47.23306235	0	(2,701,258)	1,074,615	(1,626,643)			0		1,074,615		0		0014
147087 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		41,004,821	1.86259392	0	(1,913,095)	693,760	(1,219,335)			0		693,760		0		0014
145778 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	01/20/2022	01/20/2023		18,271,027	1.11601997	0	(772,937)	340,940	(431,998)			0		340,940		0		0014
146416 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023		28,935,780	1.11259079	0	(1,168,283)	464,767	(703,517)			0		464,767		0		0014
149972 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		55,219,912	46.87773840	0	(3,069,871)	597,153	(2,472,718)			0		597,153		0		0014
149947 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		52,633,041	45.53990340	0	(3,874,789)	753,726	(3,121,063)			0		753,726		0		0014
149950 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		61,406,063	46.04828070	0	(4,080,689)	793,778	(3,286,911)			0		793,778		0		0014
149957 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		68,480,367	46.43625285	0	(4,193,802)	815,781	(3,378,022)			0		815,781		0		0014
149981 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		55,746,397	47.07841365	0	(2,961,361)	576,046	(2,385,315)			0		576,046		0		0014
149983 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	04/20/2022	04/20/2023		73,952,495	47.27908890	0	(3,750,565)	729,562	(3,021,003)			0		729,562		0		0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
147141 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	02/18/2022	02/17/2023		44,157,877	45.61094856	0	(2,419,290)	877,325	(1,541,965)			0		877,325		0		0014
150423 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/06/2022	05/05/2023		52,991,809	42.89098268	0	(3,351,170)	506,358	(2,844,812)			0		506,358		0		0014
147823 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/04/2022	03/03/2023		1,385,843	72025902	0	(82,543)	26,759	(55,785)			0		26,759		0		0014
150414 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023		54,836,885	43.65792392	0	(3,573,616)	539,970	(3,033,647)			0		539,970		0		0014
151001 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		41,610,400	1.82541033	0	(2,439,075)	274,731	(2,164,344)			0		274,731		0		0014
151039 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/19/2023		32,084,976	1.00847952	0	(1,856,449)	209,105	(1,647,343)			0		209,105		0		0014
151056 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		1,118,301	71585451	0	(50,615)	5,701	(44,914)			0		5,701		0		0014
147830 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/04/2022	03/03/2023		81,805,770	44.58736100	0	(5,928,196)	1,921,778	(4,006,418)			0		1,921,778		0		0014
148443 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/18/2022	03/20/2023		45,277,521	1.88551880	0	(2,780,740)	788,003	(1,992,737)			0		788,003		0		0014
151064 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	05/20/2022	05/19/2023		43,600,501	40.19961344	0	(3,631,783)	409,074	(3,222,709)			0		409,074		0		0014
151041 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		62,547,614	40.49611680	0	(4,912,720)	553,356	(4,359,364)			0		553,356		0		0014
151043 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		41,447,746	40.63656576	0	(3,168,602)	356,903	(2,811,699)			0		356,903		0		0014
148462 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	03/18/2022	03/20/2023		65,113,181	46.24684944	0	(4,133,455)	1,171,333	(2,962,122)			0		1,171,333		0		0014
151051 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		48,462,991	41.10082760	0	(3,391,643)	382,026	(3,009,618)			0		382,026		0		0014
151053 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		59,844,874	41.28809288	0	(4,027,829)	453,684	(3,574,145)			0		453,684		0		0014
151055 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023		49,671,618	41.41683776	0	(3,257,868)	366,958	(2,890,910)			0		366,958		0		0014

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151632 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		48,319,056	1.82232292	0	(2,635,600)	173,300	(2,462,300)			0		173,300		0		0014
149310 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		52,816,109	1.89020286	0	(3,165,832)	737,249	(2,428,584)			0		737,249		0		0014
151655 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		31,975,257	1.04194431	0	(1,777,573)	116,881	(1,660,691)			0		116,881		0		0014
151635 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		1,231,398	7.3534984	0	(49,735)	3,270	(46,465)			0		3,270		0		0014
151657 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		42,164,762	42.45485043	0	(3,344,201)	219,893	(3,124,308)			0		219,893		0		0014
149337 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		39,873,989	46.36197790	0	(2,614,232)	608,794	(2,005,438)			0		608,794		0		0014
151643 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		51,295,355	42.74335053	0	(3,751,084)	246,647	(3,504,437)			0		246,647		0		0014
151645 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	06/06/2022	06/06/2023		48,619,144	42.86699343	0	(3,471,290)	228,249	(3,243,040)			0		228,249		0		0014
149340 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		49,281,133	46.62188460	0	(3,058,964)	712,362	(2,346,603)			0		712,362		0		0014
151676 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		50,455,647	43.39865790	0	(3,296,895)	216,782	(3,080,113)			0		216,782		0		0014
151683 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		70,581,165	43.63770084	0	(4,392,609)	288,829	(4,103,780)			0		288,829		0		0014
149344 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		55,437,321	46.72495105	0	(3,366,582)	783,999	(2,582,584)			0		783,999		0		0014
151686 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023		50,918,834	43.75310088	0	(3,095,072)	203,512	(2,891,561)			0		203,512		0		0014
149347 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		50,182,904	46.82353635	0	(2,983,417)	694,768	(2,288,649)			0		694,768		0		0014
149351 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	04/06/2022	04/06/2023		50,631,840	46.95348970	0	(2,925,861)	681,365	(2,244,496)			0		681,365		0		0014
142901 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2021	09/20/2022		32,300,367	1.73100000	(1,394,115)	0	687,509	(317,018)			0		687,509		0		0014
142903 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	09/20/2021	09/20/2022		18,276,938	1.12070000	(704,745)	0	347,546	(160,257)			0		347,546		0		0014

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142835 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		38,313,798	1.73281500	(1,613,937)	0	795,914	(437,753)			0		795,914		0		0014
142831 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/06/2021	10/06/2022		23,739,077	1.09928825	(799,242)	0	394,147	(216,781)			0		394,147		0		0014
142837 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2022		908,040	80408210	(38,366)	0	18,920	(10,406)			0		18,920		0		0014
142846 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		55,175,497	44.92274725	(3,167,437)	0	1,562,024	(859,113)			0		1,562,024		0		0014
142850 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022		50,498,624	45.09728925	(2,780,233)	0	1,371,074	(754,091)			0		1,371,074		0		0014
142839 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/06/2021	10/06/2022		54,202,134	45.79545725	(2,470,620)	0	1,218,388	(670,114)			0		1,218,388		0		0014
142653 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2021	10/20/2022		30,563,038	1.75461970	(1,268,121)	0	625,375	(392,596)			0		625,375		0		0014
142652 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2021	10/20/2022		18,713,268	1.15291152	(599,959)	0	295,870	(185,741)			0		295,870		0		0014
142685 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2022		602,958	84026040	(19,615)	0	9,673	(6,073)			0		9,673		0		0014
142673 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		55,932,932	46.38254275	(3,065,595)	0	1,511,800	(949,075)			0		1,511,800		0		0014
142672 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		45,384,496	46.72275700	(2,284,272)	0	1,126,490	(707,185)			0		1,126,490		0		0014
142670 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022		60,848,037	46.95863888	(2,882,615)	0	1,421,564	(892,426)			0		1,421,564		0		0014
143674 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/05/2021	11/04/2022		24,495,856	1.16413440	(809,570)	0	400,337	(284,684)			0		400,337		0		0014
141125 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	07/06/2021	07/06/2022		36,085,834	1.76860000	(1,464,961)	0	722,447	(28,095)			0		722,447		0		0014
141168 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		40,599,210	1.72870000	(1,782,521)	0	881,467	(181,190)			0		881,467		0		0014
141175 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		45,789,346	45.67400000	(2,107,310)	0	1,042,076	(214,205)			0		1,042,076		0		0014
141186 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		65,137,652	45.80710000	(2,888,793)	0	1,428,524	(293,641)			0		1,428,524		0		0014
141398 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		768,703	85520000	(24,450)	0	11,959	(4,584)			0		11,959		0		0014
141365 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/20/2021	08/19/2022		33,257,633	1.74950000	(1,378,197)	0	681,526	(193,099)			0		681,526		0		0014

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141395 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/03/2021	09/06/2022		39,749,192	1.79960000	(1,647,794)	0	805,986	(308,961)			0		805,986		0		0014
141586 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		867,302	82604955	(30,028)	0	14,808	(6,828)			0		14,808		0		0014
141589 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		45,813,913	44.84104170	(2,710,559)	0	1,336,714	(616,374)			0		1,336,714		0		0014
146419 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2023		1,520,717	79477936	0	(62,150)	24,725	(37,426)			0		24,725		0		0014
147089 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	02/18/2022	02/17/2023		1,104,321	78545430	0	(49,229)	17,852	(31,377)			0		17,852		0		0014
141593 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	09/20/2021	09/20/2022		57,822,556	45.45112390	(2,947,669)	0	1,453,645	(670,292)			0		1,453,645		0		0014
147112 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		63,999,009	44.47154462	0	(4,592,407)	1,665,378	(2,927,028)			0		1,665,378		0		0014
147128 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023		58,426,686	44.79336100	0	(3,923,051)	1,422,645	(2,500,406)			0		1,422,645		0		0014
145779 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023		722,427	80507946	0	(29,236)	12,896	(16,340)			0		12,896		0		0014
141628 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	10/06/2021	10/06/2022		54,043,383	44.55184550	(3,607,841)	0	1,779,209	(978,565)			0		1,779,209		0		0014
146437 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	02/04/2022	02/06/2023		55,404,445	46.99003373	0	(3,077,730)	1,224,383	(1,853,347)			0		1,224,383		0		0014
141918 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	10/20/2021	10/20/2022		62,471,057	47.45308359	(2,496,178)	0	1,230,992	(772,789)			0		1,230,992		0		0014
147079 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/18/2022	02/17/2023		24,771,880	1.07225013	0	(1,395,369)	506,013	(889,356)			0		506,013		0		0014
143633 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		34,787,087	1.78518824	(1,463,437)	0	723,678	(514,615)			0		723,678		0		0014
141367 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		45,953,040	45.25970000	(2,045,395)	0	1,008,688	(39,227)			0		1,008,688		0		0014
141529 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		62,145,626	44.57070000	(3,128,378)	0	1,542,762	(179,989)			0		1,542,762		0		0014
143676 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	BNP Paribas London	ROMUWSFPU8MPRO8K5P83	11/05/2021	11/04/2022		920,213	85160481	(30,152)	0	14,910	(10,603)			0		14,910		0		0014
141599 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		55,834,719	45.88250000	(2,775,521)	0	1,372,510	(388,878)			0		1,372,510		0		0014
143694 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		50,368,670	48.57246020	(2,371,366)	0	1,172,653	(833,887)			0		1,172,653		0		0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143698 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		55,800,670	48.84961447	(2,445,768)	0	1,209,446	(860,050)			0		1,209,446		0		0014
140276 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022		24,675,544	1.09360000	(737,697)	0	363,796	(14,148)			0		363,796		0		0014
143700 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		55,940,451	48.96705272	(2,377,926)	0	1,175,898	(836,194)			0		1,175,898		0		0014
141080 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022		908,573	82330000	(31,315)	0	15,443	(601)			0		15,443		0		0014
141081 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/06/2021	08/05/2022		892,706	83640000	(33,085)	0	16,361	(3,363)			0		16,361		0		0014
143702 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/05/2021	11/04/2022		72,826,919	49.11737368	(2,974,024)	0	1,470,671	(1,045,811)			0		1,470,671		0		0014
140289 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/19/2022		18,751,333	1.13050000	(621,199)	0	307,186	(87,036)			0		307,186		0		0014
143643 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		34,717,716	1.81344066	(1,474,139)	0	728,970	(575,076)			0		728,970		0		0014
143783 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2021	11/18/2022		19,158,630	1.15900000	(677,490)	0	335,022	(264,295)			0		335,022		0		0014
143796 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2021	11/18/2022		893,154	83931198	(31,803)	0	15,727	(12,407)			0		15,727		0		0014
143833 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		39,215,792	48.34670000	(2,196,485)	0	1,086,174	(856,871)			0		1,086,174		0		0014
141775 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		39,224,410	45.97130000	(1,901,303)	0	940,205	(266,391)			0		940,205		0		0014
143716 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		52,959,790	49.10777588	(2,384,323)	0	1,179,061	(930,148)			0		1,179,061		0		0014
141776 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		54,207,293	46.10450000	(2,536,410)	0	1,254,269	(355,376)			0		1,254,269		0		0014
141777 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		54,648,487	46.19340000	(2,499,590)	0	1,236,061	(350,217)			0		1,236,061		0		0014
143718 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	11/19/2021	11/18/2022		57,444,775	49.37086164	(2,419,922)	0	1,196,665	(944,036)			0		1,196,665		0		0014
141601 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/19/2022		57,812,901	46.32660000	(2,555,297)	0	1,263,608	(358,022)			0		1,263,608		0		0014
140255 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	07/20/2021	07/20/2022		19,961,424	1.12170000	(719,537)	0	354,840	(41,398)			0		354,840		0		0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
144154 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		34,704,382	1.74780330	(1,526,926)	0	753,005	(669,338)			0		753,005		0		0014
141339 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		54,842,601	46.20640000	(2,168,477)	0	1,072,324	(220,422)			0		1,072,324		0		0014
141742 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		48,115,580	44.34750000	(2,510,457)	0	1,238,034	(48,146)			0		1,238,034		0		0014
141743 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	07/06/2021	07/06/2022		58,673,601	44.80360000	(2,705,939)	0	1,334,436	(51,895)			0		1,334,436		0		0014
141774 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022		28,390,279	45.70480000	(1,475,218)	0	729,504	(206,693)			0		729,504		0		0014
144221 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/06/2021	12/06/2022		19,425,523	1.16050000	(835,942)	0	412,245	(366,440)			0		412,245		0		0014
144209 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022		877,833	.81036340	(37,236)	0	18,363	(16,323)			0		18,363		0		0014
141413 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		47,985,637	46.30670000	(2,537,895)	0	1,241,361	(475,855)			0		1,241,361		0		0014
141414 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		45,183,475	46.66960000	(2,176,223)	0	1,064,457	(408,042)			0		1,064,457		0		0014
144166 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		49,810,653	47.30338434	(3,226,404)	0	1,591,103	(1,414,314)			0		1,591,103		0		0014
144224 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		49,315,115	48.07020000	(2,742,974)	0	1,352,699	(1,202,399)			0		1,352,699		0		0014
141415 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		63,271,007	46.91900000	(2,851,974)	0	1,394,987	(534,745)			0		1,394,987		0		0014
144668 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/20/2021	12/20/2022		30,882,659	1.75528045	(1,381,140)	0	681,110	(658,407)			0		681,110		0		0014
144672 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/20/2021	12/20/2022		18,770,648	1.16531016	(749,015)	0	369,377	(357,065)			0		369,377		0		0014
140290 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	09/03/2021	09/06/2022		22,470,142	1.17610000	(709,970)	0	347,268	(133,119)			0		347,268		0		0014
141416 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		50,223,070	47.05510000	(2,181,292)	0	1,066,936	(408,992)			0		1,066,936		0		0014
144675 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2022		953,968	.79975136	(40,175)	0	19,812	(19,152)			0		19,812		0		0014
144684 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A.	E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		58,674,326	47.16480650	(3,637,756)	0	1,793,962	(1,734,163)			0		1,793,962		0		0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141417 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		51,792,956	47.14580000	(2,193,734)	0	1,073,022	(411,325)			0		1,073,022		0		0014
144686 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		51,331,356	47.66728870	(2,853,801)	0	1,407,354	(1,360,442)			0		1,407,354		0		0014
140396 Call Options - Ishares MSCI EAFE	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2021	07/20/2022		835,917	.80710000	(33,292)	0	16,418	(1,915)			0		16,418		0		0014
144718 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		48,735,976	47.84087346	(2,571,020)	0	1,267,900	(1,225,637)			0		1,267,900		0		0014
141418 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		54,303,450	47.28190000	(2,214,318)	0	1,083,090	(415,185)			0		1,083,090		0		0014
141592 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		53,014,254	45.32039200	(2,792,933)	0	1,377,337	(635,105)			0		1,377,337		0		0014
141419 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/03/2021	09/06/2022		64,444,640	47.39520000	(2,544,459)	0	1,244,572	(477,086)			0		1,244,572		0		0014
141631 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		64,487,366	45.46819100	(3,506,595)	0	1,729,280	(951,104)			0		1,729,280		0		0014
141590 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		51,605,315	45.05892820	(2,899,174)	0	1,429,730	(659,264)			0		1,429,730		0		0014
141633 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/06/2021	10/06/2022		54,949,998	45.57727975	(2,912,474)	0	1,436,289	(789,959)			0		1,436,289		0		0014
141917 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	10/20/2021	10/20/2022		56,958,699	47.26709980	(2,395,377)	0	1,181,282	(741,582)			0		1,181,282		0		0014
141591 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	09/20/2021	09/20/2022		52,340,390	45.21144875	(2,832,727)	0	1,396,961	(644,154)			0		1,396,961		0		0014
144232 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		56,534,190	47.52840000	(3,523,351)	0	1,737,543	(1,544,483)			0		1,737,543		0		0014
143690 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		68,868,834	48.03694178	(3,697,993)	0	1,828,678	(1,300,393)			0		1,828,678		0		0014
144230 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		46,167,762	47.76714301	(2,738,645)	0	1,350,565	(1,200,502)			0		1,350,565		0		0014
143692 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/05/2021	11/04/2022		67,690,966	48.38455900	(3,340,580)	0	1,651,935	(1,174,709)			0		1,651,935		0		0014

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143838 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022		65,275,914	48.50170000	(3,530,614)	0	1,745,908	(1,377,327)			0		1,745,908		0		0014
143712 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		54,471,507	48.83059624	(2,625,599)	0	1,298,373	(1,024,272)			0		1,298,373		0		0014
141189 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		54,434,757	45.91800000	(2,338,830)	0	1,156,564	(237,738)			0		1,156,564		0		0014
141190 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		54,975,071	46.02890000	(2,288,513)	0	1,131,682	(232,624)			0		1,131,682		0		0014
144228 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2022		83,982,634	47.91870000	(4,824,415)	0	2,379,163	(2,114,812)			0		2,379,163		0		0014
143714 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	11/19/2021	11/18/2022		78,131,591	49.01851464	(3,596,521)	0	1,778,499	(1,403,038)			0		1,778,499		0		0014
144712 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/20/2021	12/20/2022		48,660,091	47.00949382	(3,081,528)	0	1,519,658	(1,469,003)			0		1,519,658		0		0014
141335 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	08/06/2021	08/05/2022		74,019,204	46.11760000	(3,003,453)	0	1,485,224	(305,296)			0		1,485,224		0		0014
144164 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	12/06/2021	12/06/2022		58,669,545	46.95441742	(4,075,744)	0	2,009,956	(1,786,628)			0		2,009,956		0		0014
144685 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/20/2021	12/20/2022		57,738,418	47.54395216	(3,295,999)	0	1,625,424	(1,571,243)			0		1,625,424		0		0014
141364 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		70,286,193	45.10770000	(3,257,462)	0	1,606,420	(62,472)			0		1,606,420		0		0014
141366 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2022		55,623,847	45.19450000	(2,518,977)	0	1,242,235	(48,309)			0		1,242,235		0		0014
141528 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		52,320,079	44.74370000	(2,515,913)	0	1,240,724	(144,751)			0		1,240,724		0		0014
141526 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		55,600,499	44.87340000	(2,582,370)	0	1,273,498	(148,575)			0		1,273,498		0		0014
141525 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		62,514,054	44.93820000	(2,852,974)	0	1,406,946	(164,144)			0		1,406,946		0		0014
141524 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2022		59,934,929	45.04630000	(2,652,207)	0	1,307,938	(152,593)			0		1,307,938		0		0014
141828 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022		51,144,121	44.97740000	(2,242,340)	0	1,105,812	(43,004)			0		1,105,812		0		0014
141108 Call Options - SPDR Gold shares	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International W22LROWP2IHZNBB6K528	07/20/2021	07/20/2022		34,085,675	1.77940000	(1,466,609)	0	723,259	(84,380)			0		723,259		0		0014
140277 Call Options - iShares U.S. Real Estate	Liability Hedge	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/06/2021	08/05/2022		21,952,543	1.12970000	(676,263)	0	334,416	(68,741)			0		334,416		0		0014
152993 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023		35,348,391	37.85085200	0	(1,729,669)	61,102	(1,668,566)			0		61,102		0		0014
152998 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Societe General O2RNE8IBXP4R0TD8PU41	06/17/2022	12/20/2023		5,850,553	38.44250124	0	(461,399)	10,886	(450,513)			0		10,886		0		0014

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
153004 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2027		4,183,227	36.74840000	0	0	0	0			0		0		0		0014
153008 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2029		1,343,448	38.77691168	0	0	0	0			0		0		0		0014
153009 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		49,453,792	37.46499380	0	(4,575,780)	161,644	(4,414,136)			0		161,644		0		0014
153013 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		60,625,893	38.61521872	0	(4,503,702)	159,098	(4,344,604)			0		159,098		0		0014
153016 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		47,316,799	38.78426136	0	(3,398,310)	120,049	(3,278,261)			0		120,049		0		0014
153020 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		46,580,655	39.47513128	0	(2,900,086)	102,449	(2,797,637)			0		102,449		0		0014
153012 Call Options - iShares U.S. Real Estate	LIABILITY HEDGE	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2023		28,650,599	92972196	0	(1,782,896)	62,983	(1,719,913)			0		62,983		0		0014
153017 Call Options - Ishares MSCI EAFE	LIABILITY HEDGE	Exhibit 5	Interest	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023		1,234,121	64381856	0	(67,056)	2,369	(64,688)			0		2,369		0		0014
153021 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023		57,891,689	37.52746608	0	(5,412,643)	191,207	(5,221,435)			0		191,207		0		0014
153025 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023		68,735,951	38.02724432	0	(5,857,179)	206,911	(5,650,267)			0		206,911		0		0014
153047 Call Options - SPDR Gold shares	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		43,259,700	1.81083771	0	(2,663,660)	94,097	(2,569,564)			0		94,097		0		0014
153051 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		52,244,353	38.21098632	0	(4,201,453)	148,421	(4,053,032)			0		148,421		0		0014
153053 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		52,851,127	38.32858120	0	(4,154,062)	146,747	(4,007,315)			0		146,747		0		0014
153055 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		62,472,107	38.45720060	0	(4,788,252)	169,150	(4,619,102)			0		169,150		0		0014
153059 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		62,443,541	38.97167820	0	(4,317,824)	152,532	(4,165,292)			0		152,532		0		0014
153062 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-Change Financial Access / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTSO7KV3UQJZQ078	06/17/2022	06/20/2023		49,392,589	39.15174536	0	(3,290,674)	116,247	(3,174,427)			0		116,247		0		0014
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(383,006,821)	(555,675,642)	315,397,142	(525,395,721)	XXX	0	0	0	315,397,142	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(383,006,821)	(555,675,642)	315,397,142	(525,395,721)	XXX	0	0	0	315,397,142	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(383,006,821)	(555,675,642)	315,397,142	(525,395,721)	XXX	0	0	0	315,397,142	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(383,006,821)	(555,675,642)	315,397,142	(525,395,721)	XXX	0	0	0	315,397,142	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap /140377	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley Capital Services / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	06/04/2015	06/23/2030		82,000,000		0	0	731,919	(2,714,539)			(7,856,230)		0		1,158,205		0001
Interest Rate Swap /140456	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley Capital Services / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/06/2016	06/23/2030		191,000,000		0	0	940,782	(13,967,688)			(16,045,769)		0		2,697,769		0001
Interest Rate Swap /140458	LIABILITY HEDGE	Exhibit 5	Interest	Merrill Lynch Capital Services / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	11/10/2016	12/25/2023		21,000,000		0	0	111,195	(376,840)			(614,019)		0		128,169		0001
Interest Rate Swap /140462	LIABILITY HEDGE	Exhibit 5	Interest	Bank of America, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	07/14/2017	04/15/2024		324,000,000		0	0	2,512,098	(4,359,123)			(12,107,093)		0		2,167,412		0001
Interest Rate Swap /140467	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Company / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/25/2017	06/23/2030		75,000,000		0	0	672,926	(2,467,486)			(6,367,875)		0		1,059,334		0001
Interest Rate Swap /140473	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley & Company / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/25/2017	10/25/2025		119,000,000		0	0	1,041,918	(1,950,465)			(6,478,948)		0		1,085,773		0001
Interest Rate Swap /140474	LIABILITY HEDGE	Exhibit 5	Interest	Bank of America, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	07/23/2018	04/15/2024		270,000,000		0	0	3,314,454	(991,493)			(13,838,087)		0		1,806,177		0001
Interest Rate Swap /140476	LIABILITY HEDGE	Exhibit 5	Interest	Morgan Stanley Capital Services / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	09/11/2018	04/15/2024		167,000,000		0	0	2,141,124	(390,424)			(7,838,049)		0		1,117,154		0001
Interest Rate Swap /140488	LIABILITY HEDGE	Exhibit 5	Interest	Bank of America, N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	10/05/2018	05/15/2024		81,000,000		0	0	1,128,105	6,146			(3,870,528)		0		555,308		0001
Interest Rate Swap /145139	LIABILITY HEDGE	Exhibit 5	Interest	BNP Paribas London / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	12/15/2021	05/15/2024		8,265,306		(402,000)	0	(115,113)	(627)			356,515		0		56,664		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /145478	LIABILITY HEDGE	Exhibit 5	Interest	Citibank N.A. / MORGAN STANLEY/CLEARED THROUGH CME 9R7GPTS07KV3UQJZQ078	01/13/2022	01/18/2030		286,000,000		0	0	1,361,399	(24,686,870)			(24,686,870)		0		3,929,249		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										(402,000)	0	13,840,809	(51,899,409)	XXX	0	(99,346,952)	0	0	0	15,761,214	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(402,000)	0	13,840,809	(51,899,409)	XXX	0	(99,346,952)	0	0	0	15,761,214	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										(402,000)	0	13,840,809	(51,899,409)	XXX	0	(99,346,952)	0	0	0	15,761,214	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										(402,000)	0	13,840,809	(51,899,409)	XXX	0	(99,346,952)	0	0	0	15,761,214	XXX	XXX
REC 2475800.00 USD PAY [2000000.00] GBP /152058	Asset Hedge	Schedule D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2022	07/15/2022		2,475,800	.01237900	0	0	0	55,147			55,147		0		2,476		0002
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	55,147	XXX	0	55,147	0	0	0	2,476	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	55,147	XXX	0	55,147	0	0	0	2,476	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										212,322,822	250,327,921	(149,716,959)	191,927,978	XXX	0	(553,659,064)	0	(163,557,767)	0	15,763,690	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										212,322,822	250,327,921	(149,716,959)	191,927,978	XXX	0	(553,659,064)	0	(163,557,767)	0	15,763,690	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX				0			0		0
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	0		3,986,996		3,986,996	3,986,996		3,986,996	0	
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	2,810,000		32,684,301		29,874,301	32,684,301		29,874,301	0	
BNP Paribas London	R0MUWSFPU8MPRO8K5P83	Y	Y	0		7,070,243		7,070,243	7,070,243		7,070,243	0	
Citibank N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	12,698,896		21,387,094		8,688,198	21,387,094		8,688,198	0	
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	84,000				0			0	0	
Goldman Sachs International	KD3XUN7C6T14HNAYLU02	Y	Y	7,150,000		5,475,873		0	5,475,873		0	0	
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	4,800,000		16,811,883		12,011,883	16,811,883		12,011,883	0	
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	14,455,000		22,375,344		7,920,344	22,375,344		7,920,344	0	
MORGAN STANLEYCBO	4PQUHN3JPFGFNF3BB653	Y	Y			98,699,439		98,699,439	98,699,439		98,699,439	0	
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y			8,606,201		8,606,201	8,606,201		8,606,201	2,476	
Societe General	O2RNE8IBXP4R0TD8PU41	Y	Y			5,842,076		5,842,076	5,842,076		5,842,076	0	
UBS AG	BFM8T61CT2L10CEMIK50	Y	Y	3,480,000		7,812,462		4,332,462	7,812,462		4,332,462	0	
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	4,420,000		13,075,473		8,655,473	13,075,473		8,655,473	0	
0299999999. Total NAIC 1 Designation				49,897,896	0	243,827,387	0	195,687,617	243,827,387	0	195,687,617	2,476	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							(51,899,409)	0		(51,899,409)	0	15,761,214	
0999999999 - Gross Totals				49,897,896	0	243,827,387	(51,899,409)	195,687,617	243,827,387	(51,899,409)	195,687,617	15,763,690	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						243,827,387	(51,899,409)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley & Co. LLC CME I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	54,761,640		54,761,640		V
Bank Of America NA B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	5,050,000	5,050,000	5,050,000		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	3,320,000	3,320,000	3,320,000		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	9,920,000	9,920,000	9,920,000		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	5,050,000	5,050,000	5,050,000		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	31,976,369		31,976,369		I
0199999999 - Total				110,078,009	23,340,000	110,078,009	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash Collateral	7,150,000	7,150,000	XXX		V
Barclays Bank Plc G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	2,810,000	2,810,000	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	12,698,896	12,698,896	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	84,000	84,000	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	14,455,000	14,455,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	3,480,000	3,480,000	XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	4,800,000	4,800,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	4,420,000	4,420,000	XXX		V
0299999999 - Total				49,897,896	49,897,896	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York Mellon ..... New York, NY					24,475,446	79,744,548	121,602,539	XXX
PNC Bank ..... Pittsburgh, PA					(12,556,513)	(27,036,145)	(32,040,722)	XXX
Wells Fargo Bank / Norwest Bank ..... Phoenix, AZ					288,135	314,130	78,011	XXX
Huntington Bank ..... Columbus, OH					12,583	11,223	34,847	XXX
FHLB ..... Cincinnati, OH		1.250			40,147,350	14,077,917	19,832,144	XXX
Morgan Stanley ..... New York, NY					211,099,406	211,099,406	211,099,406	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	263,466,407	278,211,079	320,606,225	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	263,466,407	278,211,079	320,606,225	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	263,466,407	278,211,079	320,606,225	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	ABB TREASURY CENTER USA INC COMMERCIAL P		06/29/2022	0.000	07/11/2022	14,992,083	0	1,583
	AGILENT TECHNOLOGIES INC COMMERCIAL PAPE		06/28/2022	0.000	07/05/2022	9,997,933	0	1,550
	AMERICAN ELECTRIC POWER CO INC COMMERCIA		06/24/2022	0.000	07/20/2022	16,981,869	0	6,670
	CLOROX CO/THE COMMERCIAL PAPER		06/22/2022	0.000	07/26/2022	7,489,578	0	3,745
	DENTSPLY SIRONA INC COMMERCIAL PAPER		06/21/2022	0.000	07/05/2022	15,496,554	0	8,609
	DENTSPLY SIRONA INC COMMERCIAL PAPER		06/28/2022	0.000	07/12/2022	4,996,791	0	874
	DOLLAR GENERAL CORP COMMERCIAL PAPER		06/23/2022	0.000	07/07/2022	14,995,373	0	6,165
	DOVER CORP COMMERCIAL PAPER		06/28/2022	0.000	07/08/2022	19,992,805	0	2,055
	DUKE ENERGY CORP COMMERCIAL PAPER		06/24/2022	0.000	07/19/2022	19,980,693	0	7,498
	ENTERPRISE PRODUCTS OPERATING LLC COMMER		06/30/2022	0.000	07/01/2022	12,000,000	0	600
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		06/28/2022	0.000	07/06/2022	14,496,193	0	2,283
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		06/30/2022	0.000	07/14/2022	9,992,705	0	561
	FORTIVE CORP COMMERCIAL PAPER		06/16/2022	0.000	07/15/2022	3,996,730	0	3,497
	GENERAL MILLS INC COMMERCIAL PAPER		06/28/2022	0.000	07/13/2022	9,993,766	0	1,557
	GENERAL MILLS INC COMMERCIAL PAPER		06/23/2022	0.000	07/14/2022	14,989,704	0	6,329
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		06/24/2022	0.000	07/06/2022	18,994,852	0	7,202
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		06/27/2022	0.000	07/12/2022	9,994,041	0	1,624
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		06/23/2022	0.000	07/06/2022	12,996,640	0	5,372
	OGE ENERGY CORP COMMERCIAL PAPER		06/22/2022	0.000	07/08/2022	16,993,551	0	8,284
	OGE ENERGY CORP COMMERCIAL PAPER		06/24/2022	0.000	07/13/2022	9,993,332	0	2,221
	RYDER SYSTEM INC COMMERCIAL PAPER		06/08/2022	0.000	07/12/2022	1,499,335	0	1,389
	SOUTHERN CO/THE COMMERCIAL PAPER		06/22/2022	0.000	07/14/2022	19,985,548	0	9,993
	SPIRE INC COMMERCIAL PAPER		06/24/2022	0.000	07/22/2022	14,982,493	0	5,827
	SPIRE INC COMMERCIAL PAPER		06/27/2022	0.000	07/28/2022	1,996,849	0	466
	VF CORP COMMERCIAL PAPER		06/23/2022	0.000	08/01/2022	9,982,340	0	3,979
	WPP CP LLC COMMERCIAL PAPER		06/29/2022	0.000	07/21/2022	24,972,221	0	1,387
	WISCONSIN ELECTRIC POWER CO COMMERCIAL P		06/29/2022	0.000	07/06/2022	19,995,138	0	1,944
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		06/22/2022	0.000	07/11/2022	14,991,579	0	7,571
	BELL TELEPHONE CO OF CANADA OR BELL CANA		06/24/2022	0.000	07/26/2022	14,979,162	0	3,329
	SUNCOR ENERGY INC COMMERCIAL PAPER		06/06/2022	0.000	07/06/2022	5,698,875	0	5,620
	SUNCOR ENERGY INC COMMERCIAL PAPER		06/07/2022	0.000	07/07/2022	19,995,162	0	19,329
	EXPERIAN FINANCE PLC COMMERCIAL PAPER		06/24/2022	0.000	07/11/2022	21,489,247	0	7,521
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						429,933,142	0	146,634
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						429,933,142	0	146,634
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						429,933,142	0	146,634
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						429,933,142	0	146,634
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		06/30/2022	1.340		251,000,000	0	0
825252-40-6	INVESCO ADVISERS TREASURY PORT INSTL CL		06/29/2022	1.360		45,952,934	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						296,952,934	0	0
8609999999 - Total Cash Equivalents						726,886,076	0	146,634